

Goldman Sachs Funds

Semi-Annual Financial Statements

September 30, 2024

Multi Sector Fixed Income Funds

Goldman Sachs Bond Fund

Goldman Sachs Core Fixed Income Fund

Goldman Sachs Dynamic Bond Fund* (formerly, Strategic Income Fund)

Goldman Sachs Global Core Fixed Income Fund

Goldman Sachs Income Fund

**Goldman
Sachs**

Asset
Management

*Effective after the close of business on June 17, 2024, the Goldman Sachs Strategic Income Fund was renamed the Goldman Sachs Dynamic Bond Fund.

Multi Sector Fixed Income Funds

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Schedule of Investments

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – 60.5%			
Collateralized Mortgage Obligations – 6.2%			
Interest Only^(a) – 0.2%			
Federal Home Loan Mortgage Corp. REMICS Series 4314, Class SE (-1X 1 mo. USD Term SOFR + 5.936%)			
\$ 233,920	0.594% ^(b)	03/15/44	\$ 25,468
Federal Home Loan Mortgage Corp. REMICS Series 4998, Class GI			
1,120,582	4.000	08/25/50	225,491
Federal National Mortgage Association REMICS Series 2017-31, Class SG (-1X 1 mo. USD Term SOFR + 5.986%)			
357,705	0.705 ^(b)	05/25/47	48,069
Federal National Mortgage Association REMICS Series 2012-5, Class SA (-1X 1 mo. USD Term SOFR + 5.836%)			
143,712	0.555 ^(b)	02/25/42	15,725
Government National Mortgage Association REMICS Series 2014-132, Class SL (-1X 1 mo. USD Term SOFR + 5.986%)			
116,088	1.025 ^{(b)(c)}	10/20/43	6,829
Government National Mortgage Association REMICS Series 2015-168, Class SD (-1X 1 mo. USD Term SOFR + 6.086%)			
64,506	1.125 ^{(b)(c)}	11/20/45	8,224
Government National Mortgage Association REMICS Series 2014-133, Class BS (-1X 1 mo. USD Term SOFR + 5.486%)			
97,984	0.525 ^{(b)(c)}	09/20/44	8,847
Government National Mortgage Association REMICS Series 2018-122, Class HS (-1X 1 mo. USD Term SOFR + 6.086%)			
320,480	1.125 ^{(b)(c)}	09/20/48	42,019
Government National Mortgage Association REMICS Series 2019-6, Class SA (-1X 1 mo. USD Term SOFR + 5.936%)			
72,557	0.975 ^{(b)(c)}	01/20/49	8,829
Government National Mortgage Association REMICS Series 2019-1, Class SN (-1X 1 mo. USD Term SOFR + 5.936%)			
65,633	0.975 ^{(b)(c)}	01/20/49	7,844
Government National Mortgage Association REMICS Series 2014-162, Class SA (-1X 1 mo. USD Term SOFR + 5.486%)			
83,248	0.525 ^{(b)(c)}	11/20/44	8,315
Government National Mortgage Association REMICS Series 2015-123, Class SP (-1X 1 mo. USD Term SOFR + 6.136%)			
134,314	1.175 ^{(b)(c)}	09/20/45	17,776
Government National Mortgage Association REMICS Series 2016-27, Class IA			
110,801	4.000 ^(c)	06/20/45	15,196
Government National Mortgage Association REMICS Series 2018-122, Class SE (-1X 1 mo. USD Term SOFR + 6.086%)			
216,111	1.125 ^{(b)(c)}	09/20/48	27,778
Government National Mortgage Association REMICS Series 2019-153, Class EI			
988,492	4.000 ^(c)	12/20/49	207,785

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Interest Only^(a) – (continued)			
Government National Mortgage Association REMICS Series 2010-20, Class SE (-1X 1 mo. USD Term SOFR + 6.136%)			
\$ 348,646	1.175% ^{(b)(c)}	02/20/40	\$ 42,638
Government National Mortgage Association REMICS Series 2015-119, Class SN (-1X 1 mo. USD Term SOFR + 6.136%)			
106,910	1.175 ^{(b)(c)}	08/20/45	14,121
Government National Mortgage Association REMICS Series 2013-181, Class SA (-1X 1 mo. USD Term SOFR + 5.986%)			
171,485	1.025 ^{(b)(c)}	11/20/43	19,842
Government National Mortgage Association REMICS Series 2015-167, Class AS (-1X 1 mo. USD Term SOFR + 6.136%)			
80,211	1.175 ^{(b)(c)}	11/20/45	10,034
			760,830
Sequential Fixed Rate – 1.0%			
Federal National Mortgage Association REMICS Series 2012-111, Class B			
12,912	7.000	10/25/42	14,039
Federal National Mortgage Association REMICS Series 2012-153, Class B			
35,060	7.000	07/25/42	38,523
Federal National Mortgage Association REMICS Series 2011-52, Class GB			
141,281	5.000	06/25/41	143,792
Federal National Mortgage Association REMICS Series 2005-70, Class PA			
17,916	5.500	08/25/35	18,550
Government National Mortgage Association REMICS Series 2021-135, Class A			
2,469,004	2.000 ^(c)	08/20/51	2,097,027
JP Morgan Mortgage Trust Series 2024-VIS2, Class A2			
990,021	6.106 ^{(c)(d)(e)}	11/25/64	1,005,169
OBX Trust Series 2024-NQM1, Class A1			
109,286	5.928 ^{(c)(d)(e)}	11/25/63	110,389
OBX Trust Series 2024-NQM1, Class A2			
87,428	6.253 ^{(c)(d)(e)}	11/25/63	88,343
			3,515,832
Sequential Floating Rate^(c) – 5.0%			
Angel Oak Mortgage Trust Series 2021-6, Class A1			
597,659	1.458 ^{(b)(d)}	09/25/66	504,183
Chase Home Lending Mortgage Trust Series 2024-3, Class A5			
150,000	6.000 ^{(b)(d)}	02/25/55	153,337
Chase Home Lending Mortgage Trust Series 2024-3, Class A5A			
225,000	5.500 ^{(b)(d)}	02/25/55	225,377
Chase Home Lending Mortgage Trust Series 2024-3, Class A7			
100,000	6.000 ^{(b)(d)}	02/25/55	102,442
CIM Trust Series 2019-INV3, Class A15			
50,403	3.500 ^{(b)(d)}	08/25/49	46,104

The accompanying notes are an integral part of these financial statements.

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate^(c) – (continued)			
Countrywide Alternative Loan Trust Series 2006-OC8, Class 2A3 (1 mo. USD Term SOFR + 0.614%)			
\$ 1,063,909	5.469% ^(b)	11/25/36	\$ 918,202
Federal Home Loan Mortgage Corp. STACR REMICS Trust Series 2020-DNA5, Class B1 (1 mo. USD Term SOFR + 4.800%)			
754,000	10.080 ^{(b)(d)}	10/25/50	864,626
Federal Home Loan Mortgage Corp. STACR REMICS Trust Series 2024-HQA1, Class A1 (1 mo. USD Term SOFR + 1.250%)			
362,984	6.530 ^{(b)(d)}	03/25/44	362,755
Federal Home Loan Mortgage Corp. STACR REMICS Trust Series 2024-HQA1, Class M1 (1 mo. USD Term SOFR + 1.250%)			
610,277	6.530 ^{(b)(d)}	03/25/44	611,518
Federal Home Loan Mortgage Corp. STACR REMICS Trust Series 2024-HQA1, Class M2 (1 mo. USD Term SOFR + 2.000%)			
300,000	7.280 ^{(b)(d)}	03/25/44	301,423
Federal Home Loan Mortgage Corp. STACR REMICS Trust Series 2024-DNA2, Class M1 (1 mo. USD Term SOFR + 1.200%)			
951,001	6.480 ^{(b)(d)}	05/25/44	951,609
Federal Home Loan Mortgage Corp. STACR REMICS Trust Series 2024-HQA2, Class A1 (1 mo. USD Term SOFR + 1.250%)			
1,884,167	6.530 ^{(b)(d)}	08/25/44	1,881,811
Federal Home Loan Mortgage Corp. STACR REMICS Trust Series 2024-HQA2, Class M2 (1 mo. USD Term SOFR + 1.800%)			
1,000,000	7.080 ^{(b)(d)}	08/25/44	1,005,625
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2023-R03, Class 2M2 (1 mo. USD Term SOFR + 3.900%)			
142,434	9.180 ^{(b)(d)}	04/25/43	152,756
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2023-R05, Class 1M2 (1 mo. USD Term SOFR + 3.100%)			
130,000	8.363 ^{(b)(d)}	06/25/43	136,216
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2023-R08, Class 1B1 (1 mo. USD Term SOFR + 3.550%)			
330,000	8.830 ^{(b)(d)}	10/25/43	344,811
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R01, Class 1B1 (1 mo. USD Term SOFR + 2.700%)			
350,000	7.980 ^{(b)(d)}	01/25/44	356,308
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R01, Class 1M2 (1 mo. USD Term SOFR + 1.800%)			
225,000	7.080 ^{(b)(d)}	01/25/44	226,889
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R02, Class 1M2 (1 mo. USD Term SOFR + 1.800%)			
575,000	7.080 ^{(b)(d)}	02/25/44	577,665

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate^(c) – (continued)			
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R04, Class 1M2 (1 mo. USD Term SOFR + 1.650%)			
\$ 250,000	6.930% ^{(b)(d)}	05/25/44	\$ 250,798
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R03, Class 2M2 (1 mo. USD Term SOFR + 1.950%)			
250,000	7.213 ^{(b)(d)}	03/25/44	251,524
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R03, Class 2B1 (1 mo. USD Term SOFR + 2.800%)			
200,000	8.063 ^{(b)(d)}	03/25/44	202,466
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R05, Class 2M1 (1 mo. USD Term SOFR + 1.000%)			
330,840	6.280 ^{(b)(d)}	07/25/44	330,803
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R05, Class 2M2 (1 mo. USD Term SOFR + 1.700%)			
175,000	6.980 ^{(b)(d)}	07/25/44	175,283
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R06, Class 1M2 (1 mo. USD Term SOFR + 1.600%)			
400,000	6.943 ^{(b)(d)}	09/25/44	401,750
GCAT Trust Series 2019-NQM3, Class M1			
500,000	3.450 ^{(b)(d)}	11/25/59	469,767
Government National Mortgage Association REMICS Series 2023-133, Class HS (-1X 1 mo. USD Term SOFR + 6.500%)			
1,769,728	1.155 ^(b)	09/20/53	102,348
JP Morgan Alternative Loan Trust Series 2006-A7, Class 1A1 (1 mo. USD Term SOFR + 0.434%)			
108,420	5.289 ^(b)	12/25/36	101,479
JP Morgan Mortgage Trust Series 2021-LTV2, Class A1			
737,885	2.520 ^{(b)(d)}	05/25/52	621,194
JP Morgan Mortgage Trust Series 2024-VIS1, Class A1			
638,881	5.990 ^{(b)(d)}	07/25/64	647,442
JP Morgan Mortgage Trust Series 2024-3, Class A4			
985,397	3.000 ^{(b)(d)}	05/25/54	899,120
JP Morgan Mortgage Trust Series 2024-5, Class A6			
442,851	6.000 ^{(b)(d)}	11/25/54	445,076
Mill City Mortgage Loan Trust Series 2017-2, Class A3			
90,089	3.250 ^{(b)(d)}	07/25/59	87,560
Mill City Mortgage Loan Trust Series 2019-GS2, Class M1			
720,000	3.000 ^{(b)(d)}	08/25/59	668,509
Mill City Mortgage Loan Trust Series 2021-NMR1, Class M2			
760,000	2.500 ^{(b)(d)}	11/25/60	674,678
Residential Mortgage Loan Trust Series 2019-2, Class B1			
300,000	4.713 ^{(b)(d)}	05/25/59	298,301
Starwood Mortgage Residential Trust Series 2020-2, Class B1E			
950,000	3.000 ^{(b)(d)}	04/25/60	912,614
Towd Point Mortgage Trust Series 2017-3, Class B2			
100,000	3.904 ^{(b)(d)}	07/25/57	91,163
Verus Securitization Trust Series 2022-INV1, Class A1			
79,593	5.041 ^{(d)(e)}	08/25/67	79,214

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate^(c) – (continued)			
Vista Point Securitization Trust Series 2020-2, Class M1			
\$ 500,000	3.401% ^{(b)(d)}	04/25/65	\$ 466,247
Wells Fargo Mortgage-Backed Securities Trust Series 2019-3, Class A1			
24,068	3.500% ^{(b)(d)}	07/25/49	22,209
			17,923,202
TOTAL COLLATERALIZED MORTGAGE OBLIGATIONS			22,199,864
Commercial Mortgage-Backed Securities – 8.4%			
Sequential Fixed Rate – 3.8%			
Bank Series 2021-BN35, Class A5			
\$ 950,000	2.285% ^(c)	06/15/64	\$ 825,539
Bank Series 2023-BNK46, Class A4			
1,000,000	5.745% ^(c)	08/15/56	1,079,319
Bank Series 2017-BNK6, Class A5			
525,000	3.518% ^(c)	07/15/60	510,545
BBCMS Mortgage Trust Series 2024-5C29, Class A3			
700,000	5.208% ^(c)	09/15/57	719,177
Benchmark Mortgage Trust Series 2023-B39, Class A5			
700,000	5.754% ^(c)	07/15/56	756,314
BMO Mortgage Trust Series 2022-C3, Class A5			
150,000	5.313% ^(c)	09/15/54	156,375
BMO Mortgage Trust Series 2023-C7, Class A5			
900,000	6.160% ^(c)	12/15/56	996,069
BMO Mortgage Trust Series 2024-5C6, Class A3			
300,000	5.316% ^(c)	09/15/57	308,898
BWAY Mortgage Trust Series 2013-1515, Class A2			
500,000	3.454% ^{(c)(d)}	03/10/33	485,779
COMM Mortgage Trust Series 2024-277P, Class A			
575,000	6.338% ^(d)	08/10/44	603,835
DOLP Trust Series 2021-NYC, Class A			
1,100,000	2.956% ^(d)	05/10/41	977,643
GS Mortgage Securities Trust Series 2017-GS7, Class A4			
550,000	3.430% ^(c)	08/10/50	529,278
GS Mortgage Securities Trust Series 2020-GC45, Class A5			
600,000	2.911% ^(c)	02/13/53	553,879
JP Morgan Chase Commercial Mortgage Securities Trust Series 2022-OPO, Class A			
598,000	3.024% ^(d)	01/05/39	550,383
Manhattan West Mortgage Trust Series 2020-1MW, Class A			
750,000	2.130% ^(d)	09/10/39	695,023
Morgan Stanley Capital I Trust Series 2018-H4, Class A4			
400,000	4.310% ^(c)	12/15/51	395,326
MSWF Commercial Mortgage Trust Series 2023-2, Class A2			
800,000	6.890% ^(c)	12/15/56	856,565
One Bryant Park Trust Series 2019-OBP, Class A			
580,000	2.516% ^(d)	09/15/54	516,299
SLG Office Trust Series 2021-OVA, Class A			
600,000	2.585% ^(d)	07/15/41	519,897
Wells Fargo Commercial Mortgage Trust Series 2017-C39, Class A5			
1,125,000	3.418% ^(c)	09/15/50	1,086,970

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Fixed Rate – (continued)			
Wells Fargo Commercial Mortgage Trust Series 2021-C59, Class A5			
\$ 825,000	2.626% ^(c)	04/15/54	\$ 728,167
			13,851,280
Sequential Floating Rate^(b) – 4.6%			
Bank Series 2022-BNK44, Class A5			
500,000	5.936% ^(c)	11/15/55	542,024
Bank Series 2021-BN35, Class C			
400,000	2.902% ^(c)	06/15/64	314,679
Bank5 Series 2023-5YR4, Class AS			
200,000	7.274% ^(c)	12/15/56	215,730
Bank5 Series 2024-5YR8, Class C			
150,000	6.999% ^(c)	08/15/57	156,564
BBCMS Mortgage Trust Series 2018-TALL, Class A (1 mo. USD Term SOFR + 0.919%)			
325,000	6.016% ^(d)	03/15/37	307,159
BBCMS Mortgage Trust Series 2018-TALL, Class B (1 mo. USD Term SOFR + 1.168%)			
225,000	6.265% ^(d)	03/15/37	206,177
BBCMS Mortgage Trust Series 2024-5C25, Class C			
475,000	6.643% ^(c)	03/15/57	490,480
BBCMS Mortgage Trust Series 2018-TALL, Class C (1 mo. USD Term SOFR + 1.318%)			
375,000	6.415% ^(d)	03/15/37	330,000
BBCMS Mortgage Trust Series 2024-C26, Class C			
400,000	6.000% ^(c)	05/15/57	408,940
BBCMS Mortgage Trust Series 2024-5C29, Class AS			
500,000	5.627% ^(c)	09/15/57	512,642
BLP Commercial Mortgage Trust Series 2024-IND2, Class A (1 mo. USD Term SOFR + 1.342%)			
625,000	6.439% ^(d)	03/15/41	623,300
BMO Mortgage Trust Series 2024-5C6, Class AS			
600,000	5.755% ^(c)	09/15/57	619,303
BX Commercial Mortgage Trust Series 2024-XL4, Class A (1 mo. USD Term SOFR + 1.442%)			
1,069,210	6.539% ^(d)	02/15/39	1,070,228
BX Commercial Mortgage Trust Series 2024-XL5, Class A (1 mo. USD Term SOFR + 1.392%)			
531,626	6.488% ^(d)	03/15/41	531,379
BX Commercial Mortgage Trust Series 2024-WPT, Class A (1 mo. USD Term SOFR + 1.541%)			
625,000	6.638% ^(d)	03/15/34	622,409
BX Trust Series 2022-PSB, Class A (1 mo. USD Term SOFR + 2.451%)			
518,694	7.548% ^(d)	08/15/39	520,352
BX Trust Series 2024-BIO, Class A (1 mo. USD Term SOFR + 1.642%)			
1,050,000	6.739% ^(d)	02/15/41	1,045,484
BX Trust Series 2024-BRVE, Class A (1 mo. USD Term SOFR + 1.841%)			
850,000	6.938% ^(d)	04/15/26	849,324
BX Trust Series 2024-BRVE, Class B (1 mo. USD Term SOFR + 2.540%)			
500,000	7.637% ^(d)	04/15/26	499,237

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate^(b) – (continued)			
Commercial Mortgage Trust Series 2024-WCL1, Class A (1 mo. USD Term SOFR + 1.841%)			
\$ 1,025,000	6.924% ^(d)	06/15/41	\$ 1,018,220
DC Trust Series 2024-HLTN, Class A			
350,000	5.934 ^(d)	04/13/40	356,096
Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series KF153, Class AS (1 mo. USD Term SOFR + 0.680%)			
552,251	6.027 ^(c)	02/25/33	552,595
Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series KF73, Class AS (1 mo. USD SOFR Historical Calendar Day Compounded + 0.670%)			
279,199	6.017 ^(c)	11/25/29	279,090
JP Morgan Chase Commercial Mortgage Securities Trust Series 2024-OMNI, Class A			
575,000	5.797 ^(d)	10/05/39	589,414
KIND Commercial Mortgage Trust Series 2024-1, Class A (1 mo. USD Term SOFR + 1.890%)			
475,000	6.987 ^(d)	08/15/41	475,701
One New York Plaza Trust Series 2020-1NYP, Class A (1 mo. USD Term SOFR + 1.064%)			
575,000	6.162 ^(d)	01/15/36	549,277
SCG Mortgage Trust Series 2024-MSP, Class A (1 mo. USD Term SOFR + 1.741%)			
500,000	6.838 ^(d)	04/15/41	496,448
Wells Fargo Commercial Mortgage Trust Series 2022-C62, Class A4			
800,000	4.000 ^(c)	04/15/55	767,610
Wells Fargo Commercial Mortgage Trust Series 2024-1CHI, Class A			
875,000	5.484 ^(d)	07/15/35	882,399
Wells Fargo Commercial Mortgage Trust Series 2024-1CHI, Class B			
550,000	5.935 ^(d)	07/15/35	554,306
			16,386,567
TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES			\$ 30,237,847
Federal Agencies – 45.9%			
Adjustable Rate Federal Home Loan Mortgage Corp. – 0.0% (RFUCC 1 yr. Treasury + 1.772%)			
\$ 16,352	6.387%	09/01/35	\$ 16,822
Federal Home Loan Mortgage Corp. – 0.5%			
24,200	6.000	08/01/27	24,576
5,279	5.000	08/01/33	5,403
806	5.000	09/01/33	825
1,186	5.000	10/01/33	1,214
1,221	5.000	11/01/34	1,251
47,800	5.000	12/01/34	48,959
1,659	5.000	07/01/35	1,700
2	5.000	11/01/35	2
18,119	5.000	03/01/39	18,667
1,503	5.000	05/01/39	1,549
1,224	5.000	08/01/40	1,260

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Federal Home Loan Mortgage Corp. – (continued)			
\$ 12,633	4.000%	02/01/41	\$ 12,449
1,233	5.000	06/01/41	1,268
324,211	4.000	03/01/48	315,986
329,848	4.000	04/01/48	321,068
932,186	4.500	08/01/48	936,031
			1,692,208
Government National Mortgage Association – 15.6%			
9,040	5.500	11/15/32	9,338
3,046	5.500	01/15/33	3,116
14,424	5.500	02/15/33	15,010
14,479	5.500	03/15/33	15,037
16,118	5.500	07/15/33	16,618
7,053	5.500	08/15/33	7,295
2,907	5.500	09/15/33	2,988
7,294	5.500	04/15/34	7,531
6,146	5.500	05/15/34	6,340
68,225	5.500	09/15/34	71,587
64,931	5.500	12/15/34	68,244
56,103	5.500	01/15/35	58,983
164	5.500	05/15/36	170
2,362	4.000	02/20/41	2,322
3,768	4.000	11/20/41	3,702
629	4.000	01/20/42	618
2,015	4.000	04/20/42	1,979
1,258	4.000	10/20/42	1,235
319,631	4.000	08/20/43	313,619
1,789	4.000	03/20/44	1,754
2,209	4.000	05/20/44	2,166
153,433	4.000	11/20/44	150,569
37,014	4.000	12/20/44	36,323
10,045	4.000	05/20/45	9,858
36,248	4.000	07/20/45	35,571
198,290	4.000	01/20/46	194,341
633,365	4.500	05/20/48	632,937
959,215	4.500	08/20/48	955,869
109,023	5.000	08/20/48	110,893
670,616	4.500	09/20/48	668,277
799,224	5.000	10/20/48	812,933
442,399	5.000	11/20/48	449,988
444,781	5.000	12/20/48	451,994
1,031,372	4.500	01/20/49	1,027,130
828,319	5.000	01/20/49	841,750
408,750	4.000	02/20/49	398,056
850,120	4.500	02/20/49	846,623
21,780	4.500	03/20/49	21,690
265,951	4.000	03/20/49	258,827
74,231	5.000	03/20/49	75,434
452,532	4.000	04/20/49	440,409
587,442	3.000	08/20/49	538,178
258,169	4.500	10/20/49	257,268
264,891	4.500	12/20/49	263,801
1,145,066	3.000	03/20/50	1,046,901
246,086	4.000	01/20/51	238,956
282,389	2.500	09/20/51	246,203

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Government National Mortgage Association – (continued)			
\$ 523,127	2.500%	11/20/51	\$ 456,582
902,411	3.000	11/20/51	815,189
300,517	2.500	12/20/51	262,290
1,680,083	4.500	09/20/52	1,659,558
4,000,000	2.500	TBA-30yr ^(f)	3,523,343
3,000,000	2.000	TBA-30yr ^(f)	2,542,895
3,000,000	3.500	TBA-30yr ^(f)	2,819,947
11,000,000	4.000	TBA-30yr ^(f)	10,635,473
1,000,000	4.500	TBA-30yr ^(f)	987,264
15,000,000	5.000	TBA-30yr ^(f)	15,019,459
2,000,000	6.500	TBA-30yr ^(f)	2,046,063
4,000,000	5.500	TBA-30yr ^(f)	4,038,742
			56,427,236
Uniform Mortgage-Backed Security – 29.8%			
4,721	4.500	02/01/39	4,766
1,546	4.500	04/01/39	1,560
3,365	4.500	08/01/39	3,392
42,836	4.500	12/01/39	43,191
35,906	4.500	06/01/40	36,188
15,354	4.500	08/01/41	15,487
29,411	3.000	12/01/42	27,459
69,637	3.000	01/01/43	64,836
19,051	3.000	02/01/43	17,740
6,637	3.000	03/01/43	6,217
117,465	3.000	04/01/43	109,009
18,304	3.000	05/01/43	16,933
27,137	3.000	06/01/43	25,128
7,811	3.000	07/01/43	7,233
10,005	5.000	06/01/44	10,172
11,885	3.500	03/01/45	11,282
834,646	4.500	04/01/45	842,137
254,611	3.000	04/01/45	234,345
102,561	4.500	05/01/45	103,321
381,394	4.500	06/01/45	382,504
169,800	4.000	11/01/45	166,163
56,412	4.000	03/01/46	55,117
30,945	4.000	06/01/46	30,194
9,236	4.000	08/01/46	9,012
74,927	4.000	10/01/46	73,110
55,342	4.000	06/01/47	54,011
297,679	4.500	07/01/47	297,839
137,858	4.500	11/01/47	137,932
172,099	4.000	12/01/47	168,334
490,405	4.000	01/01/48	479,679
511,437	4.000	02/01/48	500,246
351,196	4.000	03/01/48	343,405
435,120	4.500	05/01/48	434,130
497,834	4.000	06/01/48	486,788
238,704	4.500	09/01/48	239,429
1,035,106	5.000	11/01/48	1,058,239
79,188	4.500	06/01/49	78,855
1,569,400	3.000	09/01/49	1,434,180
30,362	4.500	10/01/49	30,236
750,403	4.500	01/01/50	747,259

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Uniform Mortgage-Backed Security – (continued)			
\$ 1,913,271	4.000%	03/01/50	\$ 1,861,259
4,443,414	4.500	03/01/50	4,437,915
825,050	2.500	09/01/50	723,379
5,448,307	2.000	10/01/50	4,535,296
6,261,728	3.000	10/01/50	5,710,647
1,937,528	3.000	11/01/50	1,765,898
5,445,913	2.000	11/01/50	4,531,826
2,299,113	3.000	12/01/50	2,096,711
2,651,531	2.500	02/01/51	2,303,269
2,967,345	2.000	03/01/51	2,470,892
526,977	2.000	04/01/51	437,470
10,180,182	2.000	05/01/51	8,447,934
4,164,409	2.500	05/01/51	3,635,639
945,449	2.500	08/01/51	827,169
5,493,988	2.500	09/01/51	4,793,675
2,986,192	6.000	11/01/52	3,094,786
533,168	6.000	12/01/52	553,890
2,732,694	4.500	05/01/53	2,724,768
2,641,110	6.500	09/01/53	2,744,057
936,433	6.500	12/01/53	981,128
3,002,418	6.500	06/01/54	3,156,039
13,000,000	2.500	TBA-30yr ^(f)	11,218,086
3,000,000	3.000	TBA-30yr ^(f)	2,692,500
8,000,000	3.500	TBA-30yr ^(f)	7,452,187
5,000,000	5.500	TBA-30yr ^(f)	5,058,398
10,000,000	6.000	TBA-30yr ^(f)	10,219,141
			107,261,017
TOTAL FEDERAL AGENCIES			\$165,397,283
TOTAL MORTGAGE-BACKED OBLIGATIONS			
(Cost \$218,924,561)			\$217,834,994
Corporate Obligations – 38.0%			
Aerospace & Defense – 1.3%			
Boeing Co. ^(c)			
\$ 1,400,000	3.450%	11/01/28	\$ 1,315,580
35,000	2.950	02/01/30	31,294
1,350,000	5.150	05/01/30	1,353,010
15,000	3.600	05/01/34	12,804
275,000	6.528 ^(d)	05/01/34	295,037
60,000	3.250	02/01/35	48,839
15,000	3.375	06/15/46	10,161
25,000	3.750	02/01/50	17,557
137,000	6.858 ^(d)	05/01/54	150,256
Howmet Aerospace, Inc.			
15,000	5.950	02/01/37	16,407
RTX Corp. ^(c)			
65,000	3.125	05/04/27	63,421
1,385,000	6.100	03/15/34	1,528,431
			4,842,797

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Agriculture – 0.2%			
Altria Group, Inc.			
\$ 25,000	3.400% ^(c)	02/04/41	\$ 19,480
5,000	4.250	08/09/42	4,294
10,000	4.450 ^(c)	05/06/50	8,377
Archer-Daniels-Midland Co. ^(c)			
80,000	2.900	03/01/32	72,435
BAT Capital Corp. ^(c)			
50,000	2.259	03/25/28	46,496
10,000	4.758	09/06/49	8,614
Bunge Ltd. Finance Corp. ^(c)			
313,000	4.200	09/17/29	312,102
314,000	4.650	09/17/34	313,325
Philip Morris International, Inc.			
10,000	4.375	11/15/41	9,107
10,000	4.500	03/20/42	9,225
10,000	4.125	03/04/43	8,744
Reynolds American, Inc. ^(c)			
10,000	5.700	08/15/35	10,406
10,000	5.850	08/15/45	10,002
			832,607
Automotive – 0.4%			
Aptiv PLC ^(c)			
25,000	3.100	12/01/51	15,813
Cummins, Inc. ^(c)			
30,000	2.600	09/01/50	19,510
Ford Motor Credit Co. LLC ^(c)			
500,000	5.850	05/17/27	509,175
General Motors Co.			
30,000	6.600 ^(c)	04/01/36	32,338
10,000	6.250	10/02/43	10,255
General Motors Financial Co., Inc. ^(c)			
300,000	4.300	07/13/25	298,698
500,000	2.350	01/08/31	427,305
			1,313,094
Banks – 8.9%			
Banco do Brasil SA ^{(b)(c)} (10 yr. CMT + 4.398%)			
200,000	8.748	04/15/25	203,000
Banco Mercantil del Norte SA ^{(b)(c)(d)} (5 yr. CMT + 4.643%)			
260,000	5.875	01/24/27	254,904
Banco Santander SA			
800,000	2.746	05/28/25	789,096
600,000	4.250	04/11/27	597,288
200,000	2.749	12/03/30	176,642
600,000	6.921	08/08/33	663,186
Bank of America Corp. ^(c)			
925,000	4.183	11/25/27	922,364
(3 mo. USD Term SOFR + 1.252%)			
75,000	2.496 ^(b)	02/13/31	67,925
(3 mo. USD Term SOFR + 1.322%)			
45,000	3.559 ^(b)	04/23/27	44,456
(3 mo. USD Term SOFR + 1.572%)			
750,000	4.271 ^(b)	07/23/29	747,787

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Banks – (continued)			
(3 mo. USD Term SOFR + 1.582%)			
\$ 20,000	4.078% ^(b)	04/23/40	\$ 18,256
(3 mo. USD Term SOFR + 1.837%)			
525,000	3.824 ^(b)	01/20/28	519,036
(3 mo. USD Term SOFR + 3.412%)			
5,000	4.083 ^(b)	03/20/51	4,343
(5 yr. CMT + 1.200%)			
475,000	2.482 ^(b)	09/21/36	400,891
(Secured Overnight Financing Rate + 0.910%)			
70,000	1.658 ^(b)	03/11/27	67,276
(Secured Overnight Financing Rate + 0.960%)			
45,000	1.734 ^(b)	07/22/27	42,965
(Secured Overnight Financing Rate + 1.050%)			
45,000	2.551 ^(b)	02/04/28	43,230
(Secured Overnight Financing Rate + 1.220%)			
550,000	2.651 ^(b)	03/11/32	490,853
10,000	2.299 ^(b)	07/21/32	8,656
(Secured Overnight Financing Rate + 1.330%)			
325,000	2.972 ^(b)	02/04/33	291,161
(Secured Overnight Financing Rate + 1.530%)			
600,000	1.898 ^(b)	07/23/31	520,476
(Secured Overnight Financing Rate + 1.630%)			
1,600,000	5.202 ^(b)	04/25/29	1,645,072
(Secured Overnight Financing Rate + 1.830%)			
275,000	4.571 ^(b)	04/27/33	273,424
(Secured Overnight Financing Rate + 1.930%)			
10,000	2.676 ^(b)	06/19/41	7,522
(Secured Overnight Financing Rate + 2.040%)			
550,000	4.948 ^(b)	07/22/28	559,543
Bank of New York Mellon Corp. ^{(b)(c)}			
(Secured Overnight Financing Rate + 1.598%)			
65,000	6.317	10/25/29	69,915
(Secured Overnight Financing Rate + 1.802%)			
20,000	5.802	10/25/28	20,965
Barclays PLC ^{(b)(c)}			
(1 yr. CMT + 3.050%)			
875,000	7.325	11/02/26	898,117
(Secured Overnight Financing Rate + 2.714%)			
825,000	2.852	05/07/26	814,242
BNP Paribas SA ^(d)			
346,000	3.375	01/09/25	344,100
(Secured Overnight Financing Rate + 1.004%)			
725,000	1.323 ^{(b)(c)}	01/13/27	694,710
(Secured Overnight Financing Rate + 2.074%)			
350,000	2.219 ^{(b)(c)}	06/09/26	343,294
BPCE SA ^(d)			
525,000	4.625	09/12/28	523,745
Citigroup, Inc.			
125,000	4.300	11/20/26	124,863
(Secured Overnight Financing Rate + 0.770%)			
60,000	1.462 ^{(b)(c)}	06/09/27	57,181
(Secured Overnight Financing Rate + 1.146%)			
60,000	2.666 ^{(b)(c)}	01/29/31	54,658
(Secured Overnight Financing Rate + 1.177%)			
10,000	2.520 ^{(b)(c)}	11/03/32	8,671

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Banks – (continued)			
(Secured Overnight Financing Rate + 1.422%)			
\$ 560,000	2.976% ^{(b)(c)}	11/05/30	\$ 520,537
(Secured Overnight Financing Rate + 2.086%)			
800,000	4.910 ^{(b)(c)}	05/24/33	805,648
(Secured Overnight Financing Rate + 2.107%)			
65,000	2.572 ^{(b)(c)}	06/03/31	58,440
Citizens Financial Group, Inc. ^{(b)(c)} (Secured Overnight Financing Rate + 2.010%)			
65,000	5.841	01/23/30	67,616
Credit Agricole SA ^{(b)(c)(d)} (Secured Overnight Financing Rate + 1.676%)			
375,000	1.907	06/16/26	367,001
Deutsche Bank AG ^{(b)(c)} (Secured Overnight Financing Rate + 1.870%)			
450,000	2.129	11/24/26	435,875
Fifth Third Bancorp ^(c)			
375,000	2.375	01/28/25	371,918
(Secured Overnight Financing Rate + 2.192%)			
65,000	6.361 ^(b)	10/27/28	68,470
First Horizon Corp. ^(c)			
700,000	4.000	05/26/25	693,756
Huntington Bancshares, Inc. ^(c)			
825,000	4.000	05/15/25	819,745
(Secured Overnight Financing Rate + 2.020%)			
10,000	6.208 ^(b)	08/21/29	10,578
ING Groep NV ^{(b)(c)(d)} (1 yr. CMT + 1.100%)			
950,000	1.400	07/01/26	926,107
JPMorgan Chase & Co. ^(c)			
425,000	3.625	12/01/27	418,421
(3 mo. USD Term SOFR + 1.507%)			
475,000	3.960 ^(b)	01/29/27	472,250
(3 mo. USD Term SOFR + 2.515%)			
200,000	2.956 ^(b)	05/13/31	184,064
(Secured Overnight Financing Rate + 0.885%)			
25,000	1.578 ^(b)	04/22/27	23,961
(Secured Overnight Financing Rate + 1.015%)			
70,000	2.069 ^(b)	06/01/29	64,765
(Secured Overnight Financing Rate + 1.170%)			
55,000	2.947 ^(b)	02/24/28	53,341
(Secured Overnight Financing Rate + 1.580%)			
25,000	3.328 ^(b)	04/22/52	19,300
(Secured Overnight Financing Rate + 1.800%)			
901,000	4.586 ^(b)	04/26/33	901,009
(Secured Overnight Financing Rate + 1.890%)			
55,000	2.182 ^(b)	06/01/28	52,155
(Secured Overnight Financing Rate + 2.440%)			
30,000	3.109 ^(b)	04/22/51	22,160
M&T Bank Corp. ^{(b)(c)} (Secured Overnight Financing Rate + 2.260%)			
35,000	6.082	03/13/32	37,014
Macquarie Group Ltd. ^{(b)(c)(d)} (Secured Overnight Financing Rate + 1.069%)			
450,000	1.340	01/12/27	431,600
Mitsubishi UFJ Financial Group, Inc.			
30,000	4.286	07/26/38	28,871

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Banks – (continued)			
Morgan Stanley			
\$ 174,000	3.950%	04/23/27	\$ 172,211
(3 mo. USD Term SOFR + 1.890%)			
200,000	4.431 ^{(b)(c)}	01/23/30	200,460
(Secured Overnight Financing Rate + 0.720%)			
70,000	0.985 ^{(b)(c)}	12/10/26	67,068
(Secured Overnight Financing Rate + 0.858%)			
40,000	1.512 ^{(b)(c)}	07/20/27	38,038
(Secured Overnight Financing Rate + 0.879%)			
65,000	1.593 ^{(b)(c)}	05/04/27	62,214
(Secured Overnight Financing Rate + 1.034%)			
790,000	1.794 ^{(b)(c)}	02/13/32	668,522
(Secured Overnight Financing Rate + 1.143%)			
735,000	2.699 ^{(b)(c)}	01/22/31	673,385
(Secured Overnight Financing Rate + 1.290%)			
141,000	2.943 ^{(b)(c)}	01/21/33	125,947
(Secured Overnight Financing Rate + 1.590%)			
1,395,000	5.164 ^{(b)(c)}	04/20/29	1,433,683
NatWest Group PLC ^{(b)(c)} (5 yr. CMT + 2.100%)			
200,000	3.754	11/01/29	199,648
PNC Financial Services Group, Inc. ^{(b)(c)} (Secured Overnight Financing Rate + 2.140%)			
55,000	6.037	10/28/33	59,407
State Street Corp. ^{(b)(c)} (Secured Overnight Financing Rate + 1.484%)			
65,000	5.684	11/21/29	68,576
Toronto-Dominion Bank			
625,000	4.456	06/08/32	620,875
Truist Financial Corp. ^{(b)(c)}			
(Secured Overnight Financing Rate + 0.609%)			
35,000	1.267	03/02/27	33,371
(Secured Overnight Financing Rate + 0.862%)			
70,000	1.887	06/07/29	63,986
(Secured Overnight Financing Rate + 2.050%)			
150,000	6.047	06/08/27	153,939
U.S. Bancorp ^{(b)(c)}			
(5 yr. CMT + 2.541%)			
650,000	3.700	01/15/27	598,208
(Secured Overnight Financing Rate + 0.730%)			
25,000	2.215	01/27/28	23,869
(Secured Overnight Financing Rate + 1.020%)			
10,000	2.677	01/27/33	8,754
(Secured Overnight Financing Rate + 2.020%)			
65,000	5.775	06/12/29	68,108
UBS Group AG			
307,000	4.550	04/17/26	307,768
2,025,000	4.282 ^{(c)(d)}	01/09/28	2,009,164
(5 yr. CMT + 4.758%)			
200,000	9.250 ^{(b)(c)(d)}	11/13/33	235,802
Wells Fargo & Co.			
675,000	3.000	10/23/26	659,664
600,000	4.300	07/22/27	601,008
75,000	4.150 ^(c)	01/24/29	74,725
(3 mo. USD Term SOFR + 1.262%)			
30,000	2.572 ^{(b)(c)}	02/11/31	27,245

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Banks – (continued)			
(3 mo. USD Term SOFR + 1.432%)			
\$ 60,000	3.196% ^{(b)(c)}	06/17/27	\$ 58,866
20,000	2.879 ^{(b)(c)}	10/30/30	18,552
(3 mo. USD Term SOFR + 4.502%)			
25,000	5.013 ^{(b)(c)}	04/04/51	24,524
(Secured Overnight Financing Rate + 1.980%)			
400,000	4.808 ^{(b)(c)}	07/25/28	404,616
(Secured Overnight Financing Rate + 2.100%)			
70,000	2.393 ^{(b)(c)}	06/02/28	66,556
932,000	4.897 ^{(b)(c)}	07/25/33	942,811
			31,939,985
Beverages – 0.8%			
Anheuser-Busch InBev Finance, Inc. ^(c)			
35,000	4.900	02/01/46	34,392
Anheuser-Busch InBev Worldwide, Inc.			
80,000	8.200	01/15/39	107,594
Coca-Cola Consolidated, Inc. ^(c)			
228,000	5.450	06/01/34	240,285
Constellation Brands, Inc. ^(c)			
500,000	3.600	02/15/28	488,610
325,000	2.250	08/01/31	280,784
JDE Peet's NV ^{(c)(d)}			
375,000	1.375	01/15/27	350,126
Keurig Dr. Pepper, Inc. ^(c)			
575,000	4.597	05/25/28	582,222
925,000	2.250	03/15/31	813,343
PepsiCo, Inc. ^(c)			
10,000	1.625	05/01/30	8,796
			2,906,152
Biotechnology^(c) – 0.9%			
Amgen, Inc.			
1,278,000	5.250	03/02/30	1,332,750
800,000	5.250	03/02/33	832,704
Biogen, Inc.			
25,000	3.150	05/01/50	17,274
CSL Finance PLC ^(d)			
100,000	3.850	04/27/27	98,842
Royalty Pharma PLC			
425,000	1.200	09/02/25	411,706
461,000	5.400	09/02/34	472,815
10,000	3.300	09/02/40	7,749
10,000	3.550	09/02/50	7,247
			3,181,087
Building Materials^(c) – 0.6%			
Carrier Global Corp.			
978,000	5.900	03/15/34	1,067,096
12,000	3.577	04/05/50	9,469
Fortune Brands Innovations, Inc.			
5,000	4.500	03/25/52	4,221
Masco Corp.			
325,000	1.500	02/15/28	295,981

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Building Materials^(c) – (continued)			
Masterbrand, Inc. ^(d)			
\$ 335,000	7.000%	07/15/32	\$ 351,670
Smyrna Ready Mix Concrete LLC ^(d)			
475,000	8.875	11/15/31	512,487
			2,240,924
Chemicals – 1.4%			
Albemarle Corp. ^(c)			
15,000	5.650	06/01/52	14,021
Ashland Services BV ^(c)			
EUR 650,000	2.000	01/30/28	675,822
Axalta Coating Systems LLC ^{(c)(d)}			
\$ 475,000	3.375	02/15/29	444,305
Celanese U.S. Holdings LLC ^(c)			
10,000	6.165	07/15/27	10,366
735,000	6.350	11/15/28	776,572
30,000	6.330	07/15/29	31,817
Dow Chemical Co. ^(c)			
35,000	6.300	03/15/33	38,639
5,000	6.900	05/15/53	5,981
Huntsman International LLC ^(c)			
350,000	4.500	05/01/29	343,830
250,000	2.950	06/15/31	216,088
Ingevity Corp. ^{(c)(d)}			
360,000	3.875	11/01/28	337,586
International Flavors & Fragrances, Inc. ^(c)			
650,000	1.832 ^(d)	10/15/27	601,854
10,000	5.000	09/26/48	9,199
LYB International Finance BV			
20,000	5.250	07/15/43	19,483
OCP SA ^{(c)(d)}			
420,000	6.750	05/02/34	450,122
Sherwin-Williams Co. ^(c)			
500,000	3.450	06/01/27	491,845
SNF Group SACA ^{(c)(d)}			
590,000	3.375	03/15/30	532,097
			4,999,627
Commercial Services^(c) – 0.7%			
Ashtead Capital, Inc. ^(d)			
301,000	5.800	04/15/34	314,659
Brink's Co. ^(d)			
125,000	6.500	06/15/29	129,489
280,000	6.750	06/15/32	292,205
CoStar Group, Inc. ^(d)			
625,000	2.800	07/15/30	562,594
Global Payments, Inc.			
15,000	3.200	08/15/29	14,049
15,000	5.950	08/15/52	15,451
Quanta Services, Inc.			
406,000	5.250	08/09/34	414,875
30,000	3.050	10/01/41	22,763
Service Corp. International			
231,000	5.750	10/15/32	232,492

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Commercial Services^(c) – (continued)			
TriNet Group, Inc. ^(d)			
\$ 500,000	7.125%	08/15/31	\$ 520,935
			2,519,512
Computers^(c) – 0.4%			
Amentum Escrow Corp. ^(d)			
423,000	7.250	08/01/32	441,367
Dell International LLC/EMC Corp.			
268,000	6.020	06/15/26	274,523
75,000	5.300	10/01/29	78,034
50,000	6.200	07/15/30	54,355
10,000	8.100	07/15/36	12,438
35,000	8.350	07/15/46	47,342
Hewlett Packard Enterprise Co.			
342,000	5.000	10/15/34	338,652
15,000	6.350	10/15/45	16,439
HP, Inc.			
50,000	2.650	06/17/31	44,196
Kyndryl Holdings, Inc.			
40,000	3.150	10/15/31	35,172
Western Digital Corp.			
50,000	2.850	02/01/29	45,532
			1,388,050
Cosmetics & Personal Care^(c) – 0.0%			
Perrigo Finance Unlimited Co.			
175,000	6.125	09/30/32	176,558
Diversified Financial Services^(c) – 1.9%			
AerCap Ireland Capital DAC/AerCap Global Aviation Trust			
295,000	6.500	07/15/25	298,207
675,000	3.000	10/29/28	637,619
275,000	3.400	10/29/33	243,766
Air Lease Corp.			
225,000	3.375	07/01/25	222,435
875,000	3.750	06/01/26	865,384
(5 yr. CMT + 2.560%)			
235,000	6.000 ^(b)	09/24/29	233,061
(5 yr. CMT + 3.149%)			
750,000	4.125 ^(b)	12/15/26	705,367
American Express Co. ^(b)			
(Secured Overnight Financing Rate + 1.090%)			
5,000	5.532	04/25/30	5,240
(Secured Overnight Financing Rate + 1.280%)			
15,000	5.282	07/27/29	15,533
Aviation Capital Group LLC ^(d)			
375,000	1.950	01/30/26	361,238
Avolon Holdings Funding Ltd. ^(d)			
675,000	2.875	02/15/25	668,345
175,000	4.250	04/15/26	173,217
Brookfield Finance, Inc.			
20,000	3.500	03/30/51	15,003
Capital One Financial Corp. ^(b)			
(Secured Overnight Financing Rate + 0.855%)			
35,000	1.878	11/02/27	33,255

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Diversified Financial Services^(c) – (continued)			
(Secured Overnight Financing Rate + 1.560%)			
\$ 35,000	5.463%	07/26/30	\$ 35,918
Charles Schwab Corp. ^(b)			
(5 yr. CMT + 4.971%)			
322,000	5.375	06/01/25	321,672
(Secured Overnight Financing Rate + 1.878%)			
65,000	6.196	11/17/29	69,425
(Secured Overnight Financing Rate + 2.210%)			
10,000	5.643	05/19/29	10,443
(Secured Overnight Financing Rate + 2.500%)			
5,000	5.853	05/19/34	5,354
Discover Financial Services			
65,000	4.100	02/09/27	64,422
Intercontinental Exchange, Inc.			
190,000	3.625	09/01/28	186,046
Jefferies Financial Group, Inc.			
45,000	2.625	10/15/31	39,034
Macquarie Airfinance Holdings Ltd. ^(d)			
340,000	6.400	03/26/29	354,028
Mastercard, Inc.			
10,000	3.850	03/26/50	8,450
OneMain Finance Corp.			
475,000	7.500	05/15/31	489,098
Synchrony Financial ^(b) (Secured Overnight Financing Rate + 2.130%)			
45,000	5.935	08/02/30	46,258
VFH Parent LLC/Valor Co-Issuer, Inc. ^(d)			
845,000	7.500	06/15/31	887,258
Visa, Inc.			
10,000	2.050	04/15/30	9,053
			7,004,129
Electrical – 1.0%			
Ameren Corp. ^(c)			
125,000	3.500	01/15/31	118,296
American Electric Power Co., Inc. ^(c)			
20,000	2.300	03/01/30	17,960
Appalachian Power Co. ^(c)			
30,000	3.700	05/01/50	22,706
Constellation Energy Generation LLC ^(c)			
15,000	5.600	06/15/42	15,518
Duke Energy Corp. ^(c)			
10,000	3.500	06/15/51	7,401
40,000	5.000	08/15/52	37,870
Edison International ^(c)			
20,000	6.950	11/15/29	22,065
Emera U.S. Finance LP ^(c)			
10,000	4.750	06/15/46	8,913
Entergy Louisiana LLC ^(c)			
25,000	4.750	09/15/52	23,137
Exelon Corp. ^(c)			
30,000	4.450	04/15/46	26,724
FirstEnergy Corp. ^(c)			
10,000	3.400	03/01/50	7,358

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Electrical – (continued)			
NextEra Energy Capital Holdings, Inc. ^(c)			
\$ 70,000	3.550%	05/01/27	\$ 69,016
525,000	1.900	06/15/28	483,997
Pacific Gas & Electric Co. ^(c)			
250,000	2.100	08/01/27	234,402
125,000	3.300	08/01/40	97,195
40,000	4.950	07/01/50	36,427
PacifiCorp ^(c)			
70,000	3.500	06/15/29	67,644
30,000	4.150	02/15/50	24,899
660,000	5.800	01/15/55	692,762
Progress Energy, Inc.			
15,000	7.750	03/01/31	17,582
Public Service Co. of Colorado ^(c)			
35,000	4.500	06/01/52	31,361
Southern California Edison Co. ^(c)			
450,000	4.200	03/01/29	448,294
25,000	4.875	03/01/49	23,753
Southern Power Co. ^(c)			
30,000	4.950	12/15/46	28,221
Xcel Energy, Inc. ^(c)			
900,000	3.350	12/01/26	881,955
			3,445,456
Electrical Components & Equipment^{(c)(d)} – 0.1%			
WESCO Distribution, Inc.			
195,000	6.375	03/15/29	201,525
145,000	6.625	03/15/32	150,965
			352,490
Electronics^(c) – 0.3%			
Allegion U.S. Holding Co., Inc.			
256,000	5.600	05/29/34	267,784
Amphenol Corp.			
5,000	2.800	02/15/30	4,628
Atkore, Inc. ^(d)			
945,000	4.250	06/01/31	862,955
Flex Ltd.			
10,000	4.875	06/15/29	10,009
Jabil, Inc.			
30,000	3.600	01/15/30	28,308
			1,173,684
Energy-Alternate Sources^{(c)(d)} – 0.0%			
Greenko Power II Ltd.			
173,500	4.300	12/13/28	163,215
Engineering & Construction^(c) – 0.3%			
MasTec, Inc. ^(d)			
610,000	4.500	08/15/28	599,215
Mexico City Airport Trust			
200,000	4.250	10/31/26	196,070
250,000	3.875 ^(d)	04/30/28	239,535
			1,034,820

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Entertainment^(c) – 0.8%			
Merlin Entertainments Group U.S. Holdings, Inc. ^(d)			
\$ 505,000	7.375%	02/15/31	\$ 506,429
Warnermedia Holdings, Inc.			
775,000	6.412	03/15/26	775,078
450,000	4.054	03/15/29	426,321
1,228,000	4.279	03/15/32	1,090,636
			2,798,464
Environmental^(c) – 0.4%			
Veralto Corp.			
980,000	5.450	09/18/33	1,026,922
Waste Management, Inc.			
425,000	4.950	07/03/31	442,111
			1,469,033
Food & Drug Retailing – 0.9%			
Campbell Soup Co. ^(c)			
380,000	5.400	03/21/34	397,871
Conagra Brands, Inc. ^(c)			
65,000	1.375	11/01/27	59,478
5,000	5.300	11/01/38	5,019
J.M. Smucker Co. ^(c)			
449,000	5.900	11/15/28	477,956
725,000	6.200	11/15/33	802,191
Kellanova			
50,000	7.450	04/01/31	58,007
Kraft Heinz Foods Co.			
15,000	6.875	01/26/39	17,684
Kroger Co. ^(c)			
10,000	2.200	05/01/30	8,906
485,000	5.000	09/15/34	489,249
Post Holdings, Inc. ^{(c)(d)}			
187,000	5.625	01/15/28	188,614
766,000	6.375	03/01/33	778,785
Sysco Corp. ^(c)			
50,000	6.600	04/01/40	56,648
25,000	4.500	04/01/46	22,273
Tyson Foods, Inc. ^(c)			
20,000	5.100	09/28/48	18,931
			3,381,612
Gas^(c) – 0.1%			
East Ohio Gas Co. ^(d)			
150,000	1.300	06/15/25	146,091
NiSource, Inc.			
100,000	3.600	05/01/30	96,102
			242,193
Hand/Machine Tools^(c) – 0.0%			
Stanley Black & Decker, Inc.			
80,000	2.300	03/15/30	71,466
Healthcare Providers & Services – 1.4%			
Adventist Health System ^(c)			
235,000	5.757	12/01/34	244,913

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Healthcare Providers & Services – (continued)			
Baxter International, Inc. ^(c)			
\$ 179,000	1.915%	02/01/27	\$ 169,497
Centene Corp. ^(c)			
145,000	4.250	12/15/27	142,487
70,000	3.375	02/15/30	64,506
CommonSpirit Health ^(c)			
635,000	3.910	10/01/50	510,830
610,000	6.461	11/01/52	708,964
Elevance Health, Inc. ^(c)			
5,000	2.875	09/15/29	4,692
10,000	2.250	05/15/30	8,949
25,000	6.100	10/15/52	27,737
HCA, Inc. ^(c)			
420,000	5.450	04/01/31	437,497
15,000	5.250	06/15/49	14,257
25,000	3.500	07/15/51	17,998
685,000	5.900	06/01/53	714,791
Quest Diagnostics, Inc. ^(c)			
10,000	2.950	06/30/30	9,264
Revvity, Inc. ^(c)			
20,000	3.300	09/15/29	18,887
Solventum Corp. ^{(c)(d)}			
700,000	5.400	03/01/29	720,153
345,000	5.600	03/23/34	357,365
STERIS Irish FinCo UnLtd Co. ^(c)			
218,000	2.700	03/15/31	194,170
UnitedHealth Group, Inc.			
10,000	2.000	05/15/30	8,915
450,000	5.150 ^(c)	07/15/34	469,516
10,000	6.875	02/15/38	12,109
25,000	4.250 ^(c)	06/15/48	22,079
			4,879,576
Household Products^(c) – 0.0%			
Kimberly-Clark Corp.			
10,000	2.875	02/07/50	7,188
Insurance^(c) – 0.3%			
Acrisure LLC/Acrisure Finance, Inc. ^(d)			
536,000	4.250	02/15/29	507,040
American International Group, Inc.			
250,000	3.400	06/30/30	236,673
10,000	4.750	04/01/48	9,477
Aon Corp.			
10,000	2.800	05/15/30	9,207
Aon Corp./Aon Global Holdings PLC			
20,000	3.900	02/28/52	15,987
Berkshire Hathaway Finance Corp.			
35,000	3.850	03/15/52	29,533
Brighthouse Financial, Inc.			
10,000	4.700	06/22/47	8,236
Brown & Brown, Inc.			
20,000	2.375	03/15/31	17,311
Fairfax Financial Holdings Ltd.			
70,000	4.625	04/29/30	69,924

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Insurance^(c) – (continued)			
Globe Life, Inc.			
\$ 45,000	2.150%	08/15/30	\$ 38,790
Progressive Corp.			
5,000	3.200	03/26/30	4,764
Willis North America, Inc.			
70,000	2.950	09/15/29	64,989
			1,011,931
Internet – 0.9%			
Amazon.com, Inc. ^(c)			
10,000	3.875	08/22/37	9,418
Expedia Group, Inc. ^(c)			
260,000	4.625	08/01/27	261,989
200,000	3.250	02/15/30	188,702
81,000	2.950	03/15/31	73,701
Meta Platforms, Inc. ^(c)			
2,000	3.850	08/15/32	1,944
Netflix, Inc.			
495,000	6.375	05/15/29	540,619
1,275,000	4.875 ^{(c)(d)}	06/15/30	1,314,793
Prosus NV ^{(c)(d)}			
200,000	3.832	02/08/51	140,500
Uber Technologies, Inc. ^{(c)(d)}			
880,000	4.500	08/15/29	873,013
			3,404,679
Iron/Steel – 0.4%			
ArcelorMittal SA			
15,000	6.750	03/01/41	16,472
Cleveland-Cliffs, Inc. ^{(c)(d)}			
725,000	7.000	03/15/32	733,069
Nucor Corp. ^(c)			
5,000	3.125	04/01/32	4,584
Steel Dynamics, Inc. ^(c)			
150,000	2.400	06/15/25	147,467
275,000	1.650	10/15/27	254,584
Vale Overseas Ltd. ^(c)			
200,000	6.400	06/28/54	210,040
			1,366,216
Leisure Time^{(c)(d)} – 0.1%			
Royal Caribbean Cruises Ltd.			
525,000	5.625	09/30/31	531,783
Lodging^(c) – 0.9%			
Choice Hotels International, Inc.			
262,000	5.850	08/01/34	269,876
Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow, Inc. ^(d)			
125,000	4.875	07/01/31	113,550
Hyatt Hotels Corp.			
630,000	5.500	06/30/34	642,978
Las Vegas Sands Corp.			
55,000	3.900	08/08/29	52,434
Marriott International, Inc.			
475,000	5.000	10/15/27	484,761

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Lodging^(c) – (continued)			
\$ 221,000	4.875%	05/15/29	\$ 225,210
55,000	2.850	04/15/31	49,485
MGM Resorts International			
505,000	6.125	09/15/29	511,489
605,000	6.500	04/15/32	615,920
Sands China Ltd.			
200,000	5.400	08/08/28	201,500
			3,167,203
Machinery - Construction & Mining^{(c)(d)} – 0.1%			
Terex Corp.			
215,000	6.250	10/15/32	215,000
Machinery-Diversified^(c) – 0.2%			
AGCO Corp.			
210,000	5.800	03/21/34	219,628
Ingersoll Rand, Inc.			
177,000	5.314	06/15/31	185,098
204,000	5.450	06/15/34	214,586
			619,312
Media – 0.4%			
Charter Communications Operating LLC/Charter Communications Operating Capital ^(c)			
98,000	4.908	07/23/25	97,858
45,000	5.375	04/01/38	41,135
10,000	6.484	10/23/45	9,634
Comcast Corp.			
562,000	5.300 ^(c)	06/01/34	591,348
6,000	6.500	11/15/35	6,883
75,000	3.750 ^(c)	04/01/40	64,881
Fox Corp. ^(c)			
25,000	5.476	01/25/39	25,231
NBCUniversal Media LLC			
458,000	4.450	01/15/43	420,778
Time Warner Cable LLC ^(c)			
20,000	5.875	11/15/40	18,111
			1,275,859
Mining^(c) – 0.3%			
Alcoa Nederland Holding BV ^(d)			
230,000	7.125	03/15/31	244,874
Freeport-McMoRan, Inc.			
60,000	4.125	03/01/28	59,207
15,000	5.450	03/15/43	15,057
Glencore Funding LLC ^(d)			
450,000	1.625	04/27/26	431,748
250,000	2.625	09/23/31	219,020
			969,906
Miscellaneous Manufacturing – 0.2%			
3M Co. ^(c)			
70,000	2.375	08/26/29	64,398
GE Capital International Funding Co. Unlimited Co.			
230,000	4.418	11/15/35	224,855

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Miscellaneous Manufacturing – (continued)			
Hillenbrand, Inc. ^(c)			
\$ 309,000	6.250%	02/15/29	\$ 314,843
			604,096
Multi-National^{(c)(d)} – 0.1%			
African Export-Import Bank			
270,000	2.634	05/17/26	256,168
240,000	3.798	05/17/31	212,954
			469,122
Office & Business Equipment^(c) – 0.0%			
CDW LLC/CDW Finance Corp.			
60,000	3.250	02/15/29	56,609
Oil Field Services – 1.2%			
Aker BP ASA ^{(c)(d)}			
404,000	2.000	07/15/26	386,442
Apache Corp. ^(c)			
15,000	5.100	09/01/40	13,325
Archrock Partners LP/Archrock Partners Finance Corp. ^{(c)(d)}			
355,000	6.625	09/01/32	364,457
Devon Energy Corp. ^(c)			
165,000	5.600	07/15/41	161,817
Diamondback Energy, Inc. ^(c)			
30,000	6.250	03/15/33	32,357
Ecopetrol SA ^(c)			
90,000	8.625	01/19/29	96,773
40,000	6.875	04/29/30	39,905
230,000	8.875	01/13/33	246,376
EQT Corp. ^(c)			
145,000	3.900	10/01/27	142,491
55,000	7.000	02/01/30	60,092
610,000	3.625 ^(d)	05/15/31	559,669
Halliburton Co.			
5,000	6.700	09/15/38	5,754
Hess Corp.			
5,000	5.600	02/15/41	5,201
Marathon Petroleum Corp. ^(c)			
10,000	6.500	03/01/41	10,889
Matador Resources Co. ^{(c)(d)}			
104,000	6.250	04/15/33	102,452
Occidental Petroleum Corp.			
20,000	8.875 ^(c)	07/15/30	23,587
278,000	7.875	09/15/31	322,511
Permian Resources Operating LLC ^{(c)(d)}			
306,000	7.000	01/15/32	318,167
Saudi Arabian Oil Co. ^{(c)(d)}			
200,000	5.750	07/17/54	202,400
Shell International Finance BV			
40,000	6.375	12/15/38	46,471
Southwestern Energy Co. ^(c)			
695,000	5.375	02/01/29	692,164
Sunoco LP ^{(c)(d)}			
235,000	7.000	05/01/29	245,669
180,000	7.250	05/01/32	190,660

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Oil Field Services – (continued)			
TotalEnergies Capital International SA ^(c)			
\$ 15,000	3.127%	05/29/50	\$ 10,832
			4,280,461
Packaging^(c) – 0.2%			
Berry Global, Inc.			
375,000	1.570	01/15/26	360,938
Sealed Air Corp. ^(d)			
400,000	6.500	07/15/32	412,472
			773,410
Pharmaceuticals^(c) – 1.2%			
AbbVie, Inc.			
800,000	4.500	05/14/35	797,248
225,000	4.450	05/14/46	209,972
AdaptHealth LLC ^(d)			
595,000	5.125	03/01/30	556,938
Becton Dickinson & Co.			
5,000	3.700	06/06/27	4,939
20,000	1.957	02/11/31	17,260
10,000	4.298	08/22/32	9,822
Bristol-Myers Squibb Co.			
15,000	4.125	06/15/39	13,891
255,000	6.250	11/15/53	295,287
Cardinal Health, Inc.			
247,000	5.125	02/15/29	254,126
Cigna Group			
184,000	2.400	03/15/30	166,548
200,000	5.125	05/15/31	207,762
5,000	4.800	08/15/38	4,866
25,000	3.400	03/15/50	18,363
CVS Health Corp.			
1,388,000	4.780	03/25/38	1,310,591
15,000	2.700	08/21/40	10,652
30,000	4.250	04/01/50	24,268
Merck & Co., Inc.			
75,000	1.700	06/10/27	71,056
10,000	3.400	03/07/29	9,768
PRA Health Sciences, Inc. ^(d)			
200,000	2.875	07/15/26	193,828
Viatis, Inc.			
20,000	4.000	06/22/50	14,349
Zoetis, Inc.			
70,000	3.000	09/12/27	67,878
			4,259,412
Pipelines – 1.3%			
Cheniere Energy Partners LP ^(c)			
230,000	5.950	06/30/33	243,402
DCP Midstream Operating LP ^(c)			
455,000	3.250	02/15/32	404,413
Enbridge Energy Partners LP			
10,000	7.500	04/15/38	12,080
Energy Transfer LP ^(c)			
725,000	5.500	06/01/27	743,640

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Pipelines – (continued)			
\$ 550,000	5.250%	04/15/29	\$ 565,664
10,000	6.500	02/01/42	10,916
5,000	6.125	12/15/45	5,211
75,000	5.400	10/01/47	71,414
5,000	6.000	06/15/48	5,115
20,000	6.250	04/15/49	21,044
Galaxy Pipeline Assets Bidco Ltd. ^(d)			
200,000	2.625	03/31/36	170,750
Global Partners LP/GLP Finance Corp. ^{(c)(d)}			
250,000	8.250	01/15/32	259,437
Kinder Morgan, Inc.			
500	7.750	01/15/32	585
15,000	3.600 ^(c)	02/15/51	10,864
22,000	5.450 ^(c)	08/01/52	21,395
Kinetik Holdings LP ^{(c)(d)}			
435,000	6.625	12/15/28	451,821
MPLX LP ^(c)			
225,000	4.800	02/15/29	228,452
200,000	4.500	04/15/38	184,790
10,000	4.700	04/15/48	8,724
ONEOK, Inc. ^(c)			
45,000	6.350	01/15/31	48,769
Targa Resources Corp. ^(c)			
235,000	4.200	02/01/33	222,451
Targa Resources Partners LP/Targa Resources Partners Finance Corp. ^(c)			
55,000	4.875	02/01/31	54,589
30,000	4.000	01/15/32	28,199
Venture Global LNG, Inc. ^{(c)(d)}			
30,000	7.000	01/15/30	30,788
495,000	8.375	06/01/31	521,770
Western Midstream Operating LP ^(c)			
20,000	5.250	02/01/50	18,161
Williams Cos., Inc.			
425,000	5.650 ^(c)	03/15/33	445,251
5,000	6.300	04/15/40	5,453
20,000	5.300 ^(c)	08/15/52	19,403
			4,814,551
Real Estate Investment Trust^(c) – 1.3%			
Alexandria Real Estate Equities, Inc.			
350,000	3.375	08/15/31	325,731
15,000	3.000	05/18/51	9,999
American Homes 4 Rent LP			
180,000	2.375	07/15/31	154,858
American Tower Corp.			
15,000	3.125	01/15/27	14,606
10,000	3.550	07/15/27	9,795
10,000	3.950	03/15/29	9,801
10,000	2.100	06/15/30	8,809
20,000	2.300	09/15/31	17,212
Boston Properties LP			
25,000	2.750	10/01/26	24,097
10,000	3.250	01/30/31	9,007
20,000	2.550	04/01/32	16,654

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Real Estate Investment Trust^(c) – (continued)			
Brixmor Operating Partnership LP			
\$ 5,000	3.900%	03/15/27	\$ 4,920
Crown Castle, Inc.			
25,000	3.800	02/15/28	24,536
CubeSmart LP			
90,000	2.500	02/15/32	77,923
Equinix, Inc.			
45,000	2.900	11/18/26	43,810
20,000	2.500	05/15/31	17,666
GLP Capital LP/GLP Financing II, Inc.			
60,000	5.375	04/15/26	60,262
Host Hotels & Resorts LP			
40,000	3.375	12/15/29	37,273
224,000	2.900	12/15/31	196,840
Invitation Homes Operating Partnership LP			
300,000	2.300	11/15/28	274,821
Kilroy Realty LP			
397,000	4.750	12/15/28	394,130
25,000	4.250	08/15/29	23,948
10,000	3.050	02/15/30	8,939
NNN REIT, Inc.			
400,000	4.000	11/15/25	397,392
Omega Healthcare Investors, Inc.			
5,000	4.500	04/01/27	4,976
15,000	3.625	10/01/29	14,122
Public Storage Operating Co.			
40,000	1.950	11/09/28	36,768
Regency Centers LP			
700,000	2.950	09/15/29	655,039
Retail Opportunity Investments Partnership LP			
550,000	6.750	10/15/28	590,596
Simon Property Group LP			
15,000	3.300	01/15/26	14,826
UDR, Inc.			
150,000	2.100	08/01/32	123,654
VICI Properties LP			
15,000	5.625	05/15/52	14,679
VICI Properties LP/VICI Note Co., Inc. ^(d)			
590,000	3.750	02/15/27	575,746
Welltower OP LLC			
30,000	4.250	04/15/28	30,023
45,000	4.125	03/15/29	44,676
Weyerhaeuser Co.			
5,000	4.000	11/15/29	4,901
WP Carey, Inc.			
105,000	4.000	02/01/25	104,370
425,000	3.850	07/15/29	413,066
			4,790,471
Retailing – 1.0%			
1011778 BC ULC/New Red Finance, Inc. ^{(c)(d)}			
745,000	6.125	06/15/29	765,853
Arko Corp. ^{(c)(d)}			
470,000	5.125	11/15/29	436,418

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Retailing – (continued)			
AutoNation, Inc. ^(c)			
\$ 317,000	4.500%	10/01/25	\$ 315,599
450,000	4.750	06/01/30	448,380
AutoZone, Inc. ^(c)			
5,000	3.750	04/18/29	4,885
CK Hutchison International 20 Ltd. ^{(c)(d)}			
200,000	2.500	05/08/30	180,812
Cougar JV Subsidiary LLC ^{(c)(d)}			
335,000	8.000	05/15/32	354,262
Dollar General Corp. ^(c)			
10,000	3.500	04/03/30	9,414
Home Depot, Inc.			
45,000	5.875	12/16/36	50,398
10,000	5.950 ^(c)	04/01/41	11,236
LCM Investments Holdings II LLC ^{(c)(d)}			
490,000	8.250	08/01/31	520,253
Lowe's Cos., Inc. ^(c)			
425,000	1.700	09/15/28	387,294
McDonald's Corp.			
30,000	6.300	03/01/38	34,202
			3,519,006
Semiconductors^(c) – 0.8%			
Broadcom, Inc. ^(d)			
65,000	4.000	04/15/29	64,008
302,000	4.150	04/15/32	292,834
490,000	2.600	02/15/33	419,577
640,000	3.469	04/15/34	576,742
651,000	3.137	11/15/35	556,579
650,000	3.500	02/15/41	534,651
Intel Corp.			
159,000	5.150	02/21/34	160,673
Micron Technology, Inc.			
50,000	6.750	11/01/29	54,945
NXP BV/NXP Funding LLC/NXP USA, Inc.			
275,000	3.400	05/01/30	259,801
Qorvo, Inc.			
20,000	4.375	10/15/29	19,390
QUALCOMM, Inc.			
35,000	4.650	05/20/35	35,690
			2,974,890
Software – 1.7%			
Autodesk, Inc. ^(c)			
10,000	2.850	01/15/30	9,291
Fidelity National Information Services, Inc. ^(c)			
55,000	1.650	03/01/28	50,305
Fiserv, Inc. ^(c)			
60,000	3.200	07/01/26	58,959
MSCI, Inc. ^{(c)(d)}			
760,000	3.875	02/15/31	719,158
Oracle Corp.			
10,000	2.650 ^(c)	07/15/26	9,725
2,239,000	2.950 ^(c)	04/01/30	2,082,964
500,000	4.650 ^(c)	05/06/30	509,355

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Software – (continued)			
\$ 490,000	2.875% ^(c)	03/25/31	\$ 445,709
40,000	3.600 ^(c)	04/01/40	33,268
5,000	5.375	07/15/40	5,096
10,000	4.125 ^(c)	05/15/45	8,479
10,000	4.000 ^(c)	07/15/46	8,294
10,000	3.950 ^(c)	03/25/51	8,051
467,000	6.900 ^(c)	11/09/52	562,147
Roper Technologies, Inc. ^(c)			
20,000	2.950	09/15/29	18,780
Salesforce, Inc. ^(c)			
10,000	2.900	07/15/51	6,981
SS&C Technologies, Inc. ^{(c)(d)}			
685,000	6.500	06/01/32	708,057
Take-Two Interactive Software, Inc. ^(c)			
360,000	3.700	04/14/27	355,284
VMware LLC ^(c)			
10,000	3.900	08/21/27	9,897
175,000	1.800	08/15/28	159,166
Workday, Inc. ^(c)			
225,000	3.500	04/01/27	221,467
150,000	3.800	04/01/32	142,179
			6,132,612
Telecommunication Services – 2.6%			
AT&T, Inc. ^(c)			
336,000	2.300	06/01/27	320,904
100,000	1.650	02/01/28	92,177
500,000	2.750	06/01/31	451,970
694,000	2.550	12/01/33	585,042
175,000	4.900	08/15/37	173,719
450,000	3.500	06/01/41	368,649
65,000	4.750	05/15/46	60,841
100,000	5.150	11/15/46	98,379
35,000	4.500	03/09/48	31,033
British Telecommunications PLC			
40,000	9.625	12/15/30	50,502
Cisco Systems, Inc.			
20,000	5.900	02/15/39	22,526
Deutsche Telekom International Finance BV			
55,000	8.750	06/15/30	66,417
Motorola Solutions, Inc. ^(c)			
55,000	2.750	05/24/31	49,175
Rogers Communications, Inc. ^(c)			
1,215,000	3.200	03/15/27	1,183,155
25,000	4.350	05/01/49	21,084
T-Mobile USA, Inc. ^(c)			
375,000	1.500	02/15/26	360,682
5,000	2.625	04/15/26	4,873
1,000,000	3.750	04/15/27	987,860
275,000	2.050	02/15/28	256,050
520,000	2.875	02/15/31	472,659
1,500,000	3.500	04/15/31	1,413,030
350,000	5.200	01/15/33	362,404
5,000	4.375	04/15/40	4,611
450,000	3.000	02/15/41	345,447

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Telecommunication Services – (continued)			
Verizon Communications, Inc.			
\$ 467,000	4.329%	09/21/28	\$ 469,116
975,000	2.550 ^(c)	03/21/31	870,928
10,000	4.812	03/15/39	9,837
80,000	2.875 ^(c)	11/20/50	54,180
Vodafone Group PLC			
10,000	4.250	09/17/50	8,338
			9,195,588
Toys/Games/Hobbies^(c) – 0.0%			
Hasbro, Inc.			
10,000	3.900	11/19/29	9,639
Transportation – 0.0%			
Canadian National Railway Co. ^(c)			
40,000	2.450	05/01/50	25,760
Canadian Pacific Railway Co.			
25,000	5.950	05/15/37	27,202
FedEx Corp. ^(c)			
5,000	4.550	04/01/46	4,457
5,000	4.050	02/15/48	4,133
			61,552
TOTAL CORPORATE OBLIGATIONS			\$136,867,027
(Cost \$136,933,549)			
Asset-Backed Securities^(c) – 13.8%			
Automotive^(d) – 0.3%			
Hyundai Auto Lease Securitization Trust Series 2024-B, Class A3			
\$ 1,100,000	5.410%	05/17/27	\$ 1,118,479
Collateralized Loan Obligations – 9.1%			
1988 CLO 4 Ltd. Series 2024-4A, Class B ^{(b)(d)} (3 mo. USD Term SOFR + 2.100%)			
500,000	7.400	04/15/37	503,654
37 Capital CLO 4 Ltd. Series 2023-2A, Class D ^{(b)(d)} (3 mo. USD Term SOFR + 5.500%)			
600,000	10.801	01/15/34	606,286
37 Capital CLO III Ltd. Series 2023-1A, Class D ^{(b)(d)} (3 mo. USD Term SOFR + 6.360%)			
600,000	11.661	04/15/36	615,662
AGL CLO 3 Ltd. Series 2020-3A, Class A ^{(b)(d)} (3 mo. USD Term SOFR + 1.562%)			
1,300,000	6.863	01/15/33	1,301,591
AMMC CLO XI Ltd. Series 2012-11A, Class A1R2 ^{(b)(d)} (3 mo. USD Term SOFR + 1.272%)			
304,712	6.527	04/30/31	304,974
Barings CLO Ltd. Series 2022-4A, Class A ^{(b)(d)} (3 mo. USD Term SOFR + 1.990%)			
650,000	7.272	10/20/34	650,000
CBAM Ltd. Series 2017-2A, Class AR ^{(b)(d)} (3 mo. USD Term SOFR + 1.452%)			
2,000,000	6.737	07/17/34	2,000,860

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities^(c) – (continued)			
Collateralized Loan Obligations – (continued)			
CIFIC Funding Ltd. Series 2023-3A, Class E ^{(b)(d)} (3 mo. USD Term SOFR + 7.650%)			
\$ 500,000	12.932%	01/20/37	\$ 509,620
CIFIC Funding Ltd. Series 2023-3A, Class B ^{(b)(d)} (3 mo. USD Term SOFR + 2.300%)			
400,000	7.582	01/20/37	404,226
Crown City CLO IV Series 2022-4A, Class C1R ^{(b)(d)} (3 mo. USD Term SOFR + 4.500%)			
650,000	9.782	04/20/37	658,850
Dryden 68 CLO Ltd. Series 2019-68A, Class AR ^{(b)(d)} (3 mo. USD Term SOFR + 1.432%)			
2,200,000	6.733	07/15/35	2,201,100
Elmwood CLO 32 Ltd. Series 2024-8A, Class A1 ^{(b)(d)} (3 mo. USD Term SOFR + 1.350%)			
850,000	6.147	10/18/37	851,406
Empower CLO Ltd. Series 2022-1A, Class A1 ^{(b)(d)} (3 mo. USD Term SOFR + 2.200%)			
900,000	7.482	10/20/34	902,099
Generate CLO 15 Ltd. Series 2024-15A, Class A ^{(b)(d)} (3 mo. USD Term SOFR + 1.570%)			
1,000,000	6.868	07/20/37	1,004,203
HalseyPoint CLO 5 Ltd. Series 2021-5A, Class A1A ^{(b)(d)} (3 mo. USD Term SOFR + 1.472%)			
1,300,000	6.727	01/30/35	1,301,837
HalseyPoint CLO 7 Ltd. Series 2023-7A, Class A ^{(b)(d)} (3 mo. USD Term SOFR + 2.250%)			
1,750,000	7.532	07/20/36	1,764,875
Harvest U.S. CLO Ltd. Series 2024-1A, Class D ^{(b)(d)} (3 mo. USD Term SOFR + 4.500%)			
500,000	9.779	04/18/37	507,419
JP Morgan Mortgage Trust Series 2023-HE3, Class A1 ^{(b)(d)} (1 mo. USD Term SOFR + 1.600%)			
254,009	6.946	05/25/54	255,612
Katayma CLO I Ltd. Series 2023-1A, Class B ^{(b)(d)} (3 mo. USD Term SOFR + 2.650%)			
600,000	7.932	10/20/36	606,950
MidOcean Credit CLO VIII Series 2018-8X, Class A2 ^(b) (3 mo. USD Term SOFR + 1.562%)			
500,000	6.690	02/20/31	500,652
Mountain View CLO LLC Series 2016-1A, Class AR ^{(b)(d)} (3 mo. USD Term SOFR + 1.622%)			
1,200,000	6.923	04/14/33	1,200,875
Mountain View CLO XVI Ltd. Series 2022-1A, Class A1R ^{(b)(d)} (3 mo. USD Term SOFR + 1.460%)			
675,000	6.761	04/15/34	679,001
Neuberger Berman Loan Advisers CLO 44 Ltd. Series 2021-44A, Class D ^{(b)(d)} (3 mo. USD Term SOFR + 3.112%)			
550,000	8.398	10/16/34	552,228
Neuberger Berman Loan Advisers CLO 45 Ltd. Series 2021-45A, Class A ^{(b)(d)} (3 mo. USD Term SOFR + 1.392%)			
460,000	6.693	10/14/35	460,559
Neuberger Berman Loan Advisers CLO 51 Ltd. Series 2022-51A, Class AR ^{(b)(d)} (3 mo. USD Term SOFR + 1.280%)			
1,300,000	6.567	10/23/36	1,301,287

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities^(c) – (continued)			
Collateralized Loan Obligations – (continued)			
Octagon Investment Partners 40 Ltd. Series 2019-1A, Class A1R ^{(b)(d)} (3 mo. USD Term SOFR + 1.432%)			
\$ 900,000	6.714%	01/20/35	\$ 901,037
OHA Credit Funding 15 Ltd. Series 2023-15A, Class A ^{(b)(d)} (3 mo. USD Term SOFR + 1.830%)			
900,000	7.112	04/20/35	905,012
OZLM XVII Ltd. Series 2017-17A, Class A1RR ^{(b)(d)} (3 mo. USD Term SOFR + 1.150%)			
787,035	6.432	07/20/30	787,163
Palmer Square Loan Funding Ltd. Series 2024-3A, Class C ^{(b)(d)} (3 mo. USD Term SOFR + 2.950%)			
500,000	8.111	08/08/32	500,485
Pikes Peak CLO 3 Series 2019-3A, Class ARR ^{(b)(d)} (3 mo. USD Term SOFR + 1.462%)			
900,000	6.746	10/25/34	900,656
Sixth Street CLO XXVI Ltd. Series 2024-26A, Class A ^{(b)(d)} (3 mo. USD Term SOFR + 1.350%)			
750,000	6.197	10/18/37	749,257
Sixth Street CLO XXVI Ltd. Series 2024-26A, Class D1 ^{(b)(d)} (3 mo. USD Term SOFR + 2.900%)			
600,000	7.747	10/18/37	600,830
Southwick Park CLO LLC Series 2019-4A, Class A1R ^{(b)(d)} (3 mo. USD Term SOFR + 1.322%)			
1,000,000	6.604	07/20/32	1,001,114
Sunnova Hestia I Issuer LLC Series 2023-GRID1, Class 1A ^(d)			
93,889	5.750	12/20/50	96,861
TCW CLO Ltd. Series 2023-1A, Class A1N ^{(b)(d)} (3 mo. USD Term SOFR + 2.070%)			
1,800,000	7.334	04/28/36	1,810,780
Venture 41 CLO Ltd. Series 2021-41A, Class A1NR ^{(b)(d)} (3 mo. USD Term SOFR + 1.430%)			
1,450,000	6.712	01/20/34	1,452,000
Voya CLO Ltd. Series 2019-2A, Class AR ^{(b)(d)} (3 mo. USD Term SOFR + 1.200%)			
1,350,000	6.482	07/20/32	1,350,381
32,701,402			
Home Equity^(b) – 0.3%			
Citigroup Mortgage Loan Trust, Inc. Series 2005-HE4, Class M2 (1 mo. USD Term SOFR + 0.789%)			
164,735	5.644	10/25/35	161,070
Credit Suisse First Boston Mortgage Securities Corp. Series 2001-HE17, Class A1 (1 mo. USD Term SOFR + 0.734%)			
325	4.745	01/25/32	313
Home Equity Asset Trust Series 2002-1, Class A4 (1 mo. USD Term SOFR + 0.714%)			
257	5.569	11/25/32	239
Home Equity Loan Trust Series 2007-FRE1, Class 2AV3 (1 mo. USD Term SOFR + 0.344%)			
406,457	5.199	04/25/37	391,812

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities^(c) – (continued)			
Home Equity^(b) – (continued)			
Morgan Stanley Mortgage Loan Trust Series 2007-7AX, Class 1A (1 mo. USD Term SOFR + 0.554%)			
\$ 2,394,621	5.409%	04/25/37	\$ 614,234
			1,167,668
Student Loan^(b) – 4.1%			
AccessLex Institute Series 2004-1, Class A2 (3 mo. USD Term SOFR + 0.472%)			
236,048	5.821	09/26/33	233,044
CIFC Falcon Ltd. Series 2019-FAL, Class A ^(d) (3 mo. USD Term SOFR + 1.262%)			
1,000,000	6.544	01/20/33	1,000,202
Contego CLO VII DAC Series 7X, Class A (3 mo. EUR EURIBOR + 0.930%)			
EUR 999,627	4.628	05/14/32	1,111,131
Diameter Capital CLO 4 Ltd. Series 2022-4A, Class A1R ^(d) (3 mo. USD Term SOFR + 1.830%)			
\$ 600,000	7.131	01/15/37	604,540
Flatiron CLO 20 Ltd. Series 2020-1A, Class AR ^(d) (3 mo. USD Term SOFR + 1.380%)			
1,100,000	6.508	05/20/36	1,102,464
Katayma CLO II Ltd. Series 2024-2A, Class B ^(d) (3 mo. USD Term SOFR + 2.150%)			
600,000	7.438	04/20/37	604,932
Marathon Static CLO Ltd. Series 2022-18A, Class A1R2 ^(d) (3 mo. USD Term SOFR + 1.150%)			
753,989	6.432	07/20/30	753,991
Marble Point CLO XIV Ltd. Series 2018-2A, Class A12R ^(d) (3 mo. USD Term SOFR + 1.200%)			
1,423,923	6.482	01/20/32	1,424,732
Navient Student Loan Trust Series 2017-2A, Class A ^(d) (1 mo. USD Term SOFR + 1.164%)			
2,088,475	6.445	12/27/66	2,092,399
Neuberger Berman Loan Advisers CLO 39 Ltd. Series 2020-39A, Class A1R ^(d) (3 mo. USD Term SOFR + 1.530%)			
1,000,000	6.812	04/20/38	1,004,983
OCP CLO Ltd. Series 2016-11A, Class A1R2 ^(d) (3 mo. USD Term SOFR + 1.420%)			
1,175,000	6.699	04/26/36	1,176,175
Palmer Square Loan Funding Ltd. Series 2022-3A, Class A1BR ^(d) (3 mo. USD Term SOFR + 1.400%)			
1,000,000	6.701	04/15/31	1,000,547
PHEAA Student Loan Trust Series 2016-1A, Class A ^(d) (1 mo. USD Term SOFR + 1.264%)			
455,075	6.545	09/25/65	455,652
RRE 2 Loan Management DAC Series 2X, Class A2R (3 mo. EUR EURIBOR + 1.450%)			
EUR 1,500,000	5.135	07/15/35	1,659,540

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities^(c) – (continued)			
Student Loan^(b) – (continued)			
Sycamore Tree CLO Ltd. Series 2023-2A, Class DR ^(d) (3 mo. USD Term SOFR + 4.500%)			
\$ 500,000	9.782%	01/20/37	\$ 508,063
			14,732,395
TOTAL ASSET-BACKED SECURITIES			
(Cost \$49,729,963)			\$ 49,719,944

Municipal Debt Obligations – 1.0%			
California – 0.4%			
California State GO Bonds Build America Taxable Series 2009 ^(c)			
\$ 210,000	7.550%	04/01/39	\$ 263,947
East Bay Municipal Utility District Water System RB Build America Sub Series 2010			
900,000	5.874	06/01/40	980,317
			1,244,264
Illinois – 0.3%			
Illinois State GO Bonds Build America Series 2010			
670,879	7.350	07/01/35	\$ 734,341
Illinois State GO Bonds Taxable-Pension Series 2003			
498,824	5.100	06/01/33	506,653
			1,240,994
Maryland – 0.1%			
Maryland Economic Development Corp. RB Taxable Series 2024 (Prince George's County Public Schools Alternative Construction Financing, Package 2 Project)			
505,000	4.968	11/30/32	\$ 514,831
New York – 0.1%			
Metropolitan Transportation Authority Revenue Taxable Series 2020			
60,000	5.175	11/15/49	55,786
Port Authority of New York & New Jersey Consolidated Bonds - 192 Series 2015			
375,000	4.810	10/15/65	368,247
			424,033
Ohio – 0.1%			
American Municipal Power-Ohio, Inc. RB Build America Taxable Series 2010			
235,000	6.270	02/15/50	259,356
TOTAL MUNICIPAL DEBT OBLIGATIONS			
(Cost \$3,679,359)			\$ 3,683,478
Bank Loans^{(b)(g)} – 1.0%			
Automotive - Parts – 0.2%			
Adient U.S. LLC (1 mo. USD Term SOFR + 2.750%)			
\$ 671,625	7.595%	01/31/31	\$ 671,813

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Bank Loans^{(b)(g)}—(continued)			
Consumer Cyclical Services—0.2%			
IRB Holding Corp.(1 mo. USD Term SOFR + 2.750%)			
\$ 671,625	7.695%	12/15/27	\$ 670,618
Diversified Manufacturing—0.2%			
Chart Industries, Inc.(3 mo. USD Term SOFR + 2.500%)			
675,000	7.092	03/15/30	673,312
Entertainment—0.0%			
SeaWorld Parks & Entertainment, Inc.(1 mo. USD Term SOFR + 2.500%)			
248,125	7.345	08/25/28	247,194
Lodging—0.2%			
Travel & Leisure Co.(1 mo. USD Term SOFR + 3.250%)			
671,617	8.270	12/14/29	672,624
Transportation Services—0.2%			
MH Sub I LLC(1 mo. USD Term SOFR + 0.000%)			
671,599	9.095	05/03/28	666,885
TOTAL BANK LOANS			\$ 3,602,446
(Cost \$3,623,173)			

Sovereign Debt Obligations – 0.9%			
Euro – 0.2%			
Ivory Coast Government International Bonds			
EUR 120,000	4.875%	01/30/32	\$ 117,716
130,000	6.625	03/22/48	119,340
Romania Government International Bonds			
10,000	2.875	03/11/29	10,602
190,000	3.624 ^(d)	05/26/30	201,029
70,000	3.375	01/28/50	52,846
80,000	3.375 ^(d)	01/28/50	60,395
			561,928
United States Dollar – 0.7%			
Dominican Republic International Bonds ^(c)			
\$ 150,000	7.050	02/03/31	161,631
150,000	6.600 ^(d)	06/01/36	159,075
Ecuador Government International Bonds ^{(d)(h)}			
41,572	0.000	07/31/30	23,197
Hungary Government International Bonds			
400,000	6.125	05/22/28	417,024
Ivory Coast Government International Bonds			
200,000	6.125	06/15/33	188,250
Mexico Government International Bonds ^(c)			
624,000	3.771	05/24/61	406,967
289,000	3.750	04/19/71	183,605
Panama Government International Bonds ^(c)			
200,000	4.500	01/19/63	140,188
Peru Government International Bonds ^(c)			
20,000	2.780	12/01/60	12,066
100,000	3.230 ⁽ⁱ⁾	07/28/21	59,781
Republic of Poland Government International Bonds ^(c)			
290,000	5.125	09/18/34	297,885
350,000	5.500	03/18/54	356,324

Principal Amount	Interest Rate	Maturity Date	Value
Sovereign Debt Obligations – (continued)			
United States Dollar – (continued)			
Romania Government International Bonds			
\$ 70,000	6.375%	01/30/34	\$ 72,713
			2,478,706
TOTAL SOVEREIGN DEBT OBLIGATIONS			\$ 3,040,634
(Cost \$3,459,133)			

U.S. Treasury Obligations – 2.1%			
U.S. Treasury Bonds			
\$ 15,000	4.250%	08/15/54	\$ 15,321
U.S. Treasury Inflation-Indexed Bonds			
4,589,023	1.500	02/15/53	4,151,990
U.S. Treasury Notes			
1,920,000	1.250	05/31/28	1,767,150
1,970,000	1.500	02/15/30	1,768,537
2,600	3.500	04/30/30	2,586
TOTAL U.S. TREASURY OBLIGATIONS			\$ 7,705,584
(Cost \$7,407,734)			
TOTAL INVESTMENTS – 117.3%			\$422,454,107
(Cost \$423,757,472)			
LIABILITIES IN EXCESS OF OTHER ASSETS – (17.3)%			
			(62,333,116)
NET ASSETS – 100.0%			\$360,120,991

The percentage shown for each investment category reflects the value of investments in that category as a percentage of net assets.

- (a) Security with a notional or nominal principal amount. The actual effective yield of this security is different than the stated interest rate.
- (b) Variable rate security. Except for floating rate notes (for which final maturity is disclosed), maturity date disclosed is the next interest reset date. Interest rate disclosed is that which is in effect on September 30, 2024.
- (c) Security with “Call” features with resetting interest rates. Maturity dates disclosed are the final maturity dates.
- (d) Exempt from registration under Rule 144A of the Securities Act of 1933.
- (e) Coupon changes periodically based upon a predetermined schedule. Interest rate disclosed is that which is in effect on September 30, 2024.
- (f) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate principal amount and no defined maturity date. The actual principal and maturity date will be determined upon settlement when the specific mortgage pools are assigned. Total market value of TBA securities (excluding forward sales contracts, if any) amounts to \$78,253,498 which represents approximately 21.8% of net assets as of September 30, 2024.

- (g) Bank Loans often require prepayments from excess cash flows or permit the borrower to repay at its election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. As bank loan positions may involve multiple underlying tranches for which the aggregate position is presented, the stated interest rate represents the weighted average interest rate of all contracts on September 30, 2024. Bank Loans typically have rates of interest which are predetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the Secured Overnight Financing Rate (“SOFR”), and secondarily the prime rate offered by one or more major United States banks (the “Prime Rate”) and the certificate of deposit (“CD”) rate or other base lending rates used by commercial lenders.
- (h) Issued with a zero coupon. Income is recognized through the accretion of discount.
- (i) Actual maturity date is July 28, 2121.

ADDITIONAL INVESTMENT INFORMATION

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS — At September 30, 2024, the Fund had the following forward foreign currency exchange contracts:

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS WITH UNREALIZED GAIN

Counterparty	Currency Purchased	Currency Sold	Settlement Date	Unrealized Gain		
JPMorgan Securities, Inc.	AUD	3,307,000	NZD	3,596,508	10/04/24	\$ 1,602
	AUD	931,328	USD	609,530	10/02/24	34,364
	AUD	1,350,900	USD	926,899	10/04/24	7,106
	AUD	3,472,447	USD	2,303,184	10/15/24	98,104
	AUD	1,267,168	USD	838,232	11/07/24	38,319
	AUD	7,809,068	USD	5,312,318	12/18/24	90,816
	AUD	1,605,202	USD	1,085,116	02/26/25	25,224
	AUD	1,394,125	USD	952,884	03/03/25	11,423
	AUD	350,352	USD	241,008	03/19/25	1,305
	BRL	19,419,935	USD	3,499,774	10/02/24	64,116
	BRL	13,183,850	USD	2,407,042	11/04/24	3,068
	BRL	8,167,732	USD	1,456,703	11/26/24	32,788
	BRL	896,563	USD	157,238	12/18/24	5,813
	CAD	1,288,644	USD	933,508	10/17/24	19,699
	CAD	2,793,653	USD	2,055,668	11/21/24	12,597
	CAD	2,762,761	USD	2,037,855	12/18/24	9,129
	CHF	558,261	EUR	590,255	10/04/24	2,769
	CHF	859,241	EUR	912,000	12/18/24	5,772
	CHF	767,791	USD	912,561	12/18/24	2,673
	CLP	920,372,265	USD	1,019,976	10/28/24	3,217
	CLP	78,015,917	USD	82,084	12/18/24	4,615
	CLP	74,230,274	USD	82,371	03/19/25	20
	CNH	28,689,752	USD	4,038,355	10/15/24	61,433
	CNH	5,602,548	USD	778,889	10/16/24	21,797
	CNH	6,548,303	USD	903,152	11/05/24	34,309
	CNH	27,036,879	USD	3,865,891	12/18/24	17,531
	CNH	14,994,714	USD	2,082,599	01/13/25	74,933
	CNH	14,807,828	USD	2,056,643	01/21/25	75,037
	CNH	14,820,254	USD	2,061,088	01/23/25	72,641
	CNH	6,356,389	USD	883,200	01/27/25	32,177
	COP	1,056,505,159	USD	248,912	10/11/24	1,892
	COP	2,087,123,314	USD	488,104	10/15/24	7,075
	COP	336,008,917	USD	77,628	12/18/24	1,460
	CZK	19,355,188	EUR	763,518	02/06/25	3,162
	CZK	6,774,465	USD	298,740	12/18/24	978
	EUR	1,152,000	CHF	1,076,263	12/18/24	3,550
	EUR	802,942	CZK	20,182,607	10/04/24	2,793

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS WITH UNREALIZED GAIN (continued)

Counterparty	Currency Purchased		Currency Sold		Settlement Date	Unrealized Gain
JPMorgan Securities, Inc. (continued)	EUR	572,000	HUF	228,611,240	12/18/24	\$ 3
	EUR	517,622	PLN	2,208,474	10/04/24	2,546
	EUR	2,933,155	SEK	33,149,725	10/04/24	825
	EUR	123,214	USD	136,993	10/03/24	177
	EUR	545,675	USD	606,793	10/04/24	719
	EUR	2,705,526	USD	2,924,673	10/07/24	87,801
	EUR	825,053	USD	898,070	10/10/24	20,719
	EUR	4,189,355	USD	4,532,744	10/21/24	135,036
	EUR	839,278	USD	918,590	10/23/24	16,623
	EUR	9,727,645	USD	10,607,821	10/24/24	232,275
	EUR	2,432,158	USD	2,657,132	10/25/24	53,296
	EUR	8,929,466	USD	9,939,155	12/18/24	32,801
	EUR	820,948	USD	901,730	01/23/25	16,302
	GBP	379,941	EUR	456,000	10/04/24	288
	GBP	906,937	USD	1,212,122	10/04/24	407
	GBP	2,343,776	USD	2,916,548	10/17/24	216,939
	GBP	729,456	USD	922,616	11/04/24	52,605
	GBP	2,208,523	USD	2,910,391	11/12/24	42,159
	GBP	1,281,713	USD	1,661,100	11/21/24	52,370
	GBP	3,783,352	USD	5,018,683	12/18/24	38,554
	HUF	1,207,743,146	USD	3,334,958	10/21/24	45,972
	HUF	172,052,901	USD	476,095	12/18/24	4,649
	ILS	755,941	USD	202,000	12/18/24	1,274
	INR	35,692,605	USD	424,210	12/18/24	87
	JPY	115,466,534	USD	757,578	10/17/24	47,860
	JPY	17,351,559	USD	121,192	12/18/24	858
	KRW	324,366,709	USD	243,835	10/07/24	2,195
	KRW	339,929,495	USD	254,000	10/21/24	3,984
	KRW	909,260,832	USD	685,821	10/23/24	4,305
	KRW	568,597,301	USD	425,278	11/05/24	6,528
	KRW	267,616,086	USD	200,296	12/18/24	3,435
	KRW	286,642,607	USD	215,756	03/12/25	3,232
	KRW	263,598,363	USD	201,425	03/19/25	14
	NOK	13,628,871	USD	1,236,155	10/09/24	55,445
	NOK	17,155,637	USD	1,606,440	12/18/24	19,911
	NZD	1,203,590	USD	761,338	10/04/24	3,296
	NZD	2,932,289	USD	1,826,816	10/10/24	36,071
	NZD	3,056,229	USD	1,830,681	10/24/24	111,101
	NZD	3,200,617	USD	1,875,882	10/31/24	157,708
	NZD	4,492,721	USD	2,792,530	11/06/24	62,015
	NZD	1,114,810	USD	686,814	11/21/24	21,495
	NZD	3,265,542	USD	2,036,392	11/25/24	38,408
	NZD	4,425,726	USD	2,777,016	12/18/24	35,014
	PLN	3,519,594	EUR	808,730	02/05/25	5,163
	PLN	1,965,321	USD	505,000	12/18/24	4,345
	SEK	6,262,544	EUR	553,365	10/04/24	688
	SEK	52,779,837	USD	4,959,648	10/16/24	241,610
	SEK	2,308,357	USD	223,428	12/18/24	4,762
	SGD	2,900,415	USD	2,253,334	10/04/24	3,771
	SGD	5,148,867	USD	3,973,737	12/18/24	48,183
	SGD	2,910,383	USD	2,250,006	03/12/25	31,781
	TWD	19,899,080	USD	623,366	10/03/24	5,078
	TWD	20,123,470	USD	635,211	10/31/24	2,345
	TWD	16,879,840	USD	536,805	12/10/24	1,023

ADDITIONAL INVESTMENT INFORMATION (continued)
FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS WITH UNREALIZED GAIN (continued)

Counterparty		Currency Purchased		Currency Sold	Settlement Date	Unrealized Gain
JPMorgan Securities, Inc. (continued)	TWD	16,717,961	USD	525,570	12/18/24	\$ 7,690
	TWD	11,151,194	USD	354,456	03/12/25	5,522
	TWD	16,350,585	USD	527,411	03/19/25	952
	USD	189,385	AUD	273,097	10/04/24	566
	USD	487,317	BRL	2,653,263	10/02/24	398
	USD	767,738	BRL	4,174,923	11/04/24	4,531
	USD	762,000	CAD	1,024,888	10/04/24	4,136
	USD	628,000	CAD	844,850	12/18/24	2,034
	USD	53,018	CAD	71,129	03/19/25	207
	USD	1,393,951	CHF	1,167,676	12/18/24	2,040
	USD	1,130,450	CNH	7,879,695	10/08/24	5,195
	USD	537,763	CNH	3,748,620	10/15/24	2,082
	USD	1,056,724	CNH	7,280,685	03/19/25	4,972
	USD	241,723	COP	1,011,986,225	10/04/24	1,252
	USD	249,370	COP	1,044,432,948	10/07/24	1,291
	USD	239,192	COP	992,645,016	10/10/24	3,515
	USD	4,379,301	COP	18,097,316,190	10/15/24	85,645
	USD	248,912	COP	1,040,201,451	10/31/24	2,648
	USD	77,900	COP	330,553,070	12/18/24	97
	USD	930,798	CZK	20,959,449	12/18/24	3,504
	USD	4,907,050	EUR	4,404,892	10/03/24	3,175
	USD	15,033,026	EUR	13,473,417	10/04/24	32,766
	USD	440,241	EUR	395,189	10/07/24	216
	USD	221,267	EUR	198,624	10/10/24	77
	USD	1,131,787	EUR	1,015,238	10/11/24	1,152
	USD	2,111,949	EUR	1,888,028	10/23/24	8,106
	USD	302,621	EUR	270,964	10/24/24	670
	USD	828,600	EUR	741,808	10/25/24	1,919
	USD	2,273,204	EUR	2,029,647	10/28/24	11,013
	USD	9,457,219	EUR	8,454,184	12/18/24	16,035
	USD	760,946	GBP	569,226	12/16/24	49
	USD	755,419	GBP	563,661	12/18/24	1,968
	USD	1,689,479	HUF	599,166,967	10/04/24	11,010
	USD	726,154	HUF	258,267,461	10/21/24	3,165
	USD	475,652	HUF	169,314,418	12/18/24	2,560
	USD	205,755	ILS	754,580	03/19/25	2,287
	USD	1,297,004	INR	108,989,212	12/18/24	1,392
	USD	422,689	INR	35,690,168	03/19/25	989
	USD	5,427,648	JPY	760,613,082	12/18/24	77,540
	USD	246,154	KRW	324,221,544	10/21/24	91
	USD	1,830,150	MXN	32,866,915	10/18/24	165,820
	USD	699,968	MXN	13,610,887	11/22/24	14,411
	USD	244,674	MXN	4,732,666	12/18/24	7,249
	USD	107,430	MXN	2,154,887	03/19/25	815
	USD	61,474	NOK	646,524	12/18/24	184
	USD	1,282,051	NZD	2,011,376	10/04/24	4,234
	USD	1,600,671	PLN	6,138,589	12/18/24	9,757
	USD	934,710	PLN	3,602,274	03/19/25	5,317
	USD	231,592	SEK	2,340,349	12/18/24	240
	USD	2,263,195	SGD	2,903,084	10/04/24	4,013
	USD	528,362	SGD	675,613	12/18/24	622
	USD	733,119	ZAR	12,582,581	10/04/24	5,092
	ZAR	4,234,825	USD	244,373	10/04/24	653
	ZAR	27,283,537	USD	1,522,689	11/22/24	49,377

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS WITH UNREALIZED GAIN (continued)

Counterparty	Currency Purchased	Currency Sold	Settlement Date	Unrealized Gain		
JPMorgan Securities, Inc. (continued)	ZAR	15,856,732	USD	885,851	12/09/24	\$ 26,496
	ZAR	17,537,181	USD	995,663	12/18/24	12,572
TOTAL					\$3,522,667	

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS WITH UNREALIZED LOSS

Counterparty	Currency Purchased	Currency Sold	Settlement Date	Unrealized Loss		
JPMorgan Securities, Inc.	BRL	4,649,997	USD	855,574	10/02/24	\$ (2,220)
	BRL	8,309,582	USD	1,560,485	10/18/24	(38,540)
	BRL	4,105,740	USD	783,090	10/28/24	(32,013)
	BRL	1,332,276	USD	243,653	11/04/24	(103)
	BRL	864,965	USD	157,789	12/18/24	(484)
	CAD	1,723,316	EUR	1,152,000	12/18/24	(9,654)
	CAD	654,626	USD	487,269	10/04/24	(3,200)
	CAD	6,354,241	USD	4,725,781	12/18/24	(17,797)
	CHF	1,870,881	EUR	1,989,644	10/04/24	(3,570)
	CHF	1,076,227	EUR	1,152,000	12/18/24	(3,592)
	CHF	1,574,309	USD	1,880,553	11/15/24	(10,660)
	CHF	274,700	USD	328,000	12/18/24	(548)
	CNH	7,879,695	USD	1,130,093	10/08/24	(4,837)
	CNH	7,879,695	USD	1,131,144	10/15/24	(5,129)
	CNH	7,327,872	USD	1,056,724	12/18/24	(4,191)
	COP	1,011,986,225	USD	243,735	10/04/24	(3,264)
	COP	1,044,432,948	USD	248,912	10/07/24	(832)
	COP	15,684,922,752	USD	3,850,440	10/15/24	(129,133)
	COP	6,848,451,858	USD	1,615,201	12/06/24	(829)
	COP	334,467,545	USD	77,900	03/19/25	(128)
	CZK	25,085,060	EUR	998,382	10/04/24	(3,919)
	CZK	22,418,413	EUR	892,453	02/24/25	(5,725)
	CZK	6,711,613	USD	298,798	03/19/25	(1,265)
	EUR	2,573,732	CHF	2,432,250	10/04/24	(9,739)
	EUR	2,681,278	CHF	2,532,735	12/18/24	(24,799)
	EUR	2,021,257	GBP	1,684,085	10/04/24	(1,225)
	EUR	4,281,679	USD	4,770,646	10/03/24	(3,942)
	EUR	3,980,181	USD	4,441,545	10/04/24	(10,318)
	EUR	2,722,157	USD	3,042,010	10/11/24	(10,437)
	EUR	2,931,816	USD	3,268,682	10/23/24	(1,740)
	EUR	2,660,067	USD	2,967,305	10/28/24	(2,465)
	EUR	4,310,235	USD	4,831,930	12/02/24	(21,835)
	EUR	2,477,828	USD	2,776,505	12/18/24	(9,398)
	EUR	1,678,059	USD	1,885,618	03/19/25	(5,386)
	GBP	616,443	USD	824,801	11/21/24	(703)
	HUF	313,245,812	USD	877,685	12/06/24	(2,166)
	HUF	169,859,943	USD	475,652	03/19/25	(2,688)
	ILS	756,548	USD	205,755	12/18/24	(2,318)
	INR	53,190,147	USD	635,386	10/21/24	(1,237)
	INR	53,239,560	USD	636,000	10/28/24	(1,483)
	INR	53,059,222	USD	633,581	10/31/24	(1,276)
INR	84,746,569	USD	1,011,000	11/04/24	(1,274)	
INR	226,898,449	USD	2,701,694	12/18/24	(4,433)	
JPY	890,153,671	USD	6,317,494	12/18/24	(56,206)	

ADDITIONAL INVESTMENT INFORMATION (continued)
FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS WITH UNREALIZED LOSS (continued)

Counterparty	Currency Purchased	Currency Sold	Settlement Date	Unrealized Loss		
JPMorgan Securities, Inc. (continued)	KRW	398,541,636	USD	303,743	11/05/24	\$ (1,081)
	MXN	27,906,341	USD	1,439,531	10/04/24	(23,133)
	MXN	34,127,969	USD	1,914,158	10/18/24	(185,968)
	MXN	13,839,594	USD	760,835	11/22/24	(63,758)
	MXN	2,125,425	USD	107,430	12/18/24	(803)
	NOK	7,143,866	EUR	610,819	12/18/24	(4,893)
	NOK	6,616,297	USD	634,000	12/18/24	(6,776)
	NOK	646,898	USD	61,474	03/19/25	(180)
	NZD	2,211,552	AUD	2,034,344	10/04/24	(1,549)
	NZD	2,011,376	USD	1,279,084	10/04/24	(1,268)
	PLN	5,870,483	EUR	1,370,648	10/22/24	(2,814)
	PLN	6,501,256	USD	1,695,710	12/18/24	(10,805)
	SEK	22,669,353	EUR	2,009,254	10/04/24	(4,375)
	SEK	11,064,884	USD	1,102,860	12/18/24	(9,055)
	SEK	2,329,647	USD	231,592	03/19/25	(309)
	SGD	785,446	USD	613,961	10/04/24	(2,726)
	SGD	2,431,255	USD	1,901,000	12/18/24	(1,880)
	SGD	672,864	USD	528,362	03/19/25	(665)
	TWD	28,696,592	USD	913,613	11/22/24	(1,582)
	USD	641,950	AUD	931,327	10/02/24	(1,944)
	USD	1,283,605	AUD	1,873,520	10/04/24	(11,738)
	USD	2,353,277	AUD	3,547,971	10/15/24	(100,238)
	USD	1,005,437	AUD	1,508,533	11/07/24	(38,076)
	USD	951,030	AUD	1,414,383	12/18/24	(27,588)
	USD	363,757	AUD	545,527	03/03/25	(13,580)
	USD	3,894,153	BRL	21,415,213	10/02/24	(35,905)
	USD	2,856,860	BRL	16,209,154	10/18/24	(111,935)
	USD	1,560,652	BRL	8,760,675	10/28/24	(41,968)
	USD	243,341	BRL	1,332,727	11/04/24	(292)
	USD	117,015	BRL	644,928	12/18/24	(273)
	USD	1,400,182	CAD	1,932,854	10/17/24	(29,547)
	USD	422,923	CAD	574,089	10/21/24	(1,773)
	USD	5,775,525	CAD	7,809,710	12/18/24	(10,842)
	USD	1,108,471	CHF	950,324	11/15/24	(20,280)
	USD	148,906	CHF	125,448	12/18/24	(633)
	USD	912,561	CHF	760,973	03/19/25	(2,559)
	USD	603,057	CLP	569,346,029	10/15/24	(29,960)
	USD	411,625	CLP	375,648,884	10/28/24	(5,990)
	USD	82,371	CLP	74,138,842	12/18/24	(19)
	USD	3,502,703	CNH	25,272,737	10/15/24	(108,791)
	USD	3,729,323	CNH	26,240,985	12/18/24	(39,781)
	USD	2,512,034	CNH	17,785,203	01/13/25	(47,011)
	USD	545,853	COP	2,371,516,315	12/18/24	(12,340)
	USD	1,624,008	CZK	36,864,805	12/18/24	(6,976)
	USD	999,480	EUR	900,541	10/11/24	(3,422)
	USD	5,520,063	EUR	5,111,298	10/21/24	(174,944)
	USD	13,843,534	EUR	12,694,876	10/24/24	(303,126)
	USD	1,662,446	EUR	1,530,917	10/28/24	(43,875)
	USD	7,473,874	EUR	6,709,881	12/18/24	(19,366)
	USD	912,247	EUR	830,070	01/23/25	(15,985)
	USD	2,819,857	GBP	2,258,331	10/17/24	(199,396)
	USD	263,579	GBP	202,286	11/04/24	(6,861)
	USD	1,897,314	GBP	1,426,338	11/12/24	(9,541)
	USD	3,759,626	GBP	2,872,575	12/18/24	(80,171)

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS WITH UNREALIZED LOSS (continued)

Counterparty	Currency Purchased		Currency Sold		Settlement Date	Unrealized Loss
JPMorgan Securities, Inc. (continued)	USD	1,337,534	HUF	489,809,252	10/21/24	\$ (33,628)
	USD	555,000	HUF	200,460,561	12/18/24	(5,119)
	USD	205,037	ILS	768,615	12/18/24	(1,645)
	USD	1,053,036	INR	88,776,727	12/18/24	(2,300)
	USD	424,210	INR	35,702,786	12/23/24	(88)
	USD	920,362	JPY	140,277,276	10/17/24	(58,144)
	USD	458,000	JPY	65,225,131	12/18/24	(790)
	USD	121,192	JPY	17,171,882	03/19/25	(801)
	USD	243,555	KRW	324,366,709	10/07/24	(2,475)
	USD	486,890	KRW	647,724,145	10/10/24	(4,466)
	USD	246,578	KRW	327,012,102	10/21/24	(1,602)
	USD	403,425	KRW	534,595,972	12/18/24	(3,552)
	USD	485,628	MXN	9,767,928	11/22/24	(6,366)
	USD	656,701	MXN	13,253,556	12/18/24	(8,196)
	USD	1,206,991	NOK	13,307,332	10/09/24	(54,137)
	USD	1,844,613	NOK	19,577,520	12/18/24	(11,332)
	USD	2,790,597	NZD	4,418,663	10/04/24	(16,557)
	USD	2,786,691	NZD	4,486,119	10/10/24	(63,346)
	USD	2,845,354	NZD	4,854,725	10/24/24	(239,106)
	USD	1,059,215	NZD	1,719,276	11/21/24	(33,151)
	USD	4,413,126	NZD	7,120,006	12/18/24	(110,802)
	USD	616,016	NZD	977,574	03/19/25	(4,982)
	USD	1,903,021	PLN	7,409,896	12/18/24	(17,372)
	USD	5,216,060	SEK	55,508,534	10/16/24	(254,101)
	USD	2,190,344	SEK	22,399,846	12/18/24	(23,965)
	USD	755,859	SGD	975,688	10/04/24	(3,422)
	USD	653,043	SGD	838,734	12/18/24	(2,115)
	USD	620,000	TWD	19,709,800	10/03/24	(2,466)
	USD	492,129	TWD	15,693,989	10/24/24	(4,582)
	USD	527,411	TWD	16,568,406	12/18/24	(1,078)
	USD	1,130,023	ZAR	19,578,224	10/04/24	(2,768)
	USD	967,640	ZAR	17,436,890	12/18/24	(34,828)
	ZAR	4,197,809	USD	244,373	10/04/24	(1,488)
TOTAL						\$(3,347,817)

ADDITIONAL INVESTMENT INFORMATION (continued)

FORWARD SALES CONTRACTS — At September 30, 2024, the Fund had the following forward sales contracts:

Description	Interest Rate	Maturity Date ^(a)	Settlement Date	Principal Amount	Value
Government National Mortgage Association	3.000%	TBA - 30yr	10/20/24	\$ (2,000,000)	\$ (1,823,944)
Government National Mortgage Association	6.000	TBA - 30yr	10/20/24	(1,000,000)	(1,016,787)
Uniform Mortgage-Backed Security	2.000	TBA - 30yr	10/01/24	(3,000,000)	(2,480,625)
Uniform Mortgage-Backed Security	4.500	TBA - 30yr	10/01/24	(21,000,000)	(20,644,804)
Uniform Mortgage-Backed Security	4.500	TBA - 30yr	11/01/24	(17,000,000)	(16,713,125)
Uniform Mortgage-Backed Security	5.000	TBA - 30yr	11/01/24	(18,000,000)	(17,989,456)
Uniform Mortgage-Backed Security	6.500	TBA - 30yr	10/01/24	(5,000,000)	(5,154,883)
(PROCEEDS RECEIVED: \$(65,713,516))					\$(65,823,624)

(a) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate principal amount and no defined maturity date. The actual principal and maturity date will be determined upon settlement when the specific mortgage pools are assigned.

FUTURES CONTRACTS — At September 30, 2024, the Fund had the following futures contracts:

Description	Number of Contracts	Expiration Date	Notional Amount	Unrealized Appreciation/ (Depreciation)
Long position contracts:				
10 Year U.S. Treasury Notes	129	12/19/24	\$14,742,281	\$ (150)
2 Year U.S. Treasury Notes	130	12/31/24	27,071,484	(2,065)
20 Year U.S. Treasury Bonds	80	12/19/24	9,935,000	(71,285)
5 Year U.S. Treasury Notes	117	12/31/24	12,856,289	(42,841)
Ice 3M Sonia Index	43	03/17/26	13,876,374	(9,143)
Ultra 10-Year U.S. Treasury Notes	31	12/19/24	3,667,203	(13,621)
Ultra Long U.S. Treasury Bonds	177	12/19/24	23,557,594	(139,793)
Total				\$(278,898)
Short position contracts:				
10 Year U.K. Long Gilt	(1)	12/27/24	(131,596)	747
5 Year German Euro-Oat	(1)	12/06/24	(141,192)	(814)
Euro-Buxl	(1)	12/06/24	(151,700)	(1,649)
Total				\$ (1,716)
TOTAL FUTURES CONTRACTS				\$(280,614)

SWAP CONTRACTS — At September 30, 2024, the Fund had the following swap contracts:

CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS

Payments Made by the Fund	Payments Received by Fund	Termination Date	Notional Amount (000s)	Market Value	Upfront Premium (Received) Paid	Unrealized Appreciation/ (Depreciation)
1M BID Average ^(a)	9.750% ^(a)	01/02/26	BRL 12,493	\$ (72,047)	\$ (60,019)	\$ (12,028)
0.506% ^(b)	12M JYOR ^(b)	08/13/26	JPY 1,985,217 ^(c)	4,682	—	4,682
3M AUDOR ^(d)	3.000 ^(d)	09/16/26	AUD 22,361 ^(e)	(46,133)	(30,271)	(15,862)
12M EURO ^(b)	1.750 ^(b)	09/26/26	EUR 38,372 ^(e)	13,284	(10,385)	23,669
3.000 ^(b)	12M SOFR ^(b)	09/26/26	\$ 28,235 ^(e)	5,766	(3,671)	9,437

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS (continued)

Payments Made by the Fund	Payments Received by Fund	Termination Date	Notional Amount (000s)	Market Value	Upfront Premium (Received) Paid	Unrealized Appreciation/ (Depreciation)
Mexico Interbank TIE						
28 Days ^(a)	9.250% ^(a)	12/16/26	MXN 75,910 ^(e)	\$ 38,230	\$ 26,884	\$ 11,346
3M CNRR ^(d)	1.750 ^(d)	12/18/26	CNY 9,270 ^(e)	3,775	2,454	1,321
0.500% ^(e)	12M CHFOR ^(e)	12/18/26	CHF 53,580 ^(e)	(148,860)	29,855	(178,715)
6.000 ^(f)	12M MIBOR ^(f)	12/18/26	INR 177,980 ^(e)	(127)	2,495	(2,622)
3.750 ^(e)	12M SOFR ^(e)	12/18/26	\$ 17,130 ^(e)	(161,764)	(191,784)	30,020
12M EURO ^(e)	2.500 ^(e)	12/18/26	EUR 26,430 ^(e)	324,579	273,291	51,288
3M KWDCD ^(d)	2.750 ^(d)	12/18/26	KRW 3,020,480 ^(e)	225	(5,480)	5,705
6M EURO ^(f)	3.000 ^(e)	12/18/26	EUR 2,310 ^(e)	43,316	24,145	19,171
6M PRIBOR ^(f)	3.250 ^(e)	12/18/26	CZK 23,490 ^(e)	4,159	160	3,999
12M CDOR ^(f)	3.500 ^(f)	12/18/26	CAD 11,891 ^(e)	146,004	151,387	(5,383)
12M CDOR ^(f)	3.750 ^(f)	12/18/26	\$ 3,640 ^(e)	57,591	36,276	21,315
6M NIBOR ^(f)	3.750 ^(e)	12/18/26	NOK 155,700 ^(e)	37,569	15,198	22,371
12M SOFR ^(e)	3.750 ^(e)	12/18/26	\$ 35,100 ^(e)	331,459	350,423	(18,964)
3.500 ^(f)	3M NZDOR ^(d)	12/18/26	NZD 13,080 ^(e)	(19,791)	(22,121)	2,330
3M AUDOR ^(d)	4.000 ^(d)	12/18/26	AUD 4,030 ^(e)	24,871	19,661	5,210
12M SOFR ^(e)	4.000 ^(e)	12/18/26	\$ 2,320 ^(e)	32,985	24,254	8,731
12M GBP ^(e)	4.000 ^(e)	12/18/26	GBP 17,120 ^(e)	116,388	8,756	107,632
12M GBP ^(e)	4.250 ^(e)	12/18/26	\$ 1,570 ^(e)	20,494	12,530	7,964
12M CLICP ^(f)	4.500 ^(f)	12/18/26	CLP 840,310 ^(e)	5,230	5,177	53
6M BUBOR ^(f)	5.500 ^(e)	12/18/26	HUF 56,510 ^(e)	922	205	717
12M CPIBR ^(d)	7.250 ^(d)	12/18/26	COP 2,600,260 ^(e)	3,690	7,108	(3,418)
3M JIBAR ^(d)	7.250 ^(d)	12/18/26	ZAR 22,640 ^(e)	5,073	3,965	1,108
12M GBP ^(e)	3.500 ^(e)	08/31/27	GBP 46,050 ^(e)	34,840	45,291	(10,451)
12M GBP ^(e)	4.000 ^(e)	12/18/27	\$ 6,360 ^(e)	86,711	70,735	15,976
12M SOFR ^(e)	3.805 ^(e)	04/13/28	\$ 16,320 ^(e)	225,745	57,542	168,203
6M EURO ^(f)	2.500 ^(e)	05/14/28	EUR 14,690 ^(e)	136,804	(79,863)	216,667
10.250 ^(a)	1M BID Average ^(a)	01/02/29	BRL 4,210	42,879	5,729	37,150
3.500 ^(e)	12M GBP ^(e)	08/31/29	GBP 42,561 ^(e)	(96,545)	(159,491)	62,946
2.457 ^(f)	12M CDOR ^(f)	09/13/29	CAD 21,280 ^(e)	14,235	(6,853)	21,088
12M SOFR ^(e)	3.038 ^(e)	09/13/29	\$ 15,920 ^(e)	(29,314)	14,758	(44,072)
3M CNRR ^(d)	1.750 ^(d)	12/18/29	CNY 1,740 ^(e)	(712)	1,584	(2,296)
3.750 ^(e)	12M GBP ^(e)	12/18/29	GBP 2,410 ^(e)	(29,608)	(29,273)	(335)
0.750 ^(e)	12M JYOR ^(e)	12/18/29	JPY 7,665,000 ^(e)	(312,509)	(320,372)	7,863
6.000 ^(f)	12M MIBOR ^(f)	12/18/29	INR 72,900 ^(e)	(153)	761	(914)
2.000 ^(d)	12M THOR ^(d)	12/18/29	THB 33,890 ^(e)	3,836	5,040	(1,204)
12M EURO ^(e)	2.500 ^(e)	12/18/29	EUR 1,925 ^(e)	52,320	50,485	1,835
12M CDOR ^(f)	3.250 ^(f)	12/18/29	CAD 7,490 ^(e)	177,164	161,425	15,739
6M NIBOR ^(f)	3.500 ^(e)	12/18/29	NOK 89,730 ^(e)	19,591	35,080	(15,489)
12M SOFR ^(e)	3.750 ^(e)	12/18/29	\$ 2,040 ^(e)	52,848	49,528	3,320
2.000 ^(e)	3M STIBOR ^(d)	12/18/29	SEK 52,190 ^(e)	(3,760)	(12,616)	8,856
6M AUDOR ^(f)	4.000 ^(f)	12/18/29	AUD 12,040 ^(e)	94,027	138,705	(44,678)
2.500 ^(e)	6M EURO ^(f)	12/18/29	EUR 990 ^(e)	(17,487)	(11,670)	(5,817)
12M CDOR ^(f)	2.801 ^(f)	09/11/31	CAD 22,410 ^(e)	(18,994)	9,025	(28,019)
3.215 ^(e)	12M SOFR ^(e)	09/12/31	\$ 16,900 ^(e)	23,687	(13,862)	37,549
6M EURO ^(f)	3.000 ^(e)	11/10/33	EUR 12,460 ^(e)	336,150	191,810	144,340
12M SOFR ^(e)	3.790 ^(e)	05/21/34	\$ 13,530 ^(e)	221,497	75,761	145,736
1.295 ^(e)	12M JYOR ^(e)	08/02/34	JPY 1,423,240 ^(e)	(72,282)	(18,274)	(54,008)
12M GBP ^(e)	3.500 ^(e)	08/28/34	GBP 8,530 ^(e)	(52,459)	(13,987)	(38,472)
0.750 ^(e)	12M CHFOR ^(e)	12/18/34	CHF 1,920 ^(e)	(36,878)	(13,745)	(23,133)
5.000 ^(f)	12M CLICP ^(f)	12/18/34	CLP 235,340 ^(e)	(5,747)	(7,778)	2,031
3.750 ^(e)	12M SOFR ^(e)	12/18/34	\$ 7,028 ^(e)	(273,248)	(270,296)	(2,952)

ADDITIONAL INVESTMENT INFORMATION (continued)

CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS (continued)

Payments Made by the Fund	Payments Received by Fund	Termination Date	Notional Amount (000s)	Market Value	Upfront Premium (Received) Paid	Unrealized Appreciation/ (Depreciation)
3M STIBOR ^(d)	2.250% ^(e)	12/18/34	SEK 35,220 ^(c)	\$ 9,641	\$ (15,134)	\$ 24,775
6M EURO ^(f)	2.500 ^(e)	12/18/34	EUR 10,190 ^(c)	173,624	77,145	96,479
3M KWDCD ^(d)	2.750 ^(d)	12/18/34	KRW 140,940 ^(c)	(525)	(1,256)	731
12M CDOR ^(f)	3.250 ^(f)	12/18/34	CAD 2,000 ^(c)	54,809	37,463	17,346
6M PRIBOR ^(f)	3.500 ^(e)	12/18/34	CZK 4,170 ^(c)	3,453	1,673	1,780
12M GBP ^(e)	3.750 ^(e)	12/18/34	GBP 50 ^(e)	860	925	(65)
3M NZDOR ^(d)	4.000 ^(f)	12/18/34	NZD 2,360 ^(c)	16,592	16,972	(380)
4.500% ^(f)	6M AUDOR ^(f)	12/18/34	AUD 1,730 ^(c)	(42,809)	(50,893)	8,084
6.000 ^(e)	6M BUBOR ^(f)	12/18/34	HUF 80,000 ^(c)	(3,896)	(556)	(3,340)
3.500 ^(e)	6M NIBOR ^(f)	12/18/34	NOK 10,560 ^(c)	(4,487)	(3,100)	(1,387)
4.500 ^(e)	6M WIBOR ^(f)	12/18/34	PLN 470 ^(e)	(856)	41	(897)
12M CPIBR ^(d)	7.750 ^(d)	12/18/34	COP 1,290,040 ^(c)	4,502	7	4,495
3M JIBAR ^(d)	8.750 ^(d)	12/18/34	ZAR 7,250 ^(c)	7,751	3,316	4,435
6M EURO ^(f)	2.152 ^(e)	08/09/37	EUR 6,920 ^(c)	(154,513)	(678,655)	524,142
12M SOFR ^(e)	3.391 ^(e)	05/10/38	\$ 4,080 ^(c)	(30,514)	(98,070)	67,556
6M EURO ^(f)	3.000 ^(e)	01/25/39	EUR 7,960 ^(c)	99,150	21,178	77,972
1.451 ^(e)	6M EURO ^(f)	08/10/42	17,610 ^(c)	742,545	(645,692)	1,388,237
2.500 ^(e)	6M EURO ^(f)	01/25/44	19,040 ^(c)	(57,840)	(2,459)	(55,381)
12M JYOR ^(e)	2.160 ^(e)	08/02/44	JPY 1,709,750 ^(c)	(24,120)	11,067	(35,187)
6M EURO ^(f)	1.051 ^(e)	08/11/47	EUR 10,280 ^(c)	(369,043)	(814,862)	445,819
6M EURO ^(f)	2.000 ^(e)	01/25/49	11,360 ^(c)	(5,566)	(11,408)	5,842
2.564 ^(e)	12M SOFR ^(e)	05/11/53	\$ 3,950 ^(c)	78,938	(5,484)	84,422
2.000 ^(e)	6M EURO ^(f)	05/17/53	EUR 4,350 ^(c)	52,923	17,105	35,818
2.500 ^(e)	6M EURO ^(f)	11/10/53	6,720 ^(c)	(279,574)	(322,382)	42,808
3.380 ^(e)	12M SOFR ^(e)	04/11/54	\$ 5,710 ^(c)	(87,995)	(35,126)	(52,869)
3.344 ^(e)	12M SOFR ^(e)	05/20/54	8,510 ^(c)	(113,075)	(37,326)	(75,749)
2.250 ^(e)	6M EURO ^(f)	12/18/54	EUR 2,240 ^(c)	4,416	(6,574)	10,990
TOTAL				\$1,418,599	\$ (1,916,413)	\$3,335,012

(a) Payments made monthly.

(b) Payments made at maturity.

(c) Represents forward starting interest rate swaps whose effective dates of commencement of accruals and cash flows occur subsequent to September 30, 2024.

(d) Payments made quarterly.

(e) Payments made annually.

(f) Payments made semi-annually.

OVER-THE-COUNTER CREDIT DEFAULT SWAP CONTRACTS

Reference Obligation/Index	Financing Rate Received/(Paid) by the Fund ^(a)	Credit Spread at September 30, 2024 ^(b)	Counterparty	Termination Date	Notional Amount (000s)	Value	Upfront Premiums (Received) Paid	Unrealized Appreciation/ (Depreciation)
Protection Sold:								
CMBX.NA.BBB.17	3.000%	4.975%	JPMorgan Securities, Inc.	12/15/56	\$2,000	\$(237,348)	\$(253,634)	\$16,286

(a) Payments made monthly.

(b) Credit spread on the referenced obligation, together with the term of the swap contract, are indicators of payment/performance risk. The likelihood of a credit event occurring which would require a fund or its counterparty to make a payment or otherwise be required to perform under the swap contract is generally greater as the credit spread and the term of the swap contract increase.

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

CENTRALLY CLEARED CREDIT DEFAULT SWAP CONTRACTS

Referenced Obligation/Index	Financing Rate Received/(Paid) by the Fund ^(a)	Credit Spread at September 30, 2024 ^(b)	Termination Date	Notional Amount (000s)	Value	Upfront Premiums (Received) Paid	Unrealized Appreciation/(Depreciation)
Protection Sold: General Electric Co. 6.750%, 03/15/32	1.000%	0.092%	06/20/26	\$ 1,525	\$23,709	\$7,137	\$16,572

(a) Payments made quarterly.

(b) Credit spread on the referenced obligation, together with the term of the swap contract, are indicators of payment/performance risk. The likelihood of a credit event occurring which would require a fund or its counterparty to make a payment or otherwise be required to perform under the swap contract is generally greater as the credit spread and the term of the swap contract increase.

PURCHASED AND WRITTEN OPTIONS CONTRACTS — At September 30, 2024, the Fund had the following purchased and written options:

OVER-THE-COUNTER INTEREST RATE SWAPTIONS

Description	Counterparty	Exercise Rate	Expiration Date	Number of Contracts	Notional Amount	Market Value	Premiums Paid (Received) by Fund	Unrealized Appreciation/(Depreciation)
Written option contracts								
Calls								
1M IRS	BofA Securities LLC	2.437%	10/21/2024	(2,510,000)	\$ (2,510,000)	\$ (29,726)	\$ (16,600)	\$(13,126)
1M IRS	Citibank NA	2.448	10/07/2024	(2,480,000)	(2,480,000)	(26,315)	(19,565)	(6,750)
1M IRS	Citibank NA	2.364	10/28/2024	(2,500,000)	(2,500,000)	(20,329)	(18,016)	(2,313)
1M IRS	Deutsche Bank AG (London)	3.214	10/15/2024	(2,580,000)	(2,580,000)	(8,086)	(24,091)	16,005
2M IRS	JPMorgan Securities, Inc.	3.395	10/03/2024	(2,570,000)	(2,570,000)	(19,878)	(26,606)	6,728
3Y IRS	JPMorgan Securities, Inc.	1.812	09/20/2027	(16,610,000)	(16,610,000)	(33,374)	(43,186)	9,812
3Y IRS	JPMorgan Securities, Inc.	1.820	09/20/2027	(16,610,000)	(16,610,000)	(33,641)	(34,051)	410
1M IRS	MS & Co. Int. PLC	2.394	10/14/2024	(2,480,000)	(2,480,000)	(19,236)	(17,226)	(2,010)
1M IRS	MS & Co. Int. PLC	3.275	10/21/2024	(2,620,000)	(2,620,000)	(15,696)	(23,547)	7,851
1M IRS	MS & Co. Int. PLC	3.312	10/28/2024	(2,600,000)	(2,600,000)	(22,307)	(22,386)	79
				(53,560,000)	\$ (53,560,000)	\$ (228,588)	\$ (245,274)	\$ 16,686
Puts								
1M IRS	BofA Securities LLC	2.437	10/21/2024	(2,510,000)	(2,510,000)	(6,471)	(16,600)	10,129
1M IRS	Citibank NA	2.448	10/07/2024	(2,480,000)	(2,480,000)	(1,606)	(19,565)	17,959
1M IRS	Citibank NA	2.364	10/28/2024	(2,500,000)	(2,500,000)	(14,590)	(18,016)	3,426
1M IRS	Deutsche Bank AG (London)	3.214	10/15/2024	(2,580,000)	(2,580,000)	(29,934)	(24,091)	(5,843)
2M IRS	JPMorgan Securities, Inc.	3.395	10/03/2024	(2,570,000)	(2,570,000)	(3,193)	(26,606)	23,413
3Y IRS	JPMorgan Securities, Inc.	4.312	09/20/2027	(16,610,000)	(16,610,000)	(48,264)	(32,805)	(15,459)
3Y IRS	JPMorgan Securities, Inc.	4.320	09/20/2027	(16,610,000)	(16,610,000)	(48,018)	(44,847)	(3,171)
1M IRS	MS & Co. Int. PLC	2.394	10/14/2024	(2,480,000)	(2,480,000)	(7,311)	(17,226)	9,915
1M IRS	MS & Co. Int. PLC	3.275	10/21/2024	(2,620,000)	(2,620,000)	(23,698)	(23,547)	(151)
1M IRS	MS & Co. Int. PLC	3.312	10/28/2024	(2,600,000)	(2,600,000)	(21,374)	(22,386)	1,012
				(53,560,000)	\$ (53,560,000)	\$ (204,459)	\$ (245,689)	\$ 41,230
Total written option contracts				(107,120,000)	\$(107,120,000)	\$(433,047)	\$(490,963)	\$ 57,916

ADDITIONAL INVESTMENT INFORMATION (continued)

OVER-THE-COUNTER OPTIONS ON FOREIGN CURRENCY

Description	Counterparty	Exercise Price	Expiration Date	Number of Contracts	Notional Amount	Market Value	Premiums Paid (Received) by Fund	Unrealized Appreciation/ (Depreciation)
Purchased option contracts								
Calls								
Call USD/Put BRL	Barclays Bank PLC	\$ 5.698	10/16/2024	4,756,000	\$ 4,756,000	\$ 8,751	\$ 110,672	\$ (101,921)
Call USD/Put BRL	Barclays Bank PLC	5.350	10/24/2024	2,319,000	2,319,000	61,254	57,952	3,302
Call USD/Put BRL	Barclays Bank PLC	5.590	10/24/2024	2,391,000	2,391,000	15,995	56,762	(40,767)
Call USD/Put BRL	Barclays Bank PLC	5.774	11/22/2024	4,952,000	4,952,000	35,684	92,800	(57,116)
Call EUR/Put CHF	BNP Paribas SA	0.949	10/02/2024	1,482,000	1,482,000	284	7,560	(7,276)
Call USD/Put CAD	BofA Securities LLC	1.363	11/20/2024	4,922,000	4,922,000	21,544	43,742	(22,198)
Call USD/Put COP	BofA Securities LLC	4,020.000	10/10/2024	4,657,000	4,657,000	212,168	122,395	89,773
Call USD/Put COP	BofA Securities LLC	4,320.000	12/04/2024	4,964,000	4,964,000	82,933	105,202	(22,269)
Call USD/Put KRW	BofA Securities LLC	1,336.000	11/01/2024	4,944,000	4,944,000	25,269	21,833	3,436
Call USD/Put KRW	BofA Securities LLC	1,374.500	03/10/2025	10,100,000	10,100,000	84,315	126,705	(42,390)
Call USD/Put MXN	BofA Securities LLC	18.535	11/20/2024	2,412,000	2,412,000	166,493	57,463	109,030
Call USD/Put SGD	BofA Securities LLC	1.326	03/10/2025	5,050,000	5,050,000	13,196	28,280	(15,084)
Call USD/Put ZAR	BofA Securities LLC	18.195	12/05/2024	2,497,000	2,497,000	19,499	50,414	(30,915)
Call USD/Put CNH	Deutsche Bank AG	7.239	10/10/2024	2,329,000	2,329,000	5	21,893	(21,888)
Call USD/Put HUF	Deutsche Bank AG	379.000	10/17/2024	2,775,000	2,775,000	272	66,017	(65,745)
Call USD/Put HUF	Deutsche Bank AG	367.000	12/04/2024	3,723,000	3,723,000	31,169	37,066	(5,897)
Call USD/Put MXN	Deutsche Bank AG	17.623	10/16/2024	2,317,000	2,317,000	247,377	56,120	191,257
Call USD/Put MXN	Deutsche Bank AG	20.540	11/20/2024	2,477,000	2,477,000	35,062	67,605	(32,543)
Call USD/Put TWD	Deutsche Bank AG	32.300	03/10/2025	10,100,000	10,100,000	69,821	109,847	(40,026)
Call USD/Put CNH	HSBC Bank PLC	7.294	11/01/2024	2,365,000	2,365,000	249	16,184	(15,935)
Call USD/Put CNH	HSBC Bank PLC	7.390	01/09/2025	4,779,000	4,779,000	4,693	26,739	(22,046)
Call USD/Put KRW	HSBC Bank PLC	1,360.000	11/01/2024	9,889,000	9,889,000	17,049	69,718	(52,669)
Call USD/Put TWD	HSBC Bank PLC	32.000	12/06/2024	10,042,000	10,042,000	67,502	82,445	(14,943)
Call USD/Put ZAR	HSBC Bank PLC	18.039	11/20/2024	3,692,046	3,692,046	25,634	85,944	(60,310)
Call AUD/Put USD	JPMorgan Securities, Inc.	0.663	11/05/2024	2,673,000	2,673,000	79,790	45,858	33,932
Call EUR/Put CZK	JPMorgan Securities, Inc.	25.540	02/04/2025	2,266,000	2,266,000	10,679	20,928	(10,249)
Call EUR/Put CZK	JPMorgan Securities, Inc.	25.200	02/20/2025	2,225,000	2,225,000	24,101	24,243	(142)
Call EUR/Put PLN	JPMorgan Securities, Inc.	4.308	10/18/2024	4,449,000	4,449,000	11,024	32,791	(21,767)
Call USD/Put BRL	JPMorgan Securities, Inc.	5.857	10/24/2024	2,358,000	2,358,000	2,794	62,395	(59,601)
Call USD/Put CNH	JPMorgan Securities, Inc.	7.254	10/14/2024	2,327,500	2,327,500	11	23,554	(23,543)
Call USD/Put CNH	JPMorgan Securities, Inc.	7.387	01/17/2025	4,803,000	4,803,000	5,582	26,441	(20,859)
Call USD/Put CNH	JPMorgan Securities, Inc.	7.383	01/21/2025	4,810,000	4,810,000	5,984	28,100	(22,116)
Call USD/Put CNH	JPMorgan Securities, Inc.	7.262	01/23/2025	2,398,000	2,398,000	5,956	25,421	(19,465)
Call EUR/Put USD	MS & Co. Int. PLC	1.083	10/24/2024	1,625,000	1,625,000	51,453	27,236	24,217

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

OVER-THE-COUNTER OPTIONS ON FOREIGN CURRENCY (continued)

Description	Counterparty	Exercise Price	Expiration Date	Number of Contracts	Notional Amount	Market Value	Premiums Paid (Received) by Fund	Unrealized Appreciation/ (Depreciation)
Call USD/Put CNH	MS & Co. Int. PLC	\$ 7.235	10/10/2024	2,362,000	\$ 2,362,000	\$ 7	\$ 22,125	\$ (22,118)
Call USD/Put HUF	MS & Co. Int. PLC	362.650	10/17/2024	2,891,000	2,891,000	8,277	41,847	(33,570)
Call USD/Put MXN	MS & Co. Int. PLC	19.595	11/20/2024	2,404,619	2,404,619	76,765	69,253	7,512
Call EUR/Put PLN	UBS AG (London)	4.373	02/03/2025	2,249,000	2,249,000	18,621	34,530	(15,909)
Call USD/Put COP	UBS AG (London)	4,190.000	10/10/2024	4,781,000	4,781,000	56,875	109,332	(52,457)
				154,556,165	\$ 154,556,165	\$ 1,604,137	\$ 2,115,412	\$ (511,275)
Puts								
Put EUR/Call USD	Barclays Bank PLC	1.089	01/21/2025	2,203,000	2,203,000	12,649	30,608	(17,959)
Put EUR/Call CHF	BNP Paribas SA	0.949	10/02/2024	1,482,000	1,482,000	12,625	7,560	5,065
Put EUR/Call USD	BNP Paribas SA	1.076	10/03/2024	6,746,000	6,746,000	—	50,368	(50,368)
Put EUR/Call USD	BNP Paribas SA	1.112	10/09/2024	6,643,000	6,643,000	26,029	46,873	(20,844)
Put EUR/Call USD	BNP Paribas SA	1.100	10/09/2024	8,903,000	8,903,000	7,393	49,549	(42,156)
Put EUR/Call USD	BNP Paribas SA	1.062	10/17/2024	2,175,000	2,175,000	29	24,577	(24,548)
Put EUR/Call USD	BNP Paribas SA	1.111	10/24/2024	6,844,000	6,844,000	38,023	35,394	2,629
Put EUR/Call USD	BNP Paribas SA	1.105	11/28/2024	6,795,000	6,795,000	52,123	41,905	10,218
Put EUR/Call USD	BNP Paribas SA	1.112	11/28/2024	6,824,000	6,824,000	70,819	55,467	15,352
Put GBP/Call USD	BNP Paribas SA	1.254	10/31/2024	1,885,000	1,885,000	93	27,331	(27,238)
Put GBP/Call USD	BNP Paribas SA	1.323	11/19/2024	2,857,000	2,857,000	28,117	27,195	922
Put NZD/Call USD	BNP Paribas SA	0.606	11/04/2024	12,034,000	12,034,000	11,231	65,870	(54,639)
Put NZD/Call USD	BNP Paribas SA	0.622	11/04/2024	8,046,000	8,046,000	25,170	31,697	(6,527)
Put USD/Call CNH	BNP Paribas SA	7.020	01/09/2025	4,779,000	4,779,000	86,897	55,676	31,221
Put AUD/Call USD	BofA Securities LLC	0.646	02/27/2025	5,693,000	5,693,000	22,423	52,831	(30,408)
Put EUR/Call USD	BofA Securities LLC	1.082	10/08/2024	2,205,000	2,205,000	52	19,128	(19,076)
Put EUR/Call USD	BofA Securities LLC	1.085	10/23/2024	6,611,000	6,611,000	3,378	55,021	(51,643)
Put NZD/Call USD	BofA Securities LLC	0.619	11/21/2024	8,133,000	8,133,000	35,879	66,469	(30,590)
Put EUR/Call USD	Deutsche Bank AG	1.113	10/01/2024	9,170,000	9,170,000	9,340	42,405	(33,065)
Put GBP/Call USD	HSBC Bank PLC	1.233	10/15/2024	4,977,000	4,977,000	—	94,508	(94,508)
Put GBP/Call USD	HSBC Bank PLC	1.293	11/19/2024	2,857,000	2,857,000	9,102	46,955	(37,853)
Put AUD/Call USD	JPMorgan Securities, Inc.	0.673	02/24/2025	3,674,000	3,674,000	34,466	59,181	(24,715)
Put NZD/Call USD	JPMorgan Securities, Inc.	0.618	10/08/2024	7,967,000	7,967,000	2,576	45,072	(42,496)
Put EUR/Call USD	MS & Co. Int. PLC	1.083	10/24/2024	1,625,000	1,625,000	747	27,236	(26,489)
Put GBP/Call USD	MS & Co. Int. PLC	1.308	11/08/2024	5,724,000	5,724,000	25,736	67,092	(41,356)
Put NZD/Call USD	Standard Chartered Bank	0.581	10/29/2024	8,177,000	8,177,000	363	66,821	(66,458)
Put EUR/Call USD	UBS AG (London)	1.062	10/17/2024	2,175,000	2,175,000	29	19,586	(19,557)
Put EUR/Call USD	UBS AG (London)	1.086	10/21/2024	2,164,000	2,164,000	1,024	25,710	(24,686)
Put NZD/Call USD	UBS AG (London)	0.593	10/22/2024	7,977,000	7,977,000	795	62,914	(62,119)
				157,345,000	\$ 157,345,000	\$ 517,108	\$ 1,300,999	\$ (783,891)
Total purchased option contracts				311,901,165	\$ 311,901,165	\$ 2,121,245	\$ 3,416,411	\$(1,295,166)
Written option contracts								
Calls								
Call AUD/Put NZD	Barclays Bank PLC	1.091	10/17/2024	(3,408,000)	(3,408,000)	(11,425)	(15,656)	4,231

ADDITIONAL INVESTMENT INFORMATION (continued)
OVER-THE-COUNTER OPTIONS ON FOREIGN CURRENCY (continued)

Description	Counterparty	Exercise Price	Expiration Date	Number of Contracts	Notional Amount	Market Value	Premiums Paid (Received) by Fund	Unrealized Appreciation/(Depreciation)
Call EUR/Put GBP	Barclays Bank PLC	\$ 0.835	10/30/2024	(2,039,000)	\$ (2,039,000)	\$ (10,320)	\$ (11,928)	\$ 1,608
Call USD/Put BRL	Barclays Bank PLC	5.698	10/16/2024	(4,756,000)	(4,756,000)	(8,751)	(175,972)	167,221
Call USD/Put BRL	Barclays Bank PLC	5.350	10/24/2024	(2,319,000)	(2,319,000)	(61,254)	(99,230)	37,976
Call USD/Put SGD	Barclays Bank PLC	1.291	10/21/2024	(2,282,000)	(2,282,000)	(6,252)	(12,562)	6,310
Call EUR/Put USD	BNP Paribas SA	1.083	10/24/2024	(1,625,000)	(1,625,000)	(51,453)	(30,070)	(21,383)
Call USD/Put CNH	BNP Paribas SA	7.390	01/09/2025	(4,779,000)	(4,779,000)	(4,693)	(17,061)	12,368
Call USD/Put GBP	BNP Paribas SA	0.841	10/21/2024	(2,052,000)	(2,052,000)	(3,102)	(10,319)	7,217
Call AUD/Put NZD	BofA Securities LLC	1.086	10/03/2024	(3,326,000)	(3,326,000)	(8,609)	(15,505)	6,896
Call USD/Put COP	BofA Securities LLC	4,190.000	10/10/2024	(4,781,000)	(4,781,000)	(56,875)	(96,744)	39,869
Call USD/Put KRW	BofA Securities LLC	1,360.000	11/01/2024	(9,889,000)	(9,889,000)	(17,049)	(15,150)	(1,899)
Call USD/Put KRW	BofA Securities LLC	1,325.800	03/10/2025	(5,050,000)	(5,050,000)	(91,673)	(127,765)	36,092
Call USD/Put MXN	BofA Securities LLC	17.623	10/16/2024	(2,317,000)	(2,317,000)	(247,377)	(87,061)	(160,316)
Call EUR/Put CHF	Deutsche Bank AG	0.949	10/02/2024	(1,482,000)	(1,482,000)	(284)	(5,781)	5,497
Call USD/Put HUF	Deutsche Bank AG	362.650	10/17/2024	(2,891,000)	(2,891,000)	(8,277)	(17,502)	9,225
Call USD/Put MXN	Deutsche Bank AG	19.595	11/20/2024	(2,404,619)	(2,404,619)	(76,765)	(113,448)	36,683
Call USD/Put TWD	Deutsche Bank AG	31.400	03/10/2025	(5,050,000)	(5,050,000)	(74,624)	(110,019)	35,395
Call EUR/Put CHF	Goldman Sachs & Co. LLC	0.941	10/01/2024	(2,015,000)	(2,015,000)	(5,309)	(17,558)	12,249
Call USD/Put CNH	HSBC Bank PLC	7.235	10/10/2024	(2,362,000)	(2,362,000)	(7)	(24,092)	24,085
Call USD/Put KRW	HSBC Bank PLC	1,336.000	11/01/2024	(4,944,000)	(4,944,000)	(25,274)	(68,623)	43,349
Call USD/Put TWD	HSBC Bank PLC	31.400	12/06/2024	(5,021,000)	(5,021,000)	(71,795)	(82,068)	10,273
Call AUD/Put NZD	JPMorgan Securities, Inc.	1.090	10/24/2024	(3,332,000)	(3,332,000)	(13,086)	(14,421)	1,335
Call AUD/Put USD	JPMorgan Securities, Inc.	0.663	11/05/2024	(2,673,000)	(2,673,000)	(79,790)	(43,265)	(36,525)
Call EUR/Put SEK	JPMorgan Securities, Inc.	11.302	10/24/2024	(2,052,000)	(2,052,000)	(13,145)	(13,835)	690
Call USD/Put BRL	JPMorgan Securities, Inc.	5.590	10/24/2024	(2,391,000)	(2,391,000)	(15,995)	(111,535)	95,540
Call USD/Put CNH	JPMorgan Securities, Inc.	7.239	10/10/2024	(2,329,000)	(2,329,000)	(5)	(17,165)	17,160
Call EUR/Put GBP	MS & Co. Int. PLC	0.844	10/03/2024	(2,023,000)	(2,023,000)	(27)	(11,146)	11,119
Call USD/Put HUF	MS & Co. Int. PLC	379.000	10/17/2024	(2,775,000)	(2,775,000)	(272)	(13,931)	13,659
Call USD/Put MXN	MS & Co. Int. PLC	18.535	11/20/2024	(2,411,087)	(2,411,087)	(166,430)	(138,131)	(28,299)
Call EUR/Put CHF	UBS AG (London)	0.943	10/03/2024	(2,010,000)	(2,010,000)	(5,298)	(17,092)	11,794
Call USD/Put BRL	UBS AG (London)	5.857	10/24/2024	(2,358,000)	(2,358,000)	(2,794)	(33,271)	30,477
Call USD/Put COP	UBS AG (London)	4,020.000	10/10/2024	(4,657,000)	(4,657,000)	(212,168)	(190,074)	(22,094)
				(103,803,706)	\$(103,803,706)	\$(1,350,178)	\$(1,757,980)	\$ 407,802
Puts								
Put AUD/Call NZD	Barclays Bank PLC	1.091	10/17/2024	(3,408,000)	(3,408,000)	(15,367)	(15,656)	289
Put EUR/Call GBP	Barclays Bank PLC	0.835	10/30/2024	(2,039,000)	(2,039,000)	(12,831)	(11,928)	(903)
Put USD/Call SGD	Barclays Bank PLC	1.291	10/21/2024	(2,282,000)	(2,282,000)	(18,021)	(12,562)	(5,459)
Put EUR/Call GBP	BNP Paribas SA	0.841	10/21/2024	(2,052,000)	(2,052,000)	(23,006)	(10,318)	(12,688)
Put EUR/Call USD	BNP Paribas SA	1.113	10/01/2024	(9,170,000)	(9,170,000)	(9,340)	(32,672)	23,332
Put EUR/Call USD	BNP Paribas SA	1.112	10/09/2024	(6,643,000)	(6,643,000)	(26,029)	(71,345)	45,316
Put EUR/Call USD	BNP Paribas SA	1.100	10/09/2024	(8,903,000)	(8,903,000)	(7,393)	(8,259)	866

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

OVER-THE-COUNTER OPTIONS ON FOREIGN CURRENCY (continued)

Description	Counterparty	Exercise Price	Expiration Date	Number of Contracts	Notional Amount	Market Value	Premiums Paid (Received) by Fund	Unrealized Appreciation/ (Depreciation)
Put EUR/Call USD	BNP Paribas SA	\$ 1.062	10/17/2024	(4,350,000)	\$ (4,350,000)	\$ (58)	\$ (67,499)	\$ 67,441
Put EUR/Call USD	BNP Paribas SA	1.085	10/23/2024	(6,611,000)	(6,611,000)	(3,378)	(13,372)	9,994
Put EUR/Call USD	BNP Paribas SA	1.083	10/24/2024	(1,625,000)	(1,625,000)	(747)	(30,070)	29,323
Put EUR/Call USD	BNP Paribas SA	1.111	10/24/2024	(6,844,000)	(6,844,000)	(38,023)	(24,889)	(13,134)
Put GBP/Call USD	BNP Paribas SA	1.233	10/15/2024	(4,977,000)	(4,977,000)	—	(89,783)	89,783
Put GBP/Call USD	BNP Paribas SA	1.254	10/31/2024	(1,885,000)	(1,885,000)	(93)	(5,058)	4,965
Put GBP/Call USD	BNP Paribas SA	1.293	11/19/2024	(2,857,000)	(2,857,000)	(9,098)	(8,736)	(362)
Put NZD/Call USD	BNP Paribas SA	0.618	10/08/2024	(7,967,000)	(7,967,000)	(2,576)	(60,708)	58,132
Put NZD/Call USD	BNP Paribas SA	0.606	11/04/2024	(12,034,000)	(12,034,000)	(11,231)	(13,943)	2,712
Put AUD/Call USD	BofA							
	Securities LLC	1.086	10/03/2024	(3,326,000)	(3,326,000)	(2,249)	(15,505)	13,256
Put EUR/Call USD	BofA							
	Securities LLC	1.082	10/08/2024	(2,205,000)	(2,205,000)	(52)	(3,246)	3,194
Put USD/Call SGD	BofA							
	Securities LLC	1.263	03/10/2025	(5,050,000)	(5,050,000)	(43,031)	(26,285)	(16,746)
Put USD/Call TWD	BofA							
	Securities LLC	31.100	11/20/2024	(2,461,000)	(2,461,000)	(20,003)	(28,385)	8,382
Put EUR/Call CHF	Deutsche Bank AG	0.949	10/02/2024	(1,482,000)	(1,482,000)	(12,625)	(5,781)	(6,844)
Put EUR/Call USD	Deutsche Bank AG	1.089	01/21/2025	(2,203,000)	(2,203,000)	(12,649)	(31,331)	18,682
Put GBP/Call USD	Deutsche Bank AG	1.308	11/08/2024	(5,724,000)	(5,724,000)	(25,736)	(34,937)	9,201
Put EUR/Call CHF	Goldman Sachs & Co. LLC	0.941	10/01/2024	(2,015,000)	(2,015,000)	(1,687)	(17,524)	15,837
Put USD/Call CNH	HSBC Bank PLC	7.020	01/09/2025	(4,779,000)	(4,779,000)	(86,897)	(25,086)	(61,811)
Put AUD/Call NZD	JPMorgan							
	Securities, Inc.	1.090	10/24/2024	(3,332,000)	(3,332,000)	(15,694)	(14,270)	(1,424)
Put EUR/Call SEK	JPMorgan							
	Securities, Inc.	11.302	10/24/2024	(2,052,000)	(2,052,000)	(13,098)	(13,836)	738
Put EUR/Call USD	JPMorgan							
	Securities, Inc.	1.076	10/03/2024	(6,746,000)	(6,746,000)	—	(5,854)	5,854
Put USD/Call CNH	JPMorgan							
	Securities, Inc.	7.022	01/17/2025	(4,803,000)	(4,803,000)	(92,175)	(25,437)	(66,738)
Put USD/Call CNH	JPMorgan							
	Securities, Inc.	7.010	01/21/2025	(4,810,000)	(4,810,000)	(88,167)	(26,219)	(61,948)
Put EUR/Call GBP	MS & Co. Int. PLC	0.844	10/03/2024	(2,023,000)	(2,023,000)	(29,230)	(11,146)	(18,084)
Put NZD/Call USD	Standard Chartered Bank	0.593	10/22/2024	(7,977,000)	(7,977,000)	(796)	(109,045)	108,249
Put EUR/Call CHF	UBS AG (London)	0.943	10/03/2024	(2,010,000)	(2,010,000)	(7,113)	(17,093)	9,980
				(146,645,000)	\$(146,645,000)	\$ (628,393)	\$ (887,778)	\$ 259,385
Total written option contracts				(250,448,706)	\$(250,448,706)	\$(1,978,571)	\$(2,645,758)	\$ 667,187
TOTAL				61,452,459	\$ 61,452,459	\$ 142,674	\$ 770,653	\$ (627,979)

ADDITIONAL INVESTMENT INFORMATION (continued)

Currency Abbreviations:

AUD	—Australian Dollar
BRL	—Brazil Real
CAD	—Canadian Dollar
CHF	—Swiss Franc
CLP	—Chilean Peso
CNH	—Chinese Yuan Renminbi Offshore
CNY	—Chinese Yuan Renminbi
COP	—Colombia Peso
CZK	—Czech Republic Koruna
EUR	—Euro
GBP	—British Pound
HUF	—Hungarian Forint
ILS	—Israeli Shekel
INR	—Indian Rupee
JPY	—Japanese Yen
KRW	—South Korean Won
MXN	—Mexican Peso
NOK	—Norwegian Krone
NZD	—New Zealand Dollar
PLN	—Polish Zloty
SEK	—Swedish Krona
SGD	—Singapore Dollar
THB	—Thailand Baht
TWD	—Taiwan Dollar
USD	—U.S. Dollar
ZAR	—South African Rand

Investment Abbreviations:

CLO	—Collateralized Loan Obligation
CMT	—Constant Maturity Treasury Indexes
EURIBOR	—Euro Interbank Offered Rate
GO	—General Obligation
LLC	—Limited Liability Company
LP	—Limited Partnership
MSCI	—Morgan Stanley Capital International
PLC	—Public Limited Company
RB	—Revenue Bond
REIT	—Real Estate Investment Trust
REMICS	—Real Estate Mortgage Investment Conduits
RFUCC	—Refinitive USD IBOR Consumer Cash Fallbacks 1 year
SOFR	—Secured Overnight Financing Rate
STACR	—Structured Agency Credit Risk

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

Abbreviations:

1M BID Avg	—1 Month Brazilian Interbank Deposit Average
1M IRS	—1 Month Interest Rate Swaptions
2M IRS	—2 Months Interest Rate Swaptions
3Y IRS	—3 Year Interest Rate Swaptions
AUDOR	—Australian Dollar Offered Rate
BofA Securities LLC	—Bank of America Securities LLC
BUBOR	—Budapest Interbank Offered Rate
CDOR	—Canadian Dollar Offered Rate
CHFOR	—Swiss Franc Offered Rate
CLICP	—Sinacofi Chile Interbank Rate
CMBX	—Commercial Mortgage Backed Securities Index
CNRR	—China Fixing Repo Rate
EURO	—Euro Offered Rate
JIBAR	—Johannesburg Interbank Agreed Rate
JYOR	—Japanese Yen Offered Rate
KWCDC	—South Korean Won Certificate of Deposit
MIBOR	—Mumbai Interbank Offered Rate
NIBOR	—Norwegian Interbank Offered Rate
NZDOR	—New Zealand Dollar Offered Rate
PRIBOR	—Prague Interbank Offered Rate
SOFR	—Secured Overnight Financing Rate
STIBOR	—Stockholm Interbank Offered Rate
TIE	—La Tasa de Interbank Equilibrium Interest Rate
WIBOR	—Warsaw Interbank Offered Rate

Schedule of Investments

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – 48.0%			
Collateralized Mortgage Obligations – 3.5%			
Sequential Fixed Rate – 1.0%			
BRAVO Residential Funding Trust Series 2024-NQM1, Class A1			
\$ 3,696,622	5.943% ^{(a)(b)(c)}	12/01/63	\$ 3,736,062
Federal Home Loan Mortgage Corp. REMICS Series 4246, Class PT			
70,134	6.500	02/15/36	74,252
Federal Home Loan Mortgage Corp. REMICS Series 2755, Class ZA			
164,293	5.000	02/15/34	167,699
Federal National Mortgage Association REMICS Series 2011-99, Class DB			
305,814	5.000	10/25/41	311,946
Federal National Mortgage Association REMICS Series 2012-111, Class B			
55,951	7.000	10/25/42	60,837
Federal National Mortgage Association REMICS Series 2012-153, Class B			
198,674	7.000	07/25/42	218,299
Federal National Mortgage Association REMICS Series 2011-52, Class GB			
326,515	5.000	06/25/41	332,320
Government National Mortgage Association REMICS Series 2021-135, Class A			
13,347,475	2.000 ^(a)	08/20/51	11,336,557
JP Morgan Mortgage Trust Series 2024-VIS2, Class A1			
3,465,074	5.853 ^{(a)(b)(c)}	11/25/64	3,518,339
OBX Trust Series 2024-NQM1, Class A1			
2,666,570	5.928 ^{(a)(b)(c)}	11/25/63	2,693,485
OBX Trust Series 2024-NQM1, Class A2			
306,000	6.253 ^{(a)(b)(c)}	11/25/63	309,200
			22,758,996
Sequential Floating Rate^(a) – 2.5%			
Angel Oak Mortgage Trust Series 2021-6, Class A1			
1,297,235	1.458 ^{(b)(d)}	09/25/66	1,094,342
Chase Home Lending Mortgage Trust Series 2024-3, Class A5			
800,000	6.000 ^{(b)(d)}	02/25/55	817,799
Chase Home Lending Mortgage Trust Series 2024-3, Class A5A			
1,300,000	5.500 ^{(b)(d)}	02/25/55	1,302,177
Chase Home Lending Mortgage Trust Series 2024-3, Class A7			
425,000	6.000 ^{(b)(d)}	02/25/55	435,378
CSMC Trust Series 2020-AFC1, Class M1			
1,650,000	2.841 ^{(b)(d)}	02/25/50	1,488,145
Federal Home Loan Mortgage Corp. STACR REMICS Trust Series 2021-DNA5, Class M2 (1 mo. USD Term SOFR + 1.650%)			
340,164	6.930 ^{(b)(d)}	01/25/34	342,114
Federal Home Loan Mortgage Corp. STACR REMICS Trust Series 2024-HQA1, Class A1 (1 mo. USD Term SOFR + 1.250%)			
2,081,106	6.530 ^{(b)(d)}	03/25/44	2,079,792
Federal Home Loan Mortgage Corp. STACR REMICS Trust Series 2024-HQA1, Class M1 (1 mo. USD Term SOFR + 1.250%)			
3,857,825	6.530 ^{(b)(d)}	03/25/44	3,865,664

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate^(a) – (continued)			
Federal Home Loan Mortgage Corp. STACR REMICS Trust Series 2024-HQA1, Class M2 (1 mo. USD Term SOFR + 2.000%)			
\$ 1,550,000	7.280% ^{(b)(d)}	03/25/44	\$ 1,557,350
Federal Home Loan Mortgage Corp. STACR REMICS Trust Series 2024-DNA2, Class M1 (1 mo. USD Term SOFR + 1.200%)			
6,068,294	6.480 ^{(b)(d)}	05/25/44	6,072,175
Federal Home Loan Mortgage Corp. STACR REMICS Trust Series 2024-HQA2, Class A1 (1 mo. USD Term SOFR + 1.250%)			
11,106,667	6.530 ^{(b)(d)}	08/25/44	11,092,783
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2021-R01, Class 1M2 (1 mo. USD Term SOFR + 1.550%)			
844,362	6.830 ^{(b)(d)}	10/25/41	847,056
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2021-R03, Class 1M2 (1 mo. USD Term SOFR + 1.650%)			
884,000	6.930 ^{(b)(d)}	12/25/41	890,578
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2023-R03, Class 2M2 (1 mo. USD Term SOFR + 3.900%)			
739,908	9.180 ^{(b)(d)}	04/25/43	793,531
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2023-R05, Class 1M2 (1 mo. USD Term SOFR + 3.100%)			
730,000	8.363 ^{(b)(d)}	06/25/43	764,905
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R01, Class 1M2 (1 mo. USD Term SOFR + 1.800%)			
1,300,000	7.080 ^{(b)(d)}	01/25/44	1,310,912
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R02, Class 1M2 (1 mo. USD Term SOFR + 1.800%)			
3,525,000	7.080 ^{(b)(d)}	02/25/44	3,541,338
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R05, Class 2M1 (1 mo. USD Term SOFR + 1.000%)			
2,410,403	6.280 ^{(b)(d)}	07/25/44	2,410,133
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R05, Class 2M2 (1 mo. USD Term SOFR + 1.700%)			
1,100,000	6.980 ^{(b)(d)}	07/25/44	1,101,781
HarborView Mortgage Loan Trust Series 2005-16, Class 2A1A (1 mo. USD Term SOFR + 0.594%)			
38,860	4.554 ^(d)	01/19/36	43,055
Impac CMB Trust Series 2004-8, Class 1A (1 mo. USD Term SOFR + 0.834%)			
29,229	5.689 ^(d)	10/25/34	27,997
JP Morgan Mortgage Trust Series 2021-LTV2, Class A1			
3,027,794	2.520 ^{(b)(d)}	05/25/52	2,548,973
JP Morgan Mortgage Trust Series 2024-1, Class A2			
5,769,405	6.000 ^{(b)(d)}	06/25/54	5,821,464
JP Morgan Mortgage Trust Series 2024-4, Class A5A			
2,125,000	6.000 ^{(b)(d)}	10/25/54	2,164,688
JP Morgan Mortgage Trust Series 2024-5, Class A6			
2,750,338	6.000 ^{(b)(d)}	11/25/54	2,764,155

The accompanying notes are an integral part of these financial statements.

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate^(a) – (continued)			
Mill City Mortgage Loan Trust Series 2017-2, Class A3			
\$ 217,826	3.250% ^{(b)(d)}	07/25/59	\$ 211,712
Residential Mortgage Loan Trust Series 2019-2, Class B1			
2,492,000	4.713 ^{(b)(d)}	05/25/59	2,477,885
Verus Securitization Trust Series 2022-INV1, Class A1			
230,820	5.041 ^{(b)(c)}	08/25/67	229,721
WaMu Mortgage Pass-Through Certificates Trust Series 2002-AR19, Class A7			
8,076	5.530 ^(d)	02/25/33	7,750
Wells Fargo Mortgage-Backed Securities Trust Series 2019-3, Class A1			
78,621	3.500 ^{(b)(d)}	07/25/49	72,548
			58,177,901
TOTAL COLLATERALIZED MORTGAGE OBLIGATIONS			80,936,897
Commercial Mortgage-Backed Securities – 6.4%			
Sequential Fixed Rate – 2.7%			
Bank Series 2019-BN21, Class A5			
\$ 950,000	2.851% ^(a)	10/17/52	\$ 876,718
Bank Series 2023-BNK46, Class A4			
3,350,000	5.745 ^(a)	08/15/56	3,615,717
Bank Series 2024-BNK47, Class A5			
4,353,000	5.716 ^(a)	06/15/57	4,704,306
Bank5 Series 2024-5YR7, Class A3			
3,950,000	5.769 ^(a)	06/15/57	4,141,031
Bank5 Series 2024-5YR8, Class A3			
2,250,000	5.884 ^(a)	08/15/57	2,374,053
Bank5 Series 2024-5YR9, Class A3			
5,600,000	5.614 ^(a)	08/15/57	5,840,265
BBCMS Mortgage Trust Series 2024-5C29, Class A3			
4,450,000	5.208 ^(a)	09/15/57	4,571,914
Benchmark Mortgage Trust Series 2023-B39, Class A5			
1,325,000	5.754 ^(a)	07/15/56	1,431,595
BMO Mortgage Trust Series 2022-C3, Class A5			
850,000	5.313 ^(a)	09/15/54	886,125
BMO Mortgage Trust Series 2023-C5, Class A5			
4,400,000	5.765 ^(a)	06/15/56	4,734,453
BMO Mortgage Trust Series 2023-C7, Class A5			
3,000,000	6.160 ^(a)	12/15/56	3,320,229
BMO Mortgage Trust Series 2024-C9, Class A5			
3,650,000	5.759 ^(a)	07/15/57	3,951,407
BMO Mortgage Trust Series 2024-5C6, Class A3			
1,900,000	5.316 ^(a)	09/15/57	1,956,354
BX Trust Series 2022-CLS, Class A			
2,400,000	5.760 ^(b)	10/13/27	2,426,430
COMM Mortgage Trust Series 2024-277P, Class A			
5,425,000	6.338 ^(b)	08/10/44	5,697,055
DOLP Trust Series 2021-NYC, Class A			
4,650,000	2.956 ^(b)	05/10/41	4,132,763
Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K-161, Class A2			
3,450,000	4.900 ^(a)	10/25/33	3,620,575

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Fixed Rate – (continued)			
JP Morgan Chase Commercial Mortgage Securities Trust Series 2022-OPO, Class A			
\$ 3,678,000	3.024% ^(b)	01/05/39	\$ 3,385,128
			61,666,118
Sequential Floating Rate^(d) – 3.7%			
3650R Commercial Mortgage Trust Series 2021-PF1, Class AS			
2,526,000	2.778	11/15/54	2,174,980
Bank5 Series 2024-5YR9, Class AS			
3,950,000	6.182 ^(a)	08/15/57	4,149,153
BBCMS Mortgage Trust Series 2024-C26, Class B			
4,040,000	5.943 ^(a)	05/15/57	4,203,498
BBCMS Mortgage Trust Series 2024-5C29, Class AS			
3,400,000	5.627 ^(a)	09/15/57	3,485,963
Benchmark Mortgage Trust Series 2024-V8, Class A3			
2,800,000	6.189 ^(a)	07/15/57	2,987,986
BMO Mortgage Trust Series 2024-5C6, Class AS			
3,400,000	5.755 ^(a)	09/15/57	3,509,385
BX Commercial Mortgage Trust Series 2024-XL4, Class A (1 mo. USD Term SOFR + 1.442%)			
6,220,860	6.539 ^(b)	02/15/39	6,226,782
BX Commercial Mortgage Trust Series 2024-XL5, Class A (1 mo. USD Term SOFR + 1.392%)			
3,166,644	6.488 ^(b)	03/15/41	3,165,171
BX Commercial Mortgage Trust Series 2024-MDHS, Class A (1 mo. USD Term SOFR + 1.641%)			
1,939,209	6.738 ^(b)	05/15/41	1,941,687
BX Commercial Mortgage Trust Series 2024-AIRC, Class A (1 mo. USD Term SOFR + 1.691%)			
2,015,000	6.788 ^(b)	08/15/39	2,017,004
BX Trust Series 2021-ARIA, Class C (1 mo. USD Term SOFR + 1.760%)			
1,350,000	6.858 ^(b)	10/15/36	1,338,534
BX Trust Series 2022-PSB, Class A (1 mo. USD Term SOFR + 2.451%)			
1,436,382	7.548 ^(b)	08/15/39	1,440,974
BX Trust Series 2024-BIO, Class A (1 mo. USD Term SOFR + 1.642%)			
6,275,000	6.739 ^(b)	02/15/41	6,248,013
BX Trust Series 2024-PAT, Class A (1 mo. USD Term SOFR + 2.090%)			
1,450,000	7.187 ^(b)	03/15/41	1,456,741
BX Trust Series 2024-PAT, Class B (1 mo. USD Term SOFR + 3.039%)			
500,000	8.136 ^(b)	03/15/41	500,937
DC Trust Series 2024-HLTN, Class A			
2,050,000	5.934 ^(b)	04/13/40	2,085,706
Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K-152, Class A2			
3,600,000	3.780 ^(a)	11/25/32	3,497,706
Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series KF153, Class AS (1 mo. USD Term SOFR + 0.680%)			
2,393,089	6.027 ^(a)	02/25/33	2,394,576
Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series K510, Class A2			
1,350,000	5.069 ^(a)	10/25/28	1,398,530

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate^(d) – (continued)			
JP Morgan Chase Commercial Mortgage Securities Trust Series 2024-OMNI, Class A			
\$ 3,675,000	5.797% ^(b)	10/05/39	\$ 3,767,123
KIND Commercial Mortgage Trust Series 2024-1, Class A (1 mo. USD Term SOFR + 1.890%)			
5,150,000	6.987 ^(b)	08/15/41	5,157,596
SCG Mortgage Trust Series 2024-MSP, Class A (1 mo. USD Term SOFR + 1.741%)			
3,025,000	6.838 ^(b)	04/15/41	3,003,512
TYSN Mortgage Trust Series 2023-CRNR, Class A			
4,410,000	6.799 ^(b)	12/10/33	4,663,858
Wells Fargo Commercial Mortgage Trust Series 2022-C62, Class A4			
3,100,000	4.000 ^(a)	04/15/55	2,974,489
Wells Fargo Commercial Mortgage Trust Series 2024-1CHI, Class A			
4,150,000	5.484 ^(b)	07/15/35	4,185,090
Wells Fargo Commercial Mortgage Trust Series 2024-MGP, Class A12 (1 mo. USD Term SOFR + 1.691%)			
4,900,000	6.788 ^(b)	08/15/41	4,895,087
Wells Fargo Commercial Mortgage Trust Series 2024-MGP, Class B12 (1 mo. USD Term SOFR + 2.290%)			
2,700,000	7.387 ^(b)	08/15/41	2,658,503
			85,528,584
TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES			\$ 147,194,702
Federal Agencies – 38.1%			
Adjustable Rate Federal National Mortgage Association^(d) – 0.0% (1 yr. CMT + 2.164%)			
\$ 830	6.987%	06/01/33	\$ 843
(RFUCC 1 yr. Treasury + 1.640%)			
100,171	7.488%	07/01/34	103,051
(RFUCC 1 yr. Treasury + 1.569%)			
445,814	6.691%	09/01/34	458,631
(RFUCC 1 yr. Treasury + 1.739%)			
209,777	6.715%	05/01/35	215,808
(RFUCC 1 yr. Treasury + 1.233%)			
113,752	6.339%	06/01/35	115,827
			894,160
Federal Home Loan Mortgage Corp. – 0.1%			
2,283	5.500%	10/01/25	2,310
6,568	7.500	12/01/30	6,941
3,277	7.500	01/01/31	3,460
3,633	5.000	10/01/33	3,720
464	5.000	04/01/35	475
5,673	5.000	07/01/35	5,810
33,392	5.000	12/01/35	34,209
82,976	5.000	01/01/38	85,346
162,037	5.000	01/01/39	166,963
68,664	5.000	06/01/39	70,739
7,036	4.000	06/01/40	6,927
3,638	5.000	08/01/40	3,743
1,030	4.500	11/01/40	1,039
43,818	4.000	02/01/41	43,180
3,663	5.000	06/01/41	3,767

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Federal Home Loan Mortgage Corp. – (continued)			
\$ 3,948	4.000%	11/01/41	\$ 3,886
932,186	4.500	08/01/48	936,031
			1,378,546
Federal National Mortgage Association – 0.0%			
4,853	8.000	02/01/31	4,962
9,881	7.000	03/01/31	10,459
			15,421
Government National Mortgage Association – 11.9%			
4,064	6.000	11/15/38	4,246
35,955	5.000	07/15/40	37,018
2,362	4.000	02/20/41	2,322
3,768	4.000	11/20/41	3,702
629	4.000	01/20/42	618
2,015	4.000	04/20/42	1,979
1,258	4.000	10/20/42	1,235
19,050	4.000	08/20/43	18,692
1,788	4.000	03/20/44	1,754
2,209	4.000	05/20/44	2,166
153,433	4.000	11/20/44	150,569
10,045	4.000	05/20/45	9,858
1,351,965	4.000	07/20/45	1,326,731
21,467	4.000	10/20/45	21,040
103,124	4.500	02/20/48	103,441
277,091	4.500	04/20/48	277,596
738,362	4.500	05/20/48	737,863
702,883	5.000	07/20/48	714,940
1,196,524	4.500	08/20/48	1,192,350
626,882	5.000	08/20/48	637,635
5,101,930	4.500	09/20/48	5,084,132
5,184	3.500	09/20/48	4,909
799,224	5.000	10/20/48	812,933
2,498,811	5.000	11/20/48	2,541,673
4,561,593	4.500	12/20/48	4,544,254
1,400,777	5.000	12/20/48	1,423,491
2,614,629	4.500	01/20/49	2,603,873
2,262,336	5.000	01/20/49	2,299,021
1,771,252	4.000	02/20/49	1,724,909
566,747	4.500	02/20/49	564,415
453,615	4.500	03/20/49	451,749
1,606,178	4.000	03/20/49	1,563,150
812,729	5.000	03/20/49	825,908
7,397	3.500	04/20/49	7,003
1,810,127	4.000	04/20/49	1,761,635
561,704	4.000	05/20/49	546,656
17,884	3.500	08/20/49	16,884
2,937,502	3.000	08/20/49	2,691,160
1,932,430	5.000	08/20/49	1,965,577
670,138	4.500	10/20/49	667,800
14,314,117	3.000	10/20/49	13,105,760
535,315	3.500	12/20/49	505,368
1,570,635	3.500	02/20/50	1,482,770
5,343,641	3.000	03/20/50	4,885,537
147,535	3.500	06/20/50	139,265
343,309	3.500	07/20/50	324,104
984,346	4.000	01/20/51	955,822

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Uniform Mortgage-Backed Security – (continued)			
\$ 12,609,838	6.000%	11/01/52	\$ 13,068,397
4,799,763	6.000	12/01/52	4,980,083
5,073,304	5.500	04/01/53	5,165,227
2,673,857	6.000	04/01/53	2,773,072
16,396,162	4.500	05/01/53	16,348,609
6,162,591	6.500	09/01/53	6,402,799
2,809,301	6.500	12/01/53	2,943,384
11,328,459	2.500	01/01/54	9,780,163
748,888	2.500	01/01/54	646,535
22,014,509	6.500	06/01/54	23,140,903
82,000,000	2.500	TBA-30yr ^(e)	70,760,235
65,000,000	3.000	TBA-30yr ^(e)	58,337,500
5,000,000	4.000	TBA-30yr ^(e)	4,801,758
31,000,000	3.500	TBA-30yr ^(e)	28,877,225
36,000,000	6.000	TBA-30yr ^(e)	36,788,908
			603,280,317
TOTAL FEDERAL AGENCIES			\$ 879,219,287
TOTAL MORTGAGE-BACKED OBLIGATIONS			
(Cost \$1,117,211,194)			\$1,107,350,886

Corporate Obligations – 29.3%			
Aerospace & Defense^(a) – 0.8%			
Boeing Co.			
\$ 1,575,000	3.450%	11/01/28	\$ 1,480,027
1,600,000	6.528 ^(b)	05/01/34	1,716,576
300,000	3.250	02/01/35	244,197
163,000	3.375	06/15/46	110,418
100,000	3.625	03/01/48	69,120
100,000	3.850	11/01/48	71,288
2,725,000	5.805	05/01/50	2,632,786
1,563,000	6.858 ^(b)	05/01/54	1,714,236
Howmet Aerospace, Inc.			
1,728,000	4.850	10/15/31	1,766,033
RTX Corp.			
8,450,000	6.100	03/15/34	9,325,082
550,000	4.050	05/04/47	468,182
			19,597,945
Agriculture^(a) – 0.5%			
BAT Capital Corp.			
2,000,000	2.259	03/25/28	1,859,860
5,749,000	6.000	02/20/34	6,142,462
Bunge Ltd. Finance Corp.			
1,993,000	4.200	09/17/29	1,987,280
1,991,000	4.650	09/17/34	1,986,719
			11,976,321
Automotive – 1.1%			
Ford Motor Credit Co. LLC ^(a)			
730,000	5.850	05/17/27	743,396
General Motors Co.			
550,000	4.000	04/01/25	547,014

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Automotive – (continued)			
General Motors Financial Co., Inc. ^(a)			
\$ 2,425,000	4.300%	07/13/25	\$ 2,414,476
3,200,000	1.500	06/10/26	3,044,896
2,825,000	2.350	01/08/31	2,414,273
Hyundai Capital America ^{(a)(b)}			
1,975,000	5.700	06/26/30	2,073,809
8,815,000	6.200	09/21/30	9,502,041
3,730,000	5.400	06/24/31	3,867,077
			24,606,982
Banks – 6.8%			
Banco Santander SA			
2,400,000	2.746	05/28/25	2,367,288
400,000	4.250	04/11/27	398,192
800,000	3.306	06/27/29	764,904
800,000	2.749	12/03/30	706,568
4,400,000	6.921	08/08/33	4,863,364
Bank of America Corp.			
150,000	4.183 ^(a)	11/25/27	149,573
237,000	6.110	01/29/37	261,871
(3 mo. USD Term SOFR + 1.252%)			
225,000	2.496 ^{(a)(d)}	02/13/31	203,774
(3 mo. USD Term SOFR + 1.632%)			
1,550,000	3.593 ^{(a)(d)}	07/21/28	1,521,278
(5 yr. CMT + 1.200%)			
94,000	2.482 ^{(a)(d)}	09/21/36	79,334
(Secured Overnight Financing Rate + 1.220%)			
1,375,000	2.651 ^{(a)(d)}	03/11/32	1,227,132
245,000	2.299 ^{(a)(d)}	07/21/32	212,065
(Secured Overnight Financing Rate + 1.330%)			
250,000	2.972 ^{(a)(d)}	02/04/33	223,970
(Secured Overnight Financing Rate + 1.370%)			
3,150,000	1.922 ^{(a)(d)}	10/24/31	2,716,119
(Secured Overnight Financing Rate + 1.530%)			
3,725,000	1.898 ^{(a)(d)}	07/23/31	3,231,288
(Secured Overnight Financing Rate + 1.630%)			
10,680,000	5.202 ^{(a)(d)}	04/25/29	10,980,856
(Secured Overnight Financing Rate + 1.830%)			
5,000,000	4.571 ^{(a)(d)}	04/27/33	4,971,350
(Secured Overnight Financing Rate + 2.150%)			
5,225,000	2.592 ^{(a)(d)}	04/29/31	4,741,844
(Secured Overnight Financing Rate + 2.160%)			
1,089,000	5.015 ^{(a)(d)}	07/22/33	1,116,693
Bank of New York Mellon Corp. ^{(a)(d)} (Secured Overnight Financing Rate + 1.755%)			
315,000	4.596	07/26/30	319,482
Barclays PLC ^{(a)(d)}			
(1 yr. CMT + 3.500%)			
4,410,000	7.437	11/02/33	5,091,742
(Secured Overnight Financing Rate + 2.714%)			
800,000	2.852	05/07/26	789,568
BNP Paribas SA ^(b)			
900,000	3.375	01/09/25	895,059
(Secured Overnight Financing Rate + 1.004%)			
1,600,000	1.323 ^{(a)(d)}	01/13/27	1,533,152
(Secured Overnight Financing Rate + 2.074%)			
1,325,000	2.219 ^{(a)(d)}	06/09/26	1,299,613

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Banks – (continued)			
BPCE SA ^(b)			
\$ 1,150,000	4.625%	09/12/28	\$ 1,147,252
(Secured Overnight Financing Rate + 1.312%)			
1,650,000	2.277 ^{(a)(d)}	01/20/32	1,404,414
Citigroup, Inc.			
2,500,000	4.600	03/09/26	2,506,300
3,175,000	3.400	05/01/26	3,134,963
2,450,000	4.450	09/29/27	2,451,984
(Secured Overnight Financing Rate + 1.351%)			
3,725,000	3.057 ^{(a)(d)}	01/25/33	3,326,462
(Secured Overnight Financing Rate + 1.422%)			
1,375,000	2.976 ^{(a)(d)}	11/05/30	1,278,104
(Secured Overnight Financing Rate + 2.086%)			
2,495,000	4.910 ^{(a)(d)}	05/24/33	2,512,615
Credit Agricole SA ^(b)			
1,050,000	3.250	10/04/24	1,050,000
Fifth Third Bancorp ^(a)			
1,235,000	2.375	01/28/25	1,224,848
HSBC Holdings PLC			
600,000	4.950	03/31/30	614,946
Huntington Bancshares, Inc. ^(a)			
1,625,000	4.000	05/15/25	1,614,649
ING Groep NV ^{(a)(b)(d)} (1 yr. CMT + 1.100%)			
3,400,000	1.400	07/01/26	3,314,490
JPMorgan Chase & Co. ^{(a)(d)}			
(3 mo. USD Term SOFR + 1.507%)			
2,275,000	3.960	01/29/27	2,261,828
(3 mo. USD Term SOFR + 1.599%)			
2,150,000	3.782	02/01/28	2,126,479
(3 mo. USD Term SOFR + 1.622%)			
800,000	3.882	07/24/38	730,984
(3 mo. USD Term SOFR + 2.515%)			
675,000	2.956	05/13/31	621,216
(3 mo. USD Term SOFR + 3.790%)			
275,000	4.493	03/24/31	276,535
(Secured Overnight Financing Rate + 1.260%)			
3,475,000	2.963	01/25/33	3,124,685
(Secured Overnight Financing Rate + 1.800%)			
3,692,000	4.586	04/26/33	3,692,037
(Secured Overnight Financing Rate + 2.040%)			
75,000	2.522	04/22/31	68,152
(Secured Overnight Financing Rate + 2.080%)			
2,480,000	4.912	07/25/33	2,533,419
M&T Bank Corp. ^{(a)(d)}			
(Secured Overnight Financing Rate + 1.850%)			
2,280,000	5.053	01/27/34	2,260,118
(Secured Overnight Financing Rate + 2.800%)			
1,930,000	7.413	10/30/29	2,113,697
Morgan Stanley			
1,631,000	3.950	04/23/27	1,614,233
(3 mo. USD Term SOFR + 1.890%)			
325,000	4.431 ^{(a)(d)}	01/23/30	325,748
(Secured Overnight Financing Rate + 0.720%)			
5,100,000	0.985 ^{(a)(d)}	12/10/26	4,886,412
(Secured Overnight Financing Rate + 1.034%)			
2,625,000	1.794 ^{(a)(d)}	02/13/32	2,221,354
(Secured Overnight Financing Rate + 1.143%)			
3,900,000	2.699 ^{(a)(d)}	01/22/31	3,573,063

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Banks – (continued)			
(Secured Overnight Financing Rate + 1.295%)			
\$ 3,205,000	5.050% ^{(a)(d)}	01/28/27	\$ 3,235,640
(Secured Overnight Financing Rate + 1.360%)			
3,175,000	2.484 ^{(a)(d)}	09/16/36	2,657,253
(Secured Overnight Financing Rate + 1.590%)			
4,320,000	5.164 ^{(a)(d)}	04/20/29	4,439,794
(Secured Overnight Financing Rate + 2.076%)			
2,470,000	4.889 ^{(a)(d)}	07/20/33	2,501,221
(Secured Overnight Financing Rate + 3.120%)			
1,100,000	3.622 ^{(a)(d)}	04/01/31	1,056,429
NatWest Group PLC ^{(a)(d)} (5 yr. CMT + 2.100%)			
500,000	3.754	11/01/29	499,120
Royal Bank of Canada			
4,750,000	5.000	02/01/33	4,911,500
Shinhan Bank Co. Ltd. ^(b)			
540,000	4.500	04/12/28	544,725
State Street Corp. ^{(a)(d)} (Secured Overnight Financing Rate + 2.650%)			
100,000	3.152	03/30/31	94,565
Toronto-Dominion Bank			
150,000	4.456	06/08/32	149,010
Truist Bank ^(a)			
1,250,000	2.250	03/11/30	1,101,700
Truist Financial Corp. ^{(a)(d)} (Secured Overnight Financing Rate + 2.050%)			
100,000	6.047	06/08/27	102,626
U.S. Bancorp ^{(a)(d)} (Secured Overnight Financing Rate + 2.020%)			
4,940,000	5.775	06/12/29	5,176,231
UBS AG			
1,175,000	2.950	04/09/25	1,163,344
4,135,000	1.250	08/07/26	3,925,231
UBS Group AG			
276,000	3.750	03/26/25	274,601
2,550,000	4.125 ^(b)	09/24/25	2,543,038
683,000	4.550	04/17/26	684,708
(3 mo. USD LIBOR + 1.410%)			
1,675,000	3.869 ^{(a)(b)(d)}	01/12/29	1,637,999
(5 yr. CMT + 4.758%)			
695,000	9.250 ^{(a)(b)(d)}	11/13/33	819,412
(Secured Overnight Financing Rate + 0.980%)			
315,000	1.305 ^{(a)(b)(d)}	02/02/27	301,105
(Secured Overnight Financing Rate + 1.730%)			
1,545,000	3.091 ^{(a)(b)(d)}	05/14/32	1,391,257
(Secured Overnight Financing Rate + 5.020%)			
1,725,000	9.016 ^{(a)(b)(d)}	11/15/33	2,180,831
Wells Fargo & Co.			
2,700,000	3.000	10/23/26	2,638,656
4,150,000	4.300	07/22/27	4,156,972
(Secured Overnight Financing Rate + 2.100%)			
288,000	4.897 ^{(a)(d)}	07/25/33	291,341
Westpac Banking Corp. ^{(a)(d)} (5 yr. CMT + 2.000%)			
700,000	4.110	07/24/34	676,599
			157,831,974
Beverages – 0.5%			
Anheuser-Busch Cos. LLC/Anheuser-Busch InBev Worldwide, Inc. ^(a)			
2,583,000	4.700	02/01/36	2,592,350

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Beverages – (continued)			
Anheuser-Busch InBev Worldwide, Inc.			
\$ 585,000	8.200%	01/15/39	\$ 786,784
1,350,000	5.450 ^(a)	01/23/39	1,443,771
Coca-Cola Consolidated, Inc. ^(a)			
1,421,000	5.450	06/01/34	1,497,563
Constellation Brands, Inc. ^(a)			
1,375,000	4.400	11/15/25	1,373,158
50,000	3.600	02/15/28	48,861
50,000	3.150	08/01/29	47,439
1,900,000	2.250	08/01/31	1,641,505
JDE Peet's NV ^{(a)(b)}			
1,650,000	1.375	01/15/27	1,540,555
Keurig Dr. Pepper, Inc. ^(a)			
1,968,000	2.250	03/15/31	1,730,443
			12,702,429
Biotechnology^(a) – 0.7%			
Amgen, Inc.			
3,370,000	5.250	03/02/30	3,514,371
4,225,000	4.200	03/01/33	4,102,644
3,418,000	5.250	03/02/33	3,557,728
Royalty Pharma PLC			
1,475,000	1.200	09/02/25	1,428,862
2,844,000	5.400	09/02/34	2,916,891
			15,520,496
Building Materials^(a) – 0.4%			
Carrier Global Corp.			
3,375,000	2.493	02/15/27	3,260,891
2,957,000	5.900	03/15/34	3,226,383
1,753,000	6.200	03/15/54	2,025,749
			8,513,023
Chemicals^(a) – 0.2%			
DuPont de Nemours, Inc.			
975,000	4.493	11/15/25	972,972
Huntsman International LLC			
850,000	4.500	05/01/29	835,014
International Flavors & Fragrances, Inc. ^(b)			
2,300,000	1.832	10/15/27	2,129,639
950,000	3.268	11/15/40	728,061
			4,665,686
Commercial Services – 0.4%			
Ashtead Capital, Inc. ^{(a)(b)}			
650,000	1.500	08/12/26	614,283
2,087,000	5.800	04/15/34	2,181,708
DP World Ltd.			
100,000	6.850 ^(b)	07/02/37	113,679
600,000	5.625	09/25/48	598,800
Global Payments, Inc. ^(a)			
875,000	2.650	02/15/25	866,416
PayPal Holdings, Inc. ^(a)			
2,375,000	1.650	06/01/25	2,329,400
Quanta Services, Inc. ^(a)			
2,594,000	5.250	08/09/34	2,650,705
			9,354,991

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Computers^(a) – 0.3%			
Dell International LLC/EMC Corp.			
\$ 607,000	5.850%	07/15/25	\$ 611,413
1,661,000	6.020	06/15/26	1,701,429
451,000	5.300	10/01/29	469,247
200,000	6.200	07/15/30	217,420
540,000	8.100	07/15/36	671,636
Hewlett Packard Enterprise Co.			
1,782,000	4.900	10/15/25	1,783,372
2,174,000	5.000	10/15/34	2,152,717
			7,607,234
Diversified Financial Services – 1.2%			
AerCap Ireland Capital DAC/AerCap Global Aviation Trust ^(a)			
965,000	6.500	07/15/25	975,490
5,125,000	2.450	10/29/26	4,923,331
1,725,000	3.000	10/29/28	1,629,469
700,000	3.300	01/30/32	630,868
375,000	3.400	10/29/33	332,408
Air Lease Corp. ^(a)			
2,250,000	2.300	02/01/25	2,226,442
1,625,000	3.375	07/01/25	1,606,475
625,000	2.875	01/15/26	612,113
2,200,000	3.750	06/01/26	2,175,822
American Express Co. ^{(a)(d)} (Secured Overnight Financing Rate + 1.835%)			
4,785,000	5.043	05/01/34	4,905,295
Aviation Capital Group LLC ^{(a)(b)}			
450,000	1.950	01/30/26	433,485
Avolon Holdings Funding Ltd. ^{(a)(b)}			
2,125,000	2.875	02/15/25	2,104,047
1,050,000	4.250	04/15/26	1,039,300
Capital One Financial Corp. ^(a)			
1,110,000	3.300	10/30/24	1,110,000
Charles Schwab Corp. ^{(a)(d)} (Secured Overnight Financing Rate + 2.500%)			
95,000	5.853	05/19/34	101,725
Intercontinental Exchange, Inc. ^(a)			
1,070,000	3.625	09/01/28	1,047,733
Macquarie Airfinance Holdings Ltd. ^{(a)(b)}			
415,000	6.400	03/26/29	432,123
Nomura Holdings, Inc.			
950,000	2.608	07/14/31	824,838
REC Ltd. ^(b)			
200,000	5.625	04/11/28	205,438
			27,316,402
Electrical^(a) – 0.6%			
Alliant Energy Finance LLC ^(b)			
225,000	4.250	06/15/28	222,354
Ameren Corp.			
400,000	3.500	01/15/31	378,548
American Electric Power Co., Inc.			
850,000	2.300	03/01/30	763,283
Arizona Public Service Co.			
425,000	2.950	09/15/27	409,696
Avangrid, Inc.			
50,000	3.200	04/15/25	49,493

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Electrical^(a) – (continued)			
Berkshire Hathaway Energy Co.			
\$ 1,275,000	3.700%	07/15/30	\$ 1,246,950
Entergy Corp.			
1,025,000	2.950	09/01/26	1,000,748
Exelon Corp.			
1,000,000	4.050	04/15/30	984,790
NextEra Energy Capital Holdings, Inc.			
1,180,000	1.900	06/15/28	1,087,842
Ohio Power Co.			
675,000	2.600	04/01/30	614,284
Pacific Gas & Electric Co.			
500,000	3.300	08/01/40	388,780
PacifiCorp			
3,130,000	5.800	01/15/55	3,285,373
Southern Co.			
1,730,000	3.250	07/01/26	1,701,143
Xcel Energy, Inc.			
2,925,000	3.350	12/01/26	2,866,354
			14,999,638
Electronics^(a) – 0.1%			
Allegion U.S. Holding Co., Inc.			
1,593,000	5.600	05/29/34	1,666,326
Engineering & Construction^(a) – 0.1%			
Mexico City Airport Trust			
400,000	4.250	10/31/26	392,140
440,000	3.875 ^(b)	04/30/28	421,582
200,000	5.500 ^(b)	10/31/46	171,624
420,000	5.500	07/31/47	360,280
340,000	5.500 ^(b)	07/31/47	291,655
			1,637,281
Entertainment^(a) – 0.4%			
Warnermedia Holdings, Inc.			
4,100,000	6.412	03/15/26	4,100,410
5,050,000	4.054	03/15/29	4,784,269
22,000	4.279	03/15/32	19,539
			8,904,218
Environmental – 0.4%			
Nature Conservancy			
60,000	0.944	07/01/26	56,289
75,000	1.304	07/01/28	66,820
Veralto Corp. ^(a)			
5,840,000	5.450	09/18/33	6,119,619
Waste Management, Inc. ^(a)			
1,925,000	4.950	07/03/31	2,002,501
			8,245,229
Food & Drug Retailing^(a) – 1.0%			
Campbell Soup Co.			
4,018,000	5.400	03/21/34	4,206,967
J.M. Smucker Co.			
2,498,000	5.900	11/15/28	2,659,096
6,235,000	6.200	11/15/33	6,898,840
3,535,000	6.500	11/15/53	4,090,348

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Food & Drug Retailing^(a) – (continued)			
Kraft Heinz Foods Co.			
\$ 2,056,000	3.750%	04/01/30	\$ 2,006,204
Kroger Co.			
3,096,000	5.000	09/15/34	3,123,121
Sysco Corp.			
225,000	6.600	04/01/40	254,916
75,000	6.600	04/01/50	87,935
			23,327,427
Gas^(a) – 0.0%			
East Ohio Gas Co. ^(b)			
525,000	1.300	06/15/25	511,318
NiSource, Inc.			
325,000	3.600	05/01/30	312,332
			823,650
Hand/Machine Tools^(a) – 0.3%			
Regal Rexnord Corp.			
6,578,000	6.300	02/15/30	6,990,243
Healthcare Providers & Services^(a) – 1.9%			
Adventist Health System			
540,000	2.952	03/01/29	501,287
1,345,000	5.757	12/01/34	1,401,736
Banner Health			
3,235,000	2.338	01/01/30	2,951,196
Baylor Scott & White Holdings			
1,140,000	1.777	11/15/30	992,178
Centene Corp.			
1,755,000	4.250	12/15/27	1,724,586
2,100,000	2.625	08/01/31	1,801,128
CommonSpirit Health			
2,385,000	3.910	10/01/50	1,918,630
2,655,000	6.461	11/01/52	3,085,736
HCA, Inc.			
1,590,000	3.500	09/01/30	1,498,289
2,485,000	5.450	04/01/31	2,588,525
3,960,000	5.900	06/01/53	4,132,220
Humana, Inc.			
785,000	5.950	03/15/34	839,785
Rush Obligated Group			
1,320,000	3.922	11/15/29	1,299,465
Solventum Corp. ^(b)			
4,135,000	5.400	03/01/29	4,254,047
3,040,000	5.450	03/13/31	3,134,301
2,050,000	5.600	03/23/34	2,123,472
STERIS Irish FinCo UnLtd Co.			
501,000	2.700	03/15/31	446,236
Stryker Corp.			
475,000	3.375	11/01/25	470,663
75,000	1.950	06/15/30	66,101
Sutter Health			
605,000	2.294	08/15/30	541,800
UnitedHealth Group, Inc.			
3,750,000	5.350	02/15/33	3,980,288
2,922,000	5.150	07/15/34	3,048,727
			42,800,396

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Home Builders^(a) – 0.0%			
Lennar Corp.			
\$ 1,235,000	4.750%	11/29/27	\$ 1,251,006
Insurance – 0.1%			
Arch Capital Finance LLC ^(a)			
1,200,000	4.011	12/15/26	1,193,568
Arch Capital Group Ltd.			
300,000	7.350	05/01/34	355,488
Willis North America, Inc. ^(a)			
700,000	2.950	09/15/29	649,894
			2,198,950
Internet – 1.0%			
Amazon.com, Inc. ^(a)			
500,000	4.800	12/05/34	522,840
Expedia Group, Inc. ^(a)			
1,212,000	4.625	08/01/27	1,221,272
825,000	3.800	02/15/28	809,655
875,000	3.250	02/15/30	825,571
331,000	2.950	03/15/31	301,174
Netflix, Inc.			
3,010,000	5.875	11/15/28	3,206,914
6,329,000	5.375 ^(b)	11/15/29	6,657,602
5,345,000	4.875 ^{(a)(b)}	06/15/30	5,511,817
Prosus NV ^(a)			
200,000	3.257 ^(b)	01/19/27	193,000
420,000	3.680 ^(b)	01/21/30	395,325
690,000	3.680	01/21/30	649,462
EUR 100,000	2.031 ^(b)	08/03/32	95,828
\$ 230,000	4.027 ^(b)	08/03/50	167,470
210,000	3.832 ^(b)	02/08/51	147,525
Uber Technologies, Inc. ^(a)			
1,930,000	4.800	09/15/34	1,927,800
			22,633,255
Investment Companies^{(a)(b)} – 0.0%			
JAB Holdings BV			
500,000	2.200	11/23/30	427,885
Iron/Steel – 0.1%			
POSCO ^(b)			
260,000	5.750	01/17/28	269,196
Steel Dynamics, Inc. ^(a)			
490,000	2.400	06/15/25	481,724
1,075,000	1.650	10/15/27	995,192
			1,746,112
Lodging^(a) – 0.6%			
Choice Hotels International, Inc.			
1,639,000	5.850	08/01/34	1,688,268
Hyatt Hotels Corp.			
5,295,000	5.500	06/30/34	5,404,077
Marriott International, Inc.			
2,100,000	5.000	10/15/27	2,143,155
1,307,000	4.875	05/15/29	1,331,899
2,625,000	2.850	04/15/31	2,361,765
			12,929,164

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Machinery - Construction & Mining^{(a)(b)} – 0.1%			
Weir Group PLC			
\$ 2,375,000	2.200%	05/13/26	\$ 2,284,370
Machinery-Diversified^(a) – 0.1%			
AGCO Corp.			
1,298,000	5.800	03/21/34	1,357,513
Ingersoll Rand, Inc.			
1,270,000	5.700	08/14/33	1,360,615
			2,718,128
Media^(a) – 0.9%			
Charter Communications Operating LLC/Charter Communications Operating Capital			
2,017,000	4.908	07/23/25	2,014,075
6,675,000	3.750	02/15/28	6,405,197
Comcast Corp.			
1,300,000	3.950	10/15/25	1,296,308
1,173,000	3.300	02/01/27	1,154,490
5,725,000	4.800	05/15/33	5,837,554
3,511,000	5.300	06/01/34	3,694,344
100,000	3.750	04/01/40	86,508
275,000	4.700	10/15/48	260,224
Time Warner Cable LLC			
275,000	5.875	11/15/40	249,024
			20,997,724
Mining^{(a)(b)} – 0.2%			
Glencore Funding LLC			
1,850,000	1.625	04/27/26	1,774,964
2,175,000	2.625	09/23/31	1,905,474
			3,680,438
Miscellaneous Manufacturing – 0.0%			
GE Capital International Funding Co. Unlimited Co.			
405,000	4.418	11/15/35	395,940
General Electric Co.			
700,000	5.875	01/14/38	767,795
			1,163,735
Multi-National^{(a)(b)} – 0.1%			
African Export-Import Bank			
740,000	2.634	05/17/26	702,090
830,000	3.798	05/17/31	736,467
			1,438,557
Oil Field Services – 0.3%			
Aker BP ASA ^{(a)(b)}			
639,000	2.000	07/15/26	611,229
Devon Energy Corp. ^(a)			
180,000	5.600	07/15/41	176,528
Marathon Petroleum Corp. ^(a)			
375,000	3.800	04/01/28	368,629
Occidental Petroleum Corp.			
1,034,000	7.875	09/15/31	1,199,554
Phillips 66 ^(a)			
375,000	3.850	04/09/25	372,926
725,000	1.300	02/15/26	696,725

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Oil Field Services – (continued)			
QatarEnergy ^{(a)(b)}			
\$ 410,000	3.300%	07/12/51	\$ 306,987
Reliance Industries Ltd. ^(b)			
480,000	2.875	01/12/32	423,110
250,000	3.750	01/12/62	186,328
Saudi Arabian Oil Co. ^{(a)(b)}			
1,950,000	5.750	07/17/54	1,973,400
			6,315,416
Packaging^(a) – 0.1%			
Berry Global, Inc.			
1,475,000	1.570	01/15/26	1,419,687
Pharmaceuticals^(a) – 1.1%			
AbbVie, Inc.			
3,150,000	4.950	03/15/31	3,273,543
1,709,000	4.500	05/14/35	1,703,121
638,000	4.300	05/14/36	620,678
2,795,000	4.050	11/21/39	2,581,714
Bristol-Myers Squibb Co.			
1,541,000	5.200	02/22/34	1,623,937
1,440,000	6.250	11/15/53	1,667,506
Cigna Group			
1,263,000	2.400	03/15/30	1,143,204
1,190,000	5.125	05/15/31	1,236,184
1,025,000	4.800	08/15/38	997,479
CVS Health Corp.			
7,032,000	4.780	03/25/38	6,639,825
Perrigo Finance Unlimited Co.			
2,975,000	4.375	03/15/26	2,975,000
Pfizer Investment Enterprises Pte. Ltd.			
1,150,000	5.300	05/19/53	1,189,330
Zoetis, Inc.			
100,000	4.450	08/20/48	90,470
			25,741,991
Pipelines – 1.3%			
Abu Dhabi Crude Oil Pipeline LLC ^(b)			
1,190,000	4.600	11/02/47	1,118,041
Cheniere Energy Partners LP ^(a)			
1,185,000	5.950	06/30/33	1,254,050
Columbia Pipelines Operating Co. LLC ^{(a)(b)}			
3,620,000	6.036	11/15/33	3,870,287
Enbridge, Inc. ^(a)			
1,547,000	5.700	03/08/33	1,631,033
2,300,000	2.500	08/01/33	1,929,815
Energy Transfer LP ^(a)			
50,000	4.950	06/15/28	50,853
1,225,000	5.250	04/15/29	1,259,888
375,000	5.300	04/15/47	353,077
Enterprise Products Operating LLC ^(a)			
85,000	3.750	02/15/25	84,634
Galaxy Pipeline Assets Bidco Ltd.			
200,000	2.625 ^(b)	03/31/36	170,750
2,735,210	2.940	09/30/40	2,300,995
320,000	3.250 ^(b)	09/30/40	258,800
Kinder Morgan, Inc. ^(a)			
4,835,000	5.200	06/01/33	4,896,018

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Pipelines – (continued)			
MPLX LP ^(a)			
\$ 1,300,000	2.650%	08/15/30	\$ 1,169,987
275,000	4.500	04/15/38	254,086
645,000	5.500	02/15/49	627,366
Plains All American Pipeline LP/PAA Finance Corp. ^(a)			
875,000	3.800	09/15/30	834,164
Sabine Pass Liquefaction LLC ^(a)			
536,000	5.625	03/01/25	536,611
275,000	5.000	03/15/27	278,622
Targa Resources Corp. ^(a)			
1,010,000	4.200	02/01/33	956,066
Western Midstream Operating LP ^(a)			
1,125,000	3.100	02/01/25	1,116,326
475,000	3.950	06/01/25	471,290
225,000	5.450	04/01/44	212,654
Williams Cos., Inc. ^(a)			
850,000	3.900	01/15/25	846,710
800,000	4.000	09/15/25	795,136
1,800,000	5.650	03/15/33	1,885,770
			29,163,029
Real Estate Investment Trust^(a) – 0.8%			
American Homes 4 Rent LP			
723,000	4.900	02/15/29	730,353
American Tower Corp.			
1,750,000	2.400	03/15/25	1,728,790
CubeSmart LP			
600,000	4.000	11/15/25	595,674
370,000	2.500	02/15/32	320,350
Host Hotels & Resorts LP			
952,000	2.900	12/15/31	836,570
Invitation Homes Operating Partnership LP			
1,300,000	2.300	11/15/28	1,190,891
3,595,000	2.000	08/15/31	3,015,630
NNN REIT, Inc.			
1,150,000	4.000	11/15/25	1,142,502
Prologis LP			
3,037,000	1.750	07/01/30	2,649,448
Realty Income Corp.			
400,000	3.950	08/15/27	397,692
1,200,000	3.400	01/15/30	1,141,644
Retail Opportunity Investments Partnership LP			
2,395,000	6.750	10/15/28	2,571,775
UDR, Inc.			
475,000	2.100	08/01/32	391,571
Ventas Realty LP			
975,000	3.500	02/01/25	968,584
WP Carey, Inc.			
445,000	4.000	02/01/25	442,330
1,000,000	3.850	07/15/29	971,920
725,000	2.400	02/01/31	631,910
			19,727,634
Retailing^(a) – 0.3%			
AutoNation, Inc.			
1,404,000	4.500	10/01/25	1,397,794
500,000	1.950	08/01/28	451,340

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Retailing^(a) – (continued)			
\$ 825,000	4.750%	06/01/30	\$ 822,030
CK Hutchison International 20 Ltd. ^(b)			
200,000	2.500	05/08/30	180,813
Dollar Tree, Inc.			
975,000	4.000	05/15/25	968,877
Home Depot, Inc.			
625,000	3.250	04/15/32	584,731
Lowe's Cos., Inc.			
2,500,000	1.700	10/15/30	2,150,050
McDonald's Corp.			
650,000	4.200	04/01/50	561,854
			<u>7,117,489</u>
Savings & Loans^{(a)(b)(d)} – 0.0%			
Nationwide Building Society (3 mo. USD LIBOR + 1.855%)			
975,000	3.960	07/18/30	948,031
Semiconductors^(a) – 0.9%			
Broadcom, Inc. ^(b)			
1,284,000	4.150	04/15/32	1,245,031
2,770,000	2.600	02/15/33	2,371,896
1,156,000	3.419	04/15/33	1,050,168
975,000	3.469	04/15/34	878,631
4,175,000	3.137	11/15/35	3,569,458
156,000	3.187	11/15/36	132,138
1,725,000	3.500	02/15/41	1,418,882
Intel Corp.			
2,750,000	5.200	02/10/33	2,784,842
934,000	5.150	02/21/34	943,826
NXP BV/NXP Funding LLC/NXP USA, Inc.			
825,000	3.400	05/01/30	779,402
3,125,000	2.500	05/11/31	2,737,625
2,250,000	2.650	02/15/32	1,953,810
			<u>19,865,709</u>
Software^(a) – 1.3%			
Cadence Design Systems, Inc.			
2,109,000	4.700	09/10/34	2,120,557
Constellation Software, Inc. ^(b)			
1,366,000	5.461	02/16/34	1,429,724
Fiserv, Inc.			
75,000	4.200	10/01/28	74,710
MSCI, Inc. ^(b)			
2,625,000	4.000	11/15/29	2,541,341
Oracle Corp.			
2,000,000	4.500	05/06/28	2,024,320
1,881,000	2.950	04/01/30	1,749,913
2,550,000	4.650	05/06/30	2,597,710
5,625,000	2.875	03/25/31	5,116,556
2,211,000	4.900	02/06/33	2,249,670
350,000	3.600	04/01/40	291,095
3,965,000	5.550	02/06/53	4,056,354
ServiceNow, Inc.			
3,400,000	1.400	09/01/30	2,917,200
Take-Two Interactive Software, Inc.			
1,495,000	3.700	04/14/27	1,475,416
VMware LLC			
700,000	1.800	08/15/28	636,664

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Software^(a) – (continued)			
Workday, Inc.			
\$ 50,000	3.700%	04/01/29	\$ 48,844
675,000	3.800	04/01/32	639,806
			<u>29,969,880</u>
Telecommunication Services – 2.2%			
AT&T, Inc. ^(a)			
2,375,000	2.750	06/01/31	2,146,857
2,750,000	2.550	12/01/33	2,318,250
1,165,000	4.900	08/15/37	1,156,472
2,355,000	4.850	03/01/39	2,307,358
1,325,000	3.500	06/01/41	1,085,467
450,000	5.150	11/15/46	442,706
British Telecommunications PLC			
3,265,000	9.625	12/15/30	4,122,193
Rogers Communications, Inc. ^(a)			
7,170,000	3.200	03/15/27	6,982,074
Telefonica Emisiones SA			
425,000	4.665	03/06/38	399,232
T-Mobile USA, Inc. ^(a)			
1,320,000	3.500	04/15/25	1,309,902
1,350,000	1.500	02/15/26	1,298,457
7,463,000	3.750	04/15/27	7,372,399
700,000	4.750	02/01/28	701,183
125,000	2.050	02/15/28	116,386
2,333,000	3.875	04/15/30	2,268,796
2,205,000	2.875	02/15/31	2,004,257
2,150,000	3.500	04/15/31	2,025,343
6,025,000	5.200	01/15/33	6,238,526
Verizon Communications, Inc.			
3,758,000	4.329	09/21/28	3,775,024
2,251,000	4.016 ^(a)	12/03/29	2,217,393
100,000	1.750 ^(a)	01/20/31	85,283
1,500,000	2.550 ^(a)	03/21/31	1,339,890
			<u>51,713,448</u>
Trucking & Leasing^{(a)(b)} – 0.1%			
Penske Truck Leasing Co. LP/PTL Finance Corp.			
1,739,000	5.250	07/01/29	1,789,900
TOTAL CORPORATE OBLIGATIONS			\$ 676,329,429
(Cost \$680,240,272)			
Asset-Backed Securities^(a) – 8.5%			
Automotive – 0.4%			
Ford Credit Auto Owner Trust Series 2024-1, Class A ^{(b)(c)}			
\$ 4,900,000	4.870%	08/15/36	\$ 5,004,013
GMF Floorplan Owner Revolving Trust Series 2023-1, Class A1 ^(b)			
4,700,000	5.340	06/15/28	4,774,875
Hyundai Auto Receivables Trust Series 2023-A, Class A2A			
574,236	5.190	12/15/25	574,223
			<u>10,353,111</u>

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities^(a) – (continued)			
Collateralized Loan Obligations^(b) – 6.0%			
1988 CLO 4 Ltd. Series 2024-4A, Class B ^(d) (3 mo. USD Term SOFR + 2.100%)			
\$ 3,250,000	7.400%	04/15/37	\$ 3,273,754
AB BSL CLO 2 Ltd. Series 2021-2A, Class A ^(d) (3 mo. USD Term SOFR + 1.362%)			
5,600,000	6.663	04/15/34	5,602,800
AMMC CLO XI Ltd. Series 2012-11A, Class A1R2 ^(d) (3 mo. USD Term SOFR + 1.272%)			
1,702,801	6.527	04/30/31	1,704,266
Apidos CLO XXIII Ltd. Series 2015-23A, Class AR ^(d) (3 mo. USD Term SOFR + 1.482%)			
4,000,000	6.783	04/15/33	4,003,024
Atlas Senior Loan Fund XIII Series 2019-13A, Class CR ^(d) (3 mo. USD Term SOFR + 2.912%)			
2,100,000	8.194	04/22/31	2,101,153
Cedar Funding IX CLO Ltd. Series 2018-9A, Class AR ^(d) (3 mo. USD Term SOFR + 1.420%)			
3,795,000	6.702	07/20/37	3,795,554
CIFC Funding Ltd. Series 2018-2A, Class A1 ^(d) (3 mo. USD Term SOFR + 1.302%)			
2,839,124	6.584	04/20/31	2,839,955
CIFC Funding Ltd. Series 2023-3A, Class A ^(d) (3 mo. USD Term SOFR + 1.600%)			
4,750,000	6.882	01/20/37	4,770,453
CIFC Funding Ltd. Series 2023-3A, Class B ^(d) (3 mo. USD Term SOFR + 2.300%)			
3,775,000	7.582	01/20/37	3,814,879
Crown City CLO I Series 2020-1A, Class A2R ^(d) (3 mo. USD Term SOFR + 2.012%)			
4,600,000	7.294	07/20/34	4,605,676
Empower CLO Ltd. Series 2022-1A, Class A1 ^(d) (3 mo. USD Term SOFR + 2.200%)			
5,800,000	7.482	10/20/34	5,813,526
Galaxy XXVIII CLO Ltd. Series 2018-28A, Class A2 ^(d) (3 mo. USD Term SOFR + 1.562%)			
3,341,833	6.863	07/15/31	3,346,709
HalseyPoint CLO 3 Ltd. Series 2020-3A, Class A1R ^(d) (3 mo. USD Term SOFR + 1.480%)			
2,000,000	6.637	07/30/37	2,008,500
HalseyPoint CLO 7 Ltd. Series 2023-7A, Class A ^(d) (3 mo. USD Term SOFR + 2.250%)			
5,200,000	7.532	07/20/36	5,244,200
Harvest U.S. CLO Ltd. Series 2024-2A, Class A1 ^(d) (3 mo. USD Term SOFR + 1.400%)			
3,000,000	6.209	10/15/37	3,001,866
Katayma CLO I Ltd. Series 2023-1A, Class B ^(d) (3 mo. USD Term SOFR + 2.650%)			
4,400,000	7.932	10/20/36	4,450,970
Madison Park Funding XXXVII Ltd. Series 2019-37A, Class AR2 ^(d) (3 mo. USD Term SOFR + 1.530%)			
4,475,000	6.831	04/15/37	4,504,190
Mountain View CLO LLC Series 2016-1A, Class AR ^(d) (3 mo. USD Term SOFR + 1.622%)			
3,500,000	6.923	04/14/33	3,502,552
OCP CLO Ltd. Series 2019-16A, Class AR ^(d) (3 mo. USD Term SOFR + 1.262%)			
3,419,615	6.566	04/10/33	3,416,182

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities^(a) – (continued)			
Collateralized Loan Obligations^(b) – (continued)			
Octagon Investment Partners 40 Ltd. Series 2019-1A, Class A1R ^(d) (3 mo. USD Term SOFR + 1.432%)			
\$ 4,700,000	6.714%	01/20/35	\$ 4,705,414
OHA Credit Funding 11 Ltd. Series 2022-11A, Class A2R ^(d) (3 mo. USD Term SOFR + 1.520%)			
4,000,000	6.726	07/19/37	4,011,500
OHA Credit Funding 17 Ltd. Series 2024-17A, Class A ^(d) (3 mo. USD Term SOFR + 1.480%)			
5,000,000	6.793	04/20/37	5,018,350
OHA Credit Funding 3 Ltd. Series 2019-3A, Class AR ^(d) (3 mo. USD Term SOFR + 1.402%)			
2,150,000	6.684	07/02/35	2,152,281
OHA Credit Funding 5 Ltd. Series 2020-5A, Class A2A ^(d) (3 mo. USD Term SOFR + 1.712%)			
2,000,000	6.991	04/18/33	2,001,076
Palmer Square CLO Ltd. Series 2019-1A, Class A1R ^(d) (3 mo. USD Term SOFR + 1.412%)			
6,000,000	6.528	11/14/34	6,009,600
Park Blue CLO Ltd. Series 2023-3A, Class A1 ^(d) (3 mo. USD Term SOFR + 2.000%)			
3,000,000	7.282	04/20/36	3,015,594
RR 26 Ltd. Series 2023-26A, Class A1 ^(d) (3 mo. USD Term SOFR + 1.780%)			
2,800,000	7.081	04/15/38	2,810,329
Sunnova Hestia I Issuer LLC Series 2023-GRID1, Class 1A			
399,029	5.750	12/20/50	411,657
TCW CLO Ltd. Series 2023-1A, Class A1N ^(d) (3 mo. USD Term SOFR + 2.070%)			
4,500,000	7.334	04/28/36	4,526,951
Texas Debt Capital CLO Ltd. Series 2023-1A, Class A ^(d) (3 mo. USD Term SOFR + 1.800%)			
5,500,000	7.082	04/20/36	5,531,515
Venture 32 CLO Ltd. Series 2018-32A, Class A1 ^(d) (3 mo. USD Term SOFR + 1.362%)			
3,780,053	6.641	07/18/31	3,780,325
Venture 41 CLO Ltd. Series 2021-41A, Class A1NR ^(d) (3 mo. USD Term SOFR + 1.430%)			
8,644,000	6.712	01/20/34	8,655,920
Venture 50 CLO Ltd. Series 2024-50A, Class A1 ^(d) (3 mo. USD Term SOFR + 1.450%)			
3,000,000	6.208	10/20/37	3,002,445
Voya CLO Ltd. Series 2019-2A, Class AR ^(d) (3 mo. USD Term SOFR + 1.200%)			
8,050,000	6.482	07/20/32	8,052,270
Zais CLO 15 Ltd. Series 2020-15A, Class A1RR ^(d) (3 mo. USD Term SOFR + 1.490%)			
3,250,000	6.754	07/28/37	3,253,244
			138,738,680
Credit Card – 0.9%			
Barclays Dryrock Issuance Trust Series 2023-1, Class A			
8,400,000	4.720	02/15/29	8,460,130
Capital One Multi-Asset Execution Trust Series 2022-A2, Class A			
2,950,000	3.490	05/15/27	2,929,747
Capital One Multi-Asset Execution Trust Series 2022-A3, Class A			
4,200,000	4.950	10/15/27	4,225,583

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities^(a) – (continued)			
Credit Card – (continued)			
Discover Card Execution Note Trust Series 2023-A1, Class A			
\$ 4,300,000	4.310%	03/15/28	\$ 4,304,892
			19,920,352
Ohio – 0.1%			
Louisiana Local Government Environmental Facilities & Community Development Authority Series 2022-ELL, Class A3			
2,270,000	4.275	02/01/36	2,234,564
Student Loan^(d) – 1.1%			
AccessLex Institute Series 2004-1, Class A2 (3 mo. USD Term SOFR + 0.472%)			
397,427	5.821	09/26/33	392,370
Apidos CLO XV Ltd. Series 2013-15A, Class A1RR ^(b) (3 mo. USD Term SOFR + 1.272%)			
3,393,429	6.554	04/20/31	3,397,392
Marble Point CLO XIV Ltd. Series 2018-2A, Class A12R ^(b) (3 mo. USD Term SOFR + 1.200%)			
4,651,482	6.482	01/20/32	4,654,124
Neuberger Berman Loan Advisers CLO 39 Ltd. Series 2020-39A, Class A1R ^(b) (3 mo. USD Term SOFR + 1.530%)			
5,500,000	6.812	04/20/38	5,527,407
Palmer Square Loan Funding Ltd. Series 2022-3A, Class A1BR ^(b) (3 mo. USD Term SOFR + 1.400%)			
4,625,000	6.701	04/15/31	4,627,530
PHEAA Student Loan Trust Series 2016-1A, Class A ^(b) (1 mo. USD Term SOFR + 1.264%)			
893,897	6.545	09/25/65	895,032
Silver Point CLO 4 Ltd. Series 2024-4A, Class A1 ^(b) (3 mo. USD Term SOFR + 1.630%)			
4,950,000	6.887	04/15/37	4,976,091
			24,469,946
TOTAL ASSET-BACKED SECURITIES			
(Cost \$194,872,300)			\$ 195,716,653

Agency Debentures – 1.0%

Sovereign – 1.0%			
Federal Farm Credit Banks Funding Corp.			
\$ 7,050,000	2.850%	03/28/34	\$ 6,312,711
11,930,000	2.900	04/12/32	11,137,968
3,840,000	3.300	05/19/32	3,652,531
2,500,000	3.500	09/01/32	2,411,550
TOTAL AGENCY DEBENTURES			
(Cost \$25,219,914)			\$ 23,514,760

Sovereign Debt Obligations – 0.8%

Euro – 0.1%			
Mexico Government International Bonds ^(a)			
EUR 839,000	1.450%	10/25/33	\$ 730,218

Principal Amount	Interest Rate	Maturity Date	Value
Sovereign Debt Obligations – (continued)			
Euro – (continued)			
Romania Government International Bonds ^(b)			
EUR 360,000	3.375%	01/28/50	\$ 271,778
			1,001,996
United States Dollar – 0.7%			
Export-Import Bank of Korea			
\$ 390,000	5.125	01/11/33	408,240
Hungary Government International Bonds			
1,700,000	6.125	05/22/28	1,772,352
Israel Government AID Bonds ^(f)			
4,700,000	5.500	09/18/33	5,192,654
Israel Government International Bonds ^(g)			
200,000	4.500	04/03/20	147,188
Mexico Government International Bonds			
200,000	3.750	01/11/28	194,750
240,000	3.250 ^(a)	04/16/30	219,960
200,000	4.750 ^(a)	04/27/32	192,300
1,746,000	3.500 ^(a)	02/12/34	1,484,100
1,960,000	3.771 ^(a)	05/24/61	1,278,292
600,000	3.750 ^(a)	04/19/71	381,188
Panama Government International Bonds ^(a)			
360,000	6.875	01/31/36	378,225
800,000	6.853	03/28/54	808,400
210,000	4.500	01/19/63	147,197
Peru Government International Bonds ^(a)			
10,000	2.780	12/01/60	6,033
100,000	3.230 ^(b)	07/28/21	59,781
Republic of Poland Government International Bonds ^(a)			
2,600,000	5.125	09/18/34	2,670,694
Romania Government International Bonds			
770,000	3.000 ^(b)	02/27/27	738,238
690,000	5.125	06/15/48	600,300
580,000	4.000	02/14/51	421,080
			17,100,972
TOTAL SOVEREIGN DEBT OBLIGATIONS			
(Cost \$19,759,337)			\$ 18,102,968

Municipal Debt Obligations – 0.5%

Arizona^(a) – 0.0%			
Phoenix City AZ Civic Improvement Corp. RB Series 2020			
\$ 40,000	5.000%	07/01/34	\$ 44,800
California^(a) – 0.1%			
California State GO Bonds Build America Taxable Series 2009			
2,600,000	7.550	04/01/39	\$ 3,212,724
Florida^(a) – 0.0%			
Florida State Board of Administration Finance Corp. RB Taxable Series A			
595,000	2.154	07/01/30	528,507
Illinois – 0.1%			
Illinois Finance Authority RB (Refunding) Series A			
40,000	5.000	10/01/35	48,072
Illinois State GO Bonds Build America Series 2010			
1,388,599	7.350	07/01/35	\$ 1,521,789

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Municipal Debt Obligations – (continued)			
Illinois – (continued)			
Illinois State GO Bonds Taxable-Pension Series 2003			
\$ 1,101,176	5.100%	06/01/33	\$ 1,118,461
Sales Tax Securitization Corp. RB (Refunding) Series A			
40,000	5.000	01/01/33	45,806
			2,734,128
Maryland – 0.2%			
Maryland Economic Development Corp. RB Taxable Series 2024 (Prince George's County Public Schools Alternative Construction Financing, Package 2 Project)			
3,245,000	4.827	11/30/30	\$ 3,303,141
New Jersey^(a) – 0.0%			
New Jersey Educational Facilities Authority RB Series A1			
40,000	5.000	03/01/36	47,898
New York – 0.0%			
Metropolitan Transportation Authority Revenue Taxable Series 2020			
210,000	5.175	11/15/49	195,251
New York City NY GO Bonds Series 2008-L, Subseries L-5 ^(a)			
40,000	5.000	04/01/33	45,349
			240,600
Ohio – 0.1%			
American Municipal Power-Ohio, Inc. RB Build America Taxable Series 2010			
1,545,000	6.270	02/15/50	1,705,126
Pennsylvania^(a) – 0.0%			
Pennsylvania Higher Educational Facilities Authority RB Series 2019			
40,000	5.000	08/15/30	44,307
TOTAL MUNICIPAL DEBT OBLIGATIONS			
(Cost \$11,156,653)			\$ 11,861,231

U.S. Treasury Obligations – 25.1%

U.S. Treasury Bonds			
\$ 6,530,000	4.250%	05/15/39	\$ 6,748,347
75,750,000	4.250	11/15/40	77,951,484
210,000	3.375	05/15/44	186,637
15,240,000	2.875	11/15/46	12,251,531
51,100,000	3.000	02/15/47	41,878,047
7,580,000	2.375	11/15/49	5,387,722
7,925,500	4.000	11/15/52	7,713,741
5,220,000	4.750 ⁽ⁱ⁾	11/15/53	5,767,284
U.S. Treasury Inflation-Indexed Bonds			
9,619,278	1.500	02/15/53	8,703,192
U.S. Treasury Notes			
3,651,800	0.750	04/30/26	3,484,901
68,920,000	0.750	05/31/26	65,643,608
46,220,000	0.875	06/30/26	44,035,383
59,493,500	4.375	08/15/26	60,244,141
24,880,000	0.750	08/31/26	23,549,503
22,370,000	1.375	08/31/26	21,430,635
25,100,000	2.625	05/31/27	24,490,149

Principal Amount	Interest Rate	Maturity Date	Value
U.S. Treasury Obligations – (continued)			
\$ 25,680,000	0.500%	06/30/27	\$ 23,625,600
16,320,000	3.500	04/30/28	16,280,475
36,750,000	1.250	05/31/28	33,824,356
1,000,000	4.625	09/30/28	1,038,828
7,010,000	1.500	02/15/30	6,293,118
3,831,000	3.625	03/31/30	3,833,993
2,512,700	0.625	05/15/30	2,133,636
10,980,000	3.750	05/31/30	11,053,772
11,500,000	3.750	06/30/30	11,575,469
18,690,000	3.625	09/30/31	18,654,956
2,490,000	4.375 ⁽ⁱ⁾	05/15/34	2,608,275
U.S. Treasury STRIPS Coupon^(j)			
37,781,200	0.000	11/15/29	31,304,676
2,540,000	0.000	08/15/30	2,036,134
2,540,000	0.000	11/15/30	2,020,332
2,540,000	0.000	11/15/31	1,936,692
2,540,000	0.000	08/15/33	1,801,161
TOTAL U.S. TREASURY OBLIGATIONS			
(Cost \$608,337,705)			\$ 579,487,778
TOTAL INVESTMENTS – 113.2%			
(Cost \$2,656,797,375)			\$2,612,363,705
LIABILITIES IN EXCESS OF OTHER ASSETS – (13.2)%			
NET ASSETS – 100.0%			\$2,307,053,246

The percentage shown for each investment category reflects the value of investments in that category as a percentage of net assets.

- (a) Security with "Call" features with resetting interest rates. Maturity dates disclosed are the final maturity dates.
- (b) Exempt from registration under Rule 144A of the Securities Act of 1933.
- (c) Coupon changes periodically based upon a predetermined schedule. Interest rate disclosed is that which is in effect on September 30, 2024.
- (d) Variable rate security. Except for floating rate notes (for which final maturity is disclosed), maturity date disclosed is the next interest reset date. Interest rate disclosed is that which is in effect on September 30, 2024.
- (e) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate principal amount and no defined maturity date. The actual principal and maturity date will be determined upon settlement when the specific mortgage pools are assigned. Total market value of TBA securities (excluding forward sales contracts, if any) amounts to \$357,101,269 which represents approximately 15.6% of net assets as of September 30, 2024.
- (f) Guaranteed by the United States Government until maturity. Total market value for these securities amounts to \$5,192,654, which represents approximately 0.2% of the Fund's net assets as of September 30, 2024.
- (g) Actual maturity date is April 03, 2120.
- (h) Actual maturity date is July 28, 2121.
- (i) All or a portion of security is segregated as collateral for initial margin requirement on futures transactions.
- (j) Issued with a zero coupon. Income is recognized through the accretion of discount.

ADDITIONAL INVESTMENT INFORMATION

FORWARD SALES CONTRACTS — At September 30, 2024, the Fund had the following forward sales contracts:

Description	Interest Rate	Maturity Date ^(a)	Settlement Date	Principal Amount	Value
Government National Mortgage Association	3.000%	TBA - 30yr	10/21/24	\$(25,000,000)	\$ (22,799,302)
Government National Mortgage Association	4.500	TBA - 30yr	10/21/24	(18,000,000)	(17,770,756)
Government National Mortgage Association	6.000	TBA - 30yr	10/15/24	(7,000,000)	(7,117,509)
Uniform Mortgage-Backed Security	2.000	TBA - 30yr	10/15/24	(39,000,000)	(32,248,125)
Uniform Mortgage-Backed Security	4.500	TBA - 30yr	10/15/24	(87,000,000)	(85,528,395)
Uniform Mortgage-Backed Security	4.500	TBA - 30yr	11/14/24	(67,000,000)	(65,869,375)
Uniform Mortgage-Backed Security	5.000	TBA - 30yr	11/14/24	(42,000,000)	(41,975,396)
Uniform Mortgage-Backed Security	6.500	TBA - 30yr	10/15/24	(26,000,000)	(26,805,392)
(PROCEEDS RECEIVED: \$(300,213,555))					\$(300,114,250)

(a) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate principal amount and no defined maturity date. The actual principal and maturity date will be determined upon settlement when the specific mortgage pools are assigned.

FUTURES CONTRACTS — At September 30, 2024, the Fund had the following futures contracts:

Description	Number of Contracts	Expiration Date	Notional Amount	Unrealized Appreciation/ (Depreciation)
Long position contracts:				
2 Year U.S. Treasury Notes	197	12/31/24	\$ 41,023,711	\$ (41,900)
20 Year U.S. Treasury Bonds	46	12/19/24	5,712,625	2,284
30 Year German Euro-Buxl	5	12/06/24	758,500	7,762
5 Year German Euro-Bund	5	12/06/24	750,931	8,396
5 Year U.S. Treasury Notes	1,010	12/31/24	110,981,641	(260,062)
Ice 3M Sonia Index	97	03/17/26	31,302,517	(20,664)
Ultra Long U.S. Treasury Bonds	810	12/19/24	107,805,938	(725,329)
Total				\$(1,029,513)
Short position contracts:				
10 Year U.S. Treasury Notes	(2)	12/19/24	(228,563)	1,184
5 Year German Euro-Oat	(2)	12/06/24	(282,384)	(1,628)
Ultra 10-Year U.S. Treasury Notes	(35)	12/19/24	(4,140,391)	47,512
Total				\$ 47,068
TOTAL FUTURES CONTRACTS				\$ (982,445)

SWAP CONTRACTS — At September 30, 2024, the Fund had the following swap contracts:

CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS

Payments Made by the Fund	Payments Received by Fund	Termination Date	Notional Amount (000s)	Market Value	Upfront Premium (Received) Paid	Unrealized Appreciation/ (Depreciation)
3.500% ^(a)	12M SOFR ^(a)	04/19/25	\$ 2,700	\$ 34,743	\$ (1,379)	\$ 36,122
0.506 ^(a)	12M JYOR ^(a)	08/13/26	JPY 4,505,228 ^(b)	10,626	—	10,626
3M AUDOR ^(c)	3.000% ^(c)	09/16/26	AUD 50,601 ^(b)	(104,397)	(68,493)	(35,904)
0.500 ^(d)	12M CHFOR ^(d)	12/18/26	CHF 28,270 ^(b)	(78,542)	65,043	(143,585)
3.750 ^(d)	12M SOFR ^(d)	12/18/26	\$ 39,640 ^(b)	(374,333)	(443,775)	69,442

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS (continued)

Payments Made by the Fund	Payments Received by Fund	Termination Date	Notional Amount (000s)	Market Value	Upfront Premium (Received) Paid	Unrealized Appreciation/ (Depreciation)
12M EURO ^(d)	2.500% ^(d)	12/18/26	EUR 29,580 ^(b)	\$ 363,264	\$ 317,318	\$ 45,946
6M EURO ^(e)	3.000 ^(d)	12/18/26	5,290 ^(b)	99,196	55,294	43,902
12M CDOR ^(e)	3.500 ^(e)	12/18/26	CAD 27,077 ^(b)	332,463	344,720	(12,257)
12M CDOR ^(e)	3.750 ^(e)	12/18/26	8,390 ^(b)	132,744	83,614	49,130
6M NIBOR ^(e)	3.750 ^(d)	12/18/26	NOK 301,100 ^(b)	72,651	25,018	47,633
12M SOFR ^(d)	3.750 ^(d)	12/18/26	\$ 98,816 ^(b)	933,151	985,507	(52,356)
3.500% ^(e)	3M NZDOR ^(e)	12/18/26	NZD 29,780 ^(b)	(45,058)	(50,363)	5,305
3M AUDOR ^(e)	4.000 ^(e)	12/18/26	AUD 9,780 ^(b)	60,358	47,714	12,644
12M SOFR ^(d)	4.000 ^(d)	12/18/26	\$ 6,860 ^(b)	97,532	71,717	25,815
12M GBP ^(d)	4.250 ^(d)	12/18/26	GBP 3,610 ^(b)	47,123	28,811	18,312
12M GBP ^(d)	3.500 ^(d)	08/31/27	103,760 ^(b)	78,503	101,532	(23,029)
12M GBP ^(d)	4.000 ^(d)	12/18/27	14,900 ^(b)	203,144	165,715	37,429
12M SOFR ^(d)	3.805 ^(d)	04/13/28	\$ 39,750 ^(b)	549,838	162,139	387,699
6M EURO ^(e)	2.500 ^(d)	05/14/28	EUR 33,170 ^(b)	308,903	(187,526)	496,429
3.500 ^(d)	12M GBP ^(d)	08/31/29	GBP 96,038 ^(b)	(217,852)	(359,057)	141,205
2.458 ^(e)	12M CDOR ^(e)	09/13/29	CAD 47,600 ^(b)	31,841	(15,269)	47,110
12M SOFR ^(d)	3.038 ^(d)	09/13/29	\$ 35,730 ^(b)	(65,790)	32,919	(98,709)
3.750 ^(d)	12M GBP ^(d)	12/18/29	GBP 1,500 ^(b)	(18,429)	(16,381)	(2,048)
0.750 ^(d)	12M JYOR ^(d)	12/18/29	JPY 15,493,500 ^(b)	(631,684)	(652,111)	20,427
12M EURO ^(d)	2.500 ^(d)	12/18/29	EUR 17,295 ^(b)	470,061	416,532	53,529
12M CDOR ^(e)	3.250 ^(e)	12/18/29	CAD 17,730 ^(b)	419,375	379,450	39,925
12M SOFR ^(d)	3.750 ^(d)	12/18/29	\$ 8,610 ^(b)	223,052	203,486	19,566
12M CDOR ^(e)	2.801 ^(e)	09/11/31	CAD 49,790 ^(b)	(42,201)	19,811	(62,012)
3.215 ^(d)	12M SOFR ^(d)	09/12/31	\$ 37,880 ^(b)	53,093	(30,880)	83,973
6M EURO ^(e)	3.000 ^(d)	11/10/33	EUR 28,300 ^(b)	763,486	435,320	328,166
12M SOFR ^(d)	3.790 ^(d)	05/21/34	\$ 30,780 ^(b)	503,894	175,124	328,770
1.295 ^(d)	12M JYOR ^(d)	08/02/34	JPY 3,238,680 ^(b)	(164,483)	(39,893)	(124,590)
12M GBP ^(d)	3.500 ^(d)	08/28/34	GBP 19,420 ^(b)	(119,432)	(32,503)	(86,929)
12M JYOR ^(d)	1.000 ^(d)	12/18/34	JPY 46,000 ^(b)	2,938	2,360	578
0.750 ^(d)	12M CHFOR ^(d)	12/18/34	CHF 4,810 ^(b)	(92,386)	(30,235)	(62,151)
3.750 ^(d)	12M GBP ^(d)	12/18/34	GBP 910 ^(b)	(15,646)	(17,046)	1,400
3.750 ^(d)	12M SOFR ^(d)	12/18/34	\$ 22,510 ^(b)	(875,232)	(864,743)	(10,489)
3M STIBOR ^(e)	2.250 ^(d)	12/18/34	SEK 74,750 ^(b)	20,460	(31,363)	51,823
6M EURO ^(e)	2.500 ^(d)	12/18/34	EUR 21,150 ^(b)	360,367	153,472	206,895
12M CDOR ^(e)	3.250 ^(e)	12/18/34	CAD 6,970 ^(b)	191,009	130,559	60,450
3M NZDOR ^(e)	4.000 ^(e)	12/18/34	NZD 5,200 ^(b)	36,558	37,396	(838)
4.500 ^(e)	6M AUDOR ^(e)	12/18/34	AUD 4,560 ^(b)	(112,836)	(132,203)	19,367
3.500 ^(d)	6M NIBOR ^(e)	12/18/34	NOK 15,490 ^(b)	(6,581)	(4,547)	(2,034)
6M EURO ^(e)	2.152 ^(d)	08/09/37	EUR 15,320 ^(b)	(342,072)	(1,359,405)	1,017,333
12M SOFR ^(d)	3.391 ^(d)	05/10/38	\$ 9,020 ^(b)	(67,460)	(258,481)	191,021
6M EURO ^(e)	3.000 ^(d)	01/25/39	EUR 17,960 ^(b)	223,710	46,211	177,499
1.452 ^(d)	6M EURO ^(e)	08/10/42	38,910 ^(b)	1,640,683	(723,500)	2,364,183
2.500 ^(d)	6M EURO ^(e)	01/25/44	42,930 ^(b)	(130,412)	(132)	(130,280)
12M JYOR ^(d)	2.160 ^(d)	08/02/44	JPY 3,890,760 ^(b)	(54,889)	24,561	(79,450)
6M EURO ^(e)	1.051 ^(d)	08/11/47	EUR 22,770 ^(b)	(817,421)	(1,684,181)	866,760
6M EURO ^(e)	2.000 ^(d)	01/25/49	25,590 ^(b)	(12,540)	(28,277)	15,737
2.564 ^(d)	12M SOFR ^(d)	05/11/53	\$ 8,730 ^(b)	174,462	(16,980)	191,442
2.000 ^(d)	6M EURO ^(e)	05/17/53	EUR 9,820 ^(b)	119,473	41,043	78,430
2.500 ^(d)	6M EURO ^(e)	11/10/53	15,270 ^(b)	(635,282)	(730,416)	95,134
3.380 ^(d)	12M SOFR ^(d)	04/11/54	\$ 12,980 ^(b)	(200,031)	(78,541)	(121,490)
3.344 ^(d)	12M SOFR ^(d)	05/20/54	19,250 ^(b)	(255,780)	(85,444)	(170,336)

ADDITIONAL INVESTMENT INFORMATION (continued)

CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS (continued)

Payments Made by the Fund	Payments Received by Fund	Termination Date	Notional Amount (000s)	Market Value	Upfront Premium (Received) Paid	Unrealized Appreciation/ (Depreciation)
2.250% ^(d)	6M EURO ^(e)	12/18/54	EUR 4,170 ^(b)	\$ 8,223	\$ (12,237)	\$ 20,460
TOTAL				\$3,086,155	\$ (3,402,975)	\$ 6,489,130

(a) Payments made at maturity.

(b) Represents forward starting interest rate swaps whose effective dates of commencement of accruals and cash flows occur subsequent to September 30, 2024.

(c) Payments made quarterly.

(d) Payments made annually.

(e) Payments made semi-annually.

CENTRALLY CLEARED CREDIT DEFAULT SWAP CONTRACTS

Referenced Obligation/Index	Financing Rate Received/(Paid) by the Fund ^(a)	Credit Spread at September 30, 2024 ^(b)	Termination Date	Notional Amount (000s)	Value	Upfront Premiums (Received) Paid	Unrealized Appreciation/ (Depreciation)
Protection Sold:							
CDX.NA.IG Index 40	1.000%	0.358%	06/20/28	\$106,631	\$2,423,463	\$ 703,741	\$1,719,722
CDX.NA.IG Index 42	1.000	0.477	06/20/29	102,467	2,351,824	2,032,907	318,917
General Electric Co., 6.750%, 03/15/32	1.000	0.092	06/20/26	3,875	60,246	18,136	42,110
Nordstrom, Inc., 6.950%, 03/15/28	1.000	0.560	12/20/24	1,950	2,500	(2,781)	5,281
Republic of Chile, 3.240%, 2/06/28	1.000	0.493	06/20/29	5,440	122,029	105,118	16,911
Republic of Peru, 8.750%, 11/21/33	1.000	0.697	06/20/29	5,160	69,493	54,144	15,349
Republic of the Philippines, 9.500%, 02/02/30	1.000	0.533	06/20/29	5,150	106,167	63,890	42,277
TOTAL					\$5,135,722	\$2,975,155	\$2,160,567

(a) Payments made quarterly.

(b) Credit spread on the referenced obligation, together with the term of the swap contract, are indicators of payment/performance risk. The likelihood of a credit event occurring which would require a fund or its counterparty to make a payment or otherwise be required to perform under the swap contract is generally greater as the credit spread and the term of the swap contract increase.

PURCHASED AND WRITTEN OPTIONS CONTRACTS — At September 30, 2024, the Fund had the following purchased and written options:

OVER-THE-COUNTER INTEREST RATE SWAPTIONS

Description	Counterparty	Exercise Rate	Expiration Date	Number of Contracts	Notional Amount	Market Value	Premiums Paid (Received) by Fund	Unrealized Appreciation/ (Depreciation)
Written option contracts								
Calls								
1M IRS	BofA Securities LLC	2.437%	10/21/2024	(5,680,000)	\$ (5,680,000)	\$ (67,268)	\$ (37,565)	\$ (29,703)
1M IRS	Citibank NA	2.448	10/07/2024	(5,610,000)	(5,610,000)	(59,526)	(44,257)	(15,269)
1M IRS	Citibank NA	2.364	10/28/2024	(5,670,000)	(5,670,000)	(46,105)	(40,860)	(5,245)
1M IRS	Deutsche Bank AG (London)	3.214	10/15/2024	(5,830,000)	(5,830,000)	(18,272)	(54,438)	36,166

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

OVER-THE-COUNTER INTEREST RATE SWAPTIONS (continued)

Description	Counterparty	Exercise Rate	Expiration Date	Number of Contracts	Notional Amount	Market Value	Premiums Paid (Received) by Fund	Unrealized Appreciation/ (Depreciation)
2M IRS	JPMorgan Securities, Inc.	3.395%	10/03/2024	(5,820,000)	\$ (5,820,000)	\$ (45,015)	\$ (60,252)	\$ 15,237
3Y IRS	JPMorgan Securities, Inc.	1.812	09/20/2027	(37,420,000)	(37,420,000)	(75,188)	(97,292)	22,104
3Y IRS	JPMorgan Securities, Inc.	1.820	09/20/2027	(37,660,000)	(37,660,000)	(76,273)	(77,203)	930
1M IRS	MS & Co. Int. PLC	2.394	10/14/2024	(5,600,000)	(5,600,000)	(43,438)	(38,898)	(4,540)
1M IRS	MS & Co. Int. PLC	3.275	10/21/2024	(5,910,000)	(5,910,000)	(35,408)	(53,116)	17,708
1M IRS	MS & Co. Int. PLC	3.312	10/28/2024	(5,910,000)	(5,910,000)	(50,706)	(50,885)	179
				(121,110,000)	\$(121,110,000)	\$(517,199)	\$ (554,766)	\$ 37,567
Puts								
1M IRS	BofA Securities LLC	2.437	10/21/2024	(5,680,000)	(5,680,000)	(14,643)	(37,565)	22,922
1M IRS	Citibank NA	2.448	10/07/2024	(5,610,000)	(5,610,000)	(3,632)	(44,257)	40,625
1M IRS	Citibank NA	2.364	10/28/2024	(5,670,000)	(5,670,000)	(33,091)	(40,860)	7,769
1M IRS	Deutsche Bank AG (London)	3.214	10/15/2024	(5,830,000)	(5,830,000)	(67,640)	(54,438)	(13,202)
2M IRS	JPMorgan Securities, Inc.	3.395	10/03/2024	(5,820,000)	(5,820,000)	(7,231)	(60,252)	53,021
3Y IRS	JPMorgan Securities, Inc.	4.312	09/20/2027	(37,420,000)	(37,420,000)	(108,731)	(73,904)	(34,827)
3Y IRS	JPMorgan Securities, Inc.	4.320	09/20/2027	(37,660,000)	(37,660,000)	(108,871)	(101,682)	(7,189)
1M IRS	MS & Co. Int. PLC	2.394	10/14/2024	(5,600,000)	(5,600,000)	(16,511)	(38,898)	22,387
1M IRS	MS & Co. Int. PLC	3.275	10/21/2024	(5,910,000)	(5,910,000)	(53,457)	(53,116)	(341)
1M IRS	MS & Co. Int. PLC	3.312	10/28/2024	(5,910,000)	(5,910,000)	(48,584)	(50,885)	2,301
				(121,110,000)	\$(121,110,000)	\$(462,391)	\$ (555,857)	\$ 93,466
Total written option contracts				(242,220,000)	\$(242,220,000)	\$(979,590)	\$(1,110,623)	\$131,033

Currency Abbreviations:

AUD—Australian Dollar
 CAD—Canadian Dollar
 CHF—Swiss Franc
 EUR—Euro
 GBP—British Pound
 JPY—Japanese Yen
 NOK—Norwegian Krone
 NZD—New Zealand Dollar
 SEK—Swedish Krona
 USD—U.S. Dollar

Investment Abbreviations:

CLO—Collateralized Loan Obligation
 CMT—Constant Maturity Treasury Indexes
 GO—General Obligation
 LIBOR—London Interbank Offered Rate
 LLC—Limited Liability Company
 LP—Limited Partnership
 MSCI—Morgan Stanley Capital International
 PLC—Public Limited Company
 RB—Revenue Bond
 REIT—Real Estate Investment Trust
 REMICS—Real Estate Mortgage Investment Conduits
 RFUCC—Refinitive USD IBOR Consumer Cash Fallbacks 1 year
 SOFR—Secured Overnight Financing Rate
 STACR—Structured Agency Credit Risk
 STRIPS—Separate Trading of Registered Interest and Principal of Securities

ADDITIONAL INVESTMENT INFORMATION (continued)

Abbreviations:

1M IRS	—1 Month Interest Rate Swaptions
2M IRS	—2 Months Interest Rate Swaptions
3Y IRS	—3 Year Interest Rate Swaptions
AUDOR	—Australian Dollar Offered Rate
CDOR	—Canadian Dollar Offered Rate
CDX.NA.IG Ind 40	—CDX North America Investment Grade Index 40
CDX.NA.IG Ind 42	—CDX North America Investment Grade Index 42
CHFOR	—Swiss Franc Offered Rate
EURO	—Euro Offered Rate
JYOR	—Japanese Yen Offered Rate
MS & Co. Int. PLC	—Morgan Stanley & Co. International PLC
NIBOR	—Norwegian Interbank Offered Rate
NZDOR	—New Zealand Dollar Offered Rate
SOFR	—Secured Overnight Financing Rate
STIBOR	—Stockholm Interbank Offered Rate

Schedule of Investments

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – 87.0%			
Collateralized Mortgage Obligations – 12.0%			
Interest Only^(a) – 1.3%			
Federal Home Loan Mortgage Corp. REMICS Series 4468, Class SY (-1X 1 mo. USD Term SOFR + 5.986%)			
\$ 3,370,342	0.644% ^(b)	05/15/45	\$ 402,133
Federal Home Loan Mortgage Corp. REMICS Series 5012, Class DI			
1,630,688	4.000	09/25/50	331,574
Federal Home Loan Mortgage Corp. REMICS Series 5020, Class IH			
558,335	3.000	08/25/50	95,272
Federal National Mortgage Association REMICS Series 2011-100, Class S (-1X 1 mo. USD Term SOFR + 6.336%)			
1,980,794	1.055 ^(b)	10/25/41	231,310
Federal National Mortgage Association REMICS Series 2012-88, Class SB (-1X 1 mo. USD Term SOFR + 6.556%)			
1,855,230	1.275 ^(b)	07/25/42	198,798
Federal National Mortgage Association REMICS Series 2017-104, Class SB (-1X 1 mo. USD Term SOFR + 6.036%)			
795,953	0.755 ^(b)	01/25/48	104,654
Government National Mortgage Association REMICS Series 2010-35, Class DS (-1X 1 mo. USD Term SOFR + 5.566%)			
2,548,901	0.605 ^{(b)(c)}	03/20/40	242,356
Government National Mortgage Association REMICS Series 2013-103, Class DS (-1X 1 mo. USD Term SOFR + 6.036%)			
3,161,162	1.075 ^{(b)(c)}	07/20/43	341,456
Government National Mortgage Association REMICS Series 2013-117, Class PS (-1X 1 mo. USD Term SOFR + 6.036%)			
3,515,371	1.075 ^{(b)(c)}	04/20/43	273,276
Government National Mortgage Association REMICS Series 2014-11, Class NI			
742,925	4.500 ^(c)	12/16/42	31,354
Government National Mortgage Association REMICS Series 2014-132, Class SL (-1X 1 mo. USD Term SOFR + 5.986%)			
3,316,098	1.025 ^{(b)(c)}	10/20/43	195,065
Government National Mortgage Association REMICS Series 2015-168, Class SD (-1X 1 mo. USD Term SOFR + 6.086%)			
6,392,490	1.125 ^{(b)(c)}	11/20/45	814,996
Government National Mortgage Association REMICS Series 2014-180, Class PI			
2,394,844	4.000 ^(c)	08/20/44	319,135
Government National Mortgage Association REMICS Series 2015-133, Class SA (-1X 1 mo. USD Term SOFR + 5.586%)			
1,135,332	0.625 ^{(b)(c)}	09/20/45	118,934
Government National Mortgage Association REMICS Series 2015-133, Class SB (-1X 1 mo. USD Term SOFR + 5.586%)			
1,463,575	0.625 ^{(b)(c)}	09/20/45	152,702
Government National Mortgage Association REMICS Series 2015-129, Class IC			
886,102	4.500 ^(c)	09/16/45	171,338

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Interest Only^(a) – (continued)			
Government National Mortgage Association REMICS Series 2015-111, Class SM (-1X 1 mo. USD Term SOFR + 6.086%)			
\$ 3,116,735	1.125% ^{(b)(c)}	08/20/45	\$ 405,357
Government National Mortgage Association REMICS Series 2015-144, Class QS (-1X 1 mo. USD Term SOFR + 5.586%)			
3,773,390	0.625 ^{(b)(c)}	10/20/45	343,158
Government National Mortgage Association REMICS Series 2015-126, Class LS (-1X 1 mo. USD Term SOFR + 6.086%)			
2,009,444	1.125 ^{(b)(c)}	09/20/45	261,345
Government National Mortgage Association REMICS Series 2016-6, Class S (-1X 1 mo. USD Term SOFR + 5.536%)			
4,738,013	0.575 ^{(b)(c)}	01/20/46	419,409
Government National Mortgage Association REMICS Series 2017-112, Class SJ (-1X 1 mo. USD Term SOFR + 5.546%)			
914,819	0.585 ^{(b)(c)}	07/20/47	103,094
Government National Mortgage Association REMICS Series 2018-7, Class DS (-1X 1 mo. USD Term SOFR + 5.586%)			
1,014,353	0.625 ^{(b)(c)}	01/20/48	118,758
Government National Mortgage Association REMICS Series 2018-67, Class PS (-1X 1 mo. USD Term SOFR + 6.086%)			
1,506,515	1.125 ^{(b)(c)}	05/20/48	195,709
Government National Mortgage Association REMICS Series 2018-124, Class SN (-1X 1 mo. USD Term SOFR + 6.086%)			
1,334,037	1.125 ^{(b)(c)}	09/20/48	171,462
Government National Mortgage Association REMICS Series 2018-122, Class HS (-1X 1 mo. USD Term SOFR + 6.086%)			
636,969	1.125 ^{(b)(c)}	09/20/48	83,514
Government National Mortgage Association REMICS Series 2018-139, Class SQ (-1X 1 mo. USD Term SOFR + 6.036%)			
916,928	1.075 ^{(b)(c)}	10/20/48	112,073
Government National Mortgage Association REMICS Series 2019-6, Class SA (-1X 1 mo. USD Term SOFR + 5.936%)			
355,645	0.975 ^{(b)(c)}	01/20/49	43,275
Government National Mortgage Association REMICS Series 2019-1, Class SN (-1X 1 mo. USD Term SOFR + 5.936%)			
1,009,733	0.975 ^{(b)(c)}	01/20/49	120,675
Government National Mortgage Association REMICS Series 2019-78, Class SE (-1X 1 mo. USD Term SOFR + 5.986%)			
618,319	1.025 ^{(b)(c)}	06/20/49	73,265
Government National Mortgage Association REMICS Series 2019-151, Class NI			
2,237,989	3.500 ^(c)	10/20/49	378,027
Government National Mortgage Association REMICS Series 2020-21, Class SA (-1X 1 mo. USD Term SOFR + 5.936%)			
2,758,904	0.975 ^{(b)(c)}	02/20/50	371,676

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Interest Only^(a) – (continued)			
Government National Mortgage Association REMICS Series 2020-61, Class SF (-1X 1 mo. USD Term SOFR + 6.326%)			
\$ 4,230,009	1.365% ^{(b)(c)}	07/20/43	\$ 513,038
Government National Mortgage Association REMICS Series 2020-78, Class DI			
3,206,829	4.000 ^(c)	06/20/50	671,179
Government National Mortgage Association REMICS Series 2020-146, Class KI			
8,216,495	2.500 ^(c)	10/20/50	1,190,712
Government National Mortgage Association REMICS Series 2020-146, Class IM			
1,129,270	2.500 ^(c)	10/20/50	160,743
			9,760,822
Regular Floater^(b) – 0.2%			
Federal Home Loan Mortgage Corp. REMICS Series 3827, Class KF (1 mo. USD Term SOFR + 0.484%)			
140,878	5.827	03/15/41	140,310
Federal Home Loan Mortgage Corp. REMICS Series 3231, Class FB (1 mo. USD Term SOFR + 0.464%)			
118,257	5.807	10/15/36	117,236
Federal Home Loan Mortgage Corp. REMICS Series 3314, Class FC (1 mo. USD Term SOFR + 0.514%)			
75,328	5.857	12/15/36	74,505
Federal Home Loan Mortgage Corp. REMICS Series 3371, Class FA (1 mo. USD Term SOFR + 0.714%)			
132,635	6.057 ^(c)	09/15/37	131,995
Federal Home Loan Mortgage Corp. REMICS Series 3545, Class FA (1 mo. USD Term SOFR + 0.964%)			
37,138	6.307	06/15/39	37,428
Federal National Mortgage Association REMICS Series 2006-45, Class TF (1 mo. USD Term SOFR + 0.514%)			
232,293	5.795	06/25/36	230,610
Federal National Mortgage Association REMICS Series 2006-76, Class QF (1 mo. USD Term SOFR + 0.514%)			
279,164	5.795	08/25/36	276,888
Federal National Mortgage Association REMICS Series 2006-79, Class PF (1 mo. USD Term SOFR + 0.514%)			
283,390	5.795	08/25/36	280,948
Federal National Mortgage Association REMICS Series 2007-75, Class VF (1 mo. USD Term SOFR + 0.564%)			
97,338	5.845	08/25/37	96,793
Federal National Mortgage Association REMICS Series 2009-84, Class WF (1 mo. USD Term SOFR + 1.214%)			
33,276	6.495	10/25/39	33,807
			1,420,520
Sequential Fixed Rate^(c) – 1.3%			
BRAVO Residential Funding Trust Series 2024-NQM1, Class A1			
1,252,360	5.943 ^{(d)(e)}	12/01/63	1,265,722
JP Morgan Mortgage Trust Series 2024-VIS2, Class A2			
990,021	6.106 ^{(d)(e)}	11/25/64	1,005,169
OBX Trust Series 2024-NQM1, Class A1			
1,267,714	5.928 ^{(d)(e)}	11/25/63	1,280,509
OBX Trust Series 2024-NQM1, Class A2			
196,714	6.253 ^{(d)(e)}	11/25/63	198,771

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Fixed Rate^(c) – (continued)			
OBX Trust Series 2024-NQM5, Class A1			
\$ 1,169,219	5.988% ^{(d)(e)}	01/25/64	\$ 1,183,390
Residential Accredit Loans, Inc. Trust Series 2006-QS6, Class 1A13			
299,627	6.000	06/25/36	244,765
Residential Accredit Loans, Inc. Trust Series 2006-QS9, Class 1A11			
547,323	6.500	07/25/36	450,161
Residential Accredit Loans, Inc. Trust Series 2006-QS2, Class 1A9			
190,602	5.500	02/25/36	152,115
Residential Asset Securitization Trust Series 2006-A8, Class 1A1			
653,539	6.000	08/25/36	415,238
RFMSI Trust Series 2007-S9, Class 1A1			
1,615,889	6.000	10/25/37	926,968
Verus Securitization Trust Series 2021-7, Class A1			
690,216	1.829 ^{(d)(e)}	10/25/66	625,932
Verus Securitization Trust Series 2022-2, Class A1			
1,455,744	4.260 ^{(d)(e)}	02/25/67	1,411,022
Verus Securitization Trust Series 2024-1, Class A2			
994,702	5.915 ^{(d)(e)}	01/25/69	1,001,886
			10,161,648
Sequential Floating Rate^(c) – 9.2%			
Angel Oak Mortgage Trust Series 2021-6, Class A1			
1,887,345	1.458 ^{(b)(d)}	09/25/66	1,592,156
Angel Oak Mortgage Trust Series 2020-4, Class A3			
667,240	2.805 ^{(b)(d)}	06/25/65	644,995
Angel Oak Mortgage Trust Series 2020-2, Class M1			
654,000	4.500 ^{(b)(d)}	01/26/65	628,219
Banc of America Funding Trust Series 2007-2, Class 2A1			
4,484	4.122 ^(b)	03/25/37	4,394
BINOM Securitization Trust Series 2022-INV1, Class A1			
771,241	4.441 ^{(b)(d)}	08/25/57	755,238
Chase Home Lending Mortgage Trust Series 2024-3, Class A5			
350,000	6.000 ^{(b)(d)}	02/25/55	357,787
Chase Home Lending Mortgage Trust Series 2024-3, Class A5A			
450,000	5.500 ^{(b)(d)}	02/25/55	450,753
Chase Home Lending Mortgage Trust Series 2024-3, Class A7			
175,000	6.000 ^{(b)(d)}	02/25/55	179,273
Countrywide Alternative Loan Trust Series 2007-16CB, Class 4A3 (1 mo. USD Term SOFR + 0.614%)			
1,642,799	5.469 ^(b)	08/25/37	1,056,057
Countrywide Alternative Loan Trust Series 2005-26CB, Class A1 (1 mo. USD Term SOFR + 0.614%)			
231,293	5.469 ^(b)	07/25/35	152,942
Countrywide Alternative Loan Trust Series 2005-64CB, Class 1A12 (1 mo. USD Term SOFR + 0.914%)			
259,465	5.500 ^(b)	12/25/35	220,224
Countrywide Alternative Loan Trust Series 2007-16CB, Class 1A2 (1 mo. USD Term SOFR + 0.514%)			
248,384	5.369 ^(b)	08/25/37	157,916
CSMC Trust Series 2022-NQM1, Class A1			
728,942	2.265 ^{(b)(d)}	11/25/66	656,668
CSMC Trust Series 2020-AFC1, Class M1			
550,000	2.841 ^{(b)(d)}	02/25/50	496,048

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate^(c) – (continued)			
Federal Home Loan Mortgage Corp. STACR Debt Notes			
Series 2017-HQA3, Class M2 (1 mo. USD Term SOFR + 2.464%)			
\$ 1,757,359	7.745% ^(b)	04/25/30	\$ 1,817,752
Federal Home Loan Mortgage Corp. STACR REMICS			
Trust Series 2020-DNA5, Class B1 (1 mo. USD Term SOFR + 4.800%)			
1,533,000	10.080 ^{(b)(d)}	10/25/50	1,757,921
Federal Home Loan Mortgage Corp. STACR REMICS			
Trust Series 2020-DNA6, Class B2 (1 mo. USD Term SOFR + 5.650%)			
600,000	10.930 ^{(b)(d)}	12/25/50	678,300
Federal Home Loan Mortgage Corp. STACR REMICS			
Trust Series 2021-DNA1, Class M2 (1 mo. USD Term SOFR + 1.800%)			
689,095	7.080 ^{(b)(d)}	01/25/51	696,291
Federal Home Loan Mortgage Corp. STACR REMICS			
Trust Series 2021-HQA2, Class M2 (1 mo. USD Term SOFR + 2.050%)			
422,062	7.330 ^{(b)(d)}	12/25/33	430,891
Federal Home Loan Mortgage Corp. STACR REMICS			
Trust Series 2022-HQA1, Class M1B (1 mo. USD Term SOFR + 3.500%)			
1,895,401	8.780 ^{(b)(d)}	03/25/42	1,978,758
Federal Home Loan Mortgage Corp. STACR REMICS			
Trust Series 2024-HQA1, Class A1 (1 mo. USD Term SOFR + 1.250%)			
725,967	6.530 ^{(b)(d)}	03/25/44	725,509
Federal Home Loan Mortgage Corp. STACR REMICS			
Trust Series 2024-HQA1, Class M1 (1 mo. USD Term SOFR + 1.250%)			
3,029,591	6.530 ^{(b)(d)}	03/25/44	3,035,748
Federal Home Loan Mortgage Corp. STACR REMICS			
Trust Series 2024-HQA1, Class M2 (1 mo. USD Term SOFR + 2.000%)			
625,000	7.280 ^{(b)(d)}	03/25/44	627,964
Federal Home Loan Mortgage Corp. STACR REMICS			
Trust Series 2024-DNA2, Class M1 (1 mo. USD Term SOFR + 1.200%)			
1,969,931	6.480 ^{(b)(d)}	05/25/44	1,971,191
Federal Home Loan Mortgage Corp. STACR REMICS			
Trust Series 2024-HQA2, Class A1 (1 mo. USD Term SOFR + 1.250%)			
3,867,500	6.530 ^{(b)(d)}	08/25/44	3,862,666
Federal Home Loan Mortgage Corp. STACR REMICS			
Trust Series 2024-HQA2, Class M2 (1 mo. USD Term SOFR + 1.800%)			
2,100,000	7.080 ^{(b)(d)}	08/25/44	2,111,812
Federal Home Loan Mortgage Corp. STACR Trust Series			
2019-HQA2, Class M2 (1 mo. USD Term SOFR + 2.164%)			
427,545	7.445 ^{(b)(d)}	04/25/49	435,152
Federal Home Loan Mortgage Corp. STACR Trust Series			
2019-HQA3, Class M2 (1 mo. USD Term SOFR + 1.964%)			
45,881	7.245 ^{(b)(d)}	09/25/49	46,463
Federal National Mortgage Association Connecticut Avenue			
Securities Trust Series 2022-R05, Class 2M2 (1 mo. USD Term SOFR + 3.000%)			
279,000	8.280 ^{(b)(d)}	04/25/42	288,504

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate^(c) – (continued)			
Federal National Mortgage Association Connecticut Avenue			
Securities Trust Series 2023-R03, Class 2M2 (1 mo. USD Term SOFR + 3.900%)			
\$ 508,336	9.180% ^{(b)(d)}	04/25/43	\$ 545,176
Federal National Mortgage Association Connecticut Avenue			
Securities Trust Series 2023-R05, Class 1M2 (1 mo. USD Term SOFR + 3.100%)			
250,000	8.363 ^{(b)(d)}	06/25/43	261,954
Federal National Mortgage Association Connecticut Avenue			
Securities Trust Series 2021-R02, Class 2M1 (1 mo. USD Term SOFR + 0.900%)			
154,114	6.180 ^{(b)(d)}	11/25/41	154,154
Federal National Mortgage Association Connecticut Avenue			
Securities Trust Series 2023-R08, Class 1B1 (1 mo. USD Term SOFR + 3.550%)			
2,185,000	8.830 ^{(b)(d)}	10/25/43	2,283,069
Federal National Mortgage Association Connecticut Avenue			
Securities Trust Series 2024-R01, Class 1B1 (1 mo. USD Term SOFR + 2.700%)			
700,000	7.980 ^{(b)(d)}	01/25/44	712,617
Federal National Mortgage Association Connecticut Avenue			
Securities Trust Series 2024-R01, Class 1M2 (1 mo. USD Term SOFR + 1.800%)			
450,000	7.080 ^{(b)(d)}	01/25/44	453,777
Federal National Mortgage Association Connecticut Avenue			
Securities Trust Series 2024-R03, Class 2M1 (1 mo. USD Term SOFR + 1.150%)			
1,999,678	6.413 ^{(b)(d)}	03/25/44	2,000,875
Federal National Mortgage Association Connecticut Avenue			
Securities Trust Series 2024-R04, Class 1B1 (1 mo. USD Term SOFR + 2.200%)			
975,000	7.480 ^{(b)(d)}	05/25/44	978,511
Federal National Mortgage Association Connecticut Avenue			
Securities Trust Series 2024-R04, Class 1M2 (1 mo. USD Term SOFR + 1.650%)			
550,000	6.930 ^{(b)(d)}	05/25/44	551,756
Federal National Mortgage Association Connecticut Avenue			
Securities Trust Series 2024-R03, Class 2M2 (1 mo. USD Term SOFR + 1.950%)			
500,000	7.213 ^{(b)(d)}	03/25/44	503,047
Federal National Mortgage Association Connecticut Avenue			
Securities Trust Series 2024-R03, Class 2B1 (1 mo. USD Term SOFR + 2.800%)			
1,275,000	8.063 ^{(b)(d)}	03/25/44	1,290,723
Federal National Mortgage Association Connecticut Avenue			
Securities Trust Series 2024-R05, Class 2M1 (1 mo. USD Term SOFR + 1.000%)			
756,205	6.280 ^{(b)(d)}	07/25/44	756,120
Federal National Mortgage Association Connecticut Avenue			
Securities Trust Series 2024-R05, Class 2M2 (1 mo. USD Term SOFR + 1.700%)			
1,300,000	6.980 ^{(b)(d)}	07/25/44	1,302,105
Federal National Mortgage Association Connecticut Avenue			
Securities Trust Series 2024-R06, Class 1M2 (1 mo. USD Term SOFR + 1.600%)			
850,000	6.943 ^{(b)(d)}	09/25/44	853,719

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate^(c) – (continued)			
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R06, Class 1B1 (1 mo. USD Term SOFR + 2.050%)			
\$ 600,000	7.393% ^{(b)(d)}	09/25/44	\$ 601,969
GCAT Trust Series 2020-NQM2, Class M1			
825,000	3.589 ^{(b)(d)}	04/25/65	746,877
Government National Mortgage Association REMICS Series 2023-70, Class SE (-1X 1 mo. USD Term SOFR + 6.120%)			
4,454,423	0.775 ^(b)	05/20/53	204,690
Government National Mortgage Association REMICS Series 2023-133, Class HS (-1X 1 mo. USD Term SOFR + 6.500%)			
8,848,642	1.155 ^(b)	09/20/53	511,738
JP Morgan Mortgage Trust Series 2021-LTV2, Class A1			
1,220,089	2.520 ^{(b)(d)}	05/25/52	1,027,142
JP Morgan Mortgage Trust Series 2022-LTV1, Class A2			
424,102	3.520 ^{(b)(d)}	07/25/52	371,170
JP Morgan Mortgage Trust Series 2023-2, Class A3A			
1,544,179	5.000 ^{(b)(d)}	07/25/53	1,527,229
JP Morgan Mortgage Trust Series 2023-10, Class A6			
585,845	6.000 ^{(b)(d)}	05/25/54	587,078
JP Morgan Mortgage Trust Series 2023-DSC1, Class A1			
1,542,135	4.625 ^{(b)(d)}	07/25/63	1,518,990
JP Morgan Mortgage Trust Series 2024-1, Class A2			
1,980,542	6.000 ^{(b)(d)}	06/25/54	1,998,413
JP Morgan Mortgage Trust Series 2024-2, Class A5A			
600,000	6.000 ^{(b)(d)}	08/25/54	612,832
JP Morgan Mortgage Trust Series 2024-VIS1, Class A1			
1,301,424	5.990 ^{(b)(d)}	07/25/64	1,318,863
JP Morgan Mortgage Trust Series 2024-3, Class A4			
2,158,488	3.000 ^{(b)(d)}	05/25/54	1,969,502
JP Morgan Mortgage Trust Series 2024-VIS1, Class A2			
1,751,009	6.192 ^{(b)(d)}	07/25/64	1,775,275
JP Morgan Mortgage Trust Series 2023-DSC2, Class A1			
655,685	5.250 ^{(b)(d)}	11/25/63	659,816
JP Morgan Mortgage Trust Series 2022-DSC1, Class A3			
859,910	4.750 ^{(b)(d)}	01/25/63	835,668
JP Morgan Mortgage Trust Series 2024-4, Class A5A			
725,000	6.000 ^{(b)(d)}	10/25/54	738,540
JP Morgan Mortgage Trust Series 2024-5, Class A6			
909,010	6.000 ^{(b)(d)}	11/25/54	913,577
MFA Trust Series 2020-NQM3, Class B1			
800,000	3.661 ^{(b)(d)}	01/26/65	723,171
Mill City Mortgage Loan Trust Series 2017-2, Class A3			
321,361	3.250 ^{(b)(d)}	07/25/59	312,340
OBX Trust Series 2022-NQM1, Class A2			
500,000	3.001 ^{(b)(d)}	11/25/61	394,255
OBX Trust Series 2022-J2, Class A1			
1,050,527	3.500 ^{(b)(d)}	08/25/52	953,189
OBX Trust Series 2024-NQM4, Class A1			
1,833,026	6.067 ^{(d)(e)}	01/25/64	1,854,898
Residential Accredit Loans, Inc. Trust Series 2006-QO7, Class 3A2 (1 mo. USD Term SOFR + 0.524%)			
59,196	5.379 ^(b)	09/25/46	58,175
Residential Mortgage Loan Trust Series 2020-2, Class A3			
152,000	2.911 ^{(b)(d)}	05/25/60	144,172

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate^(c) – (continued)			
Residential Mortgage Loan Trust Series 2019-2, Class B1			
\$ 700,000	4.713% ^{(b)(d)}	05/25/59	\$ 696,035
Starwood Mortgage Residential Trust Series 2020-2, Class B1E			
1,875,000	3.000 ^{(b)(d)}	04/25/60	1,801,212
Towd Point Mortgage Trust Series 2020-1, Class A2A			
550,000	3.100 ^{(b)(d)}	01/25/60	499,866
Verus Securitization Trust Series 2021-6, Class A1			
223,593	1.630 ^{(b)(d)}	10/25/66	194,209
Verus Securitization Trust Series 2021-8, Class A1			
560,557	1.824 ^{(b)(d)}	11/25/66	510,861
Verus Securitization Trust Series 2021-5, Class A3			
879,307	1.373 ^{(b)(d)}	09/25/66	756,444
Verus Securitization Trust Series 2021-7, Class A2			
690,232	2.137 ^{(b)(d)}	10/25/66	609,797
Verus Securitization Trust Series 2022-1, Class A3			
1,134,446	3.288 ^{(b)(d)}	01/25/67	1,047,434
Visio Trust Series 2020-1, Class M1			
500,000	4.450 ^{(b)(d)}	08/25/55	477,350
			69,417,972
TOTAL COLLATERALIZED MORTGAGE OBLIGATIONS			
			90,760,962
Commercial Mortgage-Backed Securities – 12.5% Sequential Fixed Rate – 4.9%			
1211 Avenue of the Americas Trust Series 2015-1211, Class A1A2			
\$ 2,300,000	3.901% ^(d)	08/10/35	\$ 2,260,737
Bank Series 2021-BN38, Class A5			
1,050,000	2.521 ^(c)	12/15/64	914,822
Bank Series 2023-BNK45, Class A5			
725,000	5.203 ^(c)	02/15/56	752,252
Bank Series 2021-BN38, Class B			
250,000	2.885 ^(c)	12/15/64	199,510
Bank5 Series 2024-5YR7, Class A3			
1,325,000	5.769 ^(c)	06/15/57	1,389,080
BBCMS Mortgage Trust Series 2023-C20, Class A3			
1,600,000	5.991 ^(c)	07/15/56	1,693,478
BBCMS Mortgage Trust Series 2019-C3, Class C			
865,000	4.178 ^(c)	05/15/52	768,131
BBCMS Mortgage Trust Series 2024-5C25, Class D			
1,050,000	4.000 ^{(c)(d)}	03/15/57	922,768
BBCMS Mortgage Trust Series 2024-5C27, Class A3			
1,375,000	6.014 ^(c)	07/15/57	1,460,215
BBCMS Mortgage Trust Series 2024-5C29, Class A3			
1,450,000	5.208 ^(c)	09/15/57	1,489,725
Benchmark Mortgage Trust Series 2022-B33, Class A5			
1,125,000	3.458 ^(c)	03/15/55	1,037,845
Benchmark Mortgage Trust Series 2020-B21, Class A5			
1,000,000	1.978 ^(c)	12/17/53	859,330
Benchmark Mortgage Trust Series 2021-B24, Class A5			
1,325,000	2.584 ^(c)	03/15/54	1,153,451
Benchmark Mortgage Trust Series 2020-B22, Class A5			
1,050,000	1.973 ^(c)	01/15/54	895,043
BMO Mortgage Trust Series 2024-5C3, Class D			
1,350,000	4.000 ^{(c)(d)}	02/15/57	1,190,384
BMO Mortgage Trust Series 2024-5C6, Class A3			
1,850,000	5.316 ^(c)	09/15/57	1,904,871

The accompanying notes are an integral part of these financial statements.

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Fixed Rate – (continued)			
BWAY Mortgage Trust Series 2013-1515, Class A2			
\$ 1,400,000	3.454% ^{(c)(d)}	03/10/33	\$ 1,360,182
CFK Trust Series 2020-MF2, Class C			
1,200,000	2.995 ^(d)	03/15/39	1,047,108
Citigroup Commercial Mortgage Trust Series 2017-P8, Class D			
1,000,000	3.000 ^{(c)(d)}	09/15/50	752,001
COMM Mortgage Trust Series 2017-PANW, Class A			
700,000	3.244 ^(d)	10/10/29	681,746
COMM Mortgage Trust Series 2024-277P, Class A			
1,150,000	6.338 ^(d)	08/10/44	1,207,671
CSMC Trust Series 2017-TIME, Class A			
1,600,000	3.646 ^(d)	11/13/39	1,330,690
DBJPM Mortgage Trust Series 2020-C9, Class A4			
2,100,000	1.644 ^(c)	08/15/53	1,828,924
DOLP Trust Series 2021-NYC, Class A			
1,600,000	2.956 ^(d)	05/10/41	1,422,026
JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP2, Class B			
1,550,000	3.460 ^(c)	08/15/49	1,368,552
JP Morgan Chase Commercial Mortgage Securities Trust Series 2022-OPO, Class A			
1,349,000	3.024 ^(d)	01/05/39	1,241,582
Morgan Stanley Capital I Trust Series 2021-L7, Class A5			
500,000	2.574 ^(c)	10/15/54	437,991
MSWF Commercial Mortgage Trust Series 2023-2, Class A2			
1,575,000	6.890 ^(c)	12/15/56	1,686,362
Wells Fargo Commercial Mortgage Trust Series 2017-RC1, Class D			
756,000	3.250 ^{(c)(d)}	01/15/60	605,422
Wells Fargo Commercial Mortgage Trust Series 2021-C59, Class A5			
1,500,000	2.626 ^(c)	04/15/54	1,323,941
Wells Fargo Commercial Mortgage Trust Series 2018-C48, Class D			
825,000	3.000 ^{(c)(d)}	01/15/52	640,288
Wells Fargo Commercial Mortgage Trust Series 2024-C63, Class A5			
870,000	5.309 ^(c)	08/15/57	913,310
			<u>36,739,438</u>
Sequential Floating Rate^(b) – 7.6%			
3650R Commercial Mortgage Trust Series 2021-PF1, Class AS			
1,050,000	2.778	11/15/54	904,089
Banc of America Commercial Mortgage Trust Series 2015-UBS7, Class AS			
1,100,000	3.989 ^(c)	09/15/48	1,082,754
Bank Series 2021-BN37, Class A5			
600,000	2.618 ^(c)	11/15/64	525,886
Bank Series 2022-BNK39, Class A4			
2,400,000	2.928 ^(c)	02/15/55	2,160,471
Bank Series 2017-BNK5, Class C			
575,000	4.326 ^(c)	06/15/60	552,422
Bank Series 2021-BN35, Class C			
800,000	2.902 ^(c)	06/15/64	629,358
Bank5 Series 2024-5YR8, Class C			
300,000	6.999 ^(c)	08/15/57	313,127
Bank5 Series 2024-5YR9, Class AS			
1,150,000	6.182 ^(c)	08/15/57	1,207,981

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate^(b) – (continued)			
Bank5 Series 2024-5YR9, Class C			
\$ 1,050,000	6.419% ^(c)	08/15/57	\$ 1,082,892
BBCMS Mortgage Trust Series 2018-TALL, Class A (1 mo. USD Term SOFR + 0.919%)			
2,600,000	6.016 ^(d)	03/15/37	2,457,270
BBCMS Mortgage Trust Series 2018-TALL, Class B (1 mo. USD Term SOFR + 1.168%)			
750,000	6.265 ^(d)	03/15/37	687,257
BBCMS Mortgage Trust Series 2024-5C25, Class B			
1,575,000	6.151 ^(c)	03/15/57	1,621,946
BBCMS Mortgage Trust Series 2024-5C25, Class C			
875,000	6.643 ^(c)	03/15/57	903,516
BBCMS Mortgage Trust Series 2018-TALL, Class C (1 mo. USD Term SOFR + 1.318%)			
750,000	6.415 ^(d)	03/15/37	660,000
BBCMS Mortgage Trust Series 2024-C26, Class C			
775,000	6.000 ^(c)	05/15/57	792,321
BBCMS Mortgage Trust Series 2024-5C29, Class AS			
900,000	5.627 ^(c)	09/15/57	922,755
Benchmark Mortgage Trust Series 2022-B32, Class A5			
1,800,000	3.002	01/15/55	1,586,887
BLP Commercial Mortgage Trust Series 2023-IND, Class A (1 mo. USD Term SOFR + 1.692%)			
700,000	6.789 ^(d)	03/15/40	698,253
BMO Mortgage Trust Series 2022-C2, Class A5			
1,361,000	4.973	07/15/54	1,386,322
BMO Mortgage Trust Series 2024-5C6, Class AS			
1,150,000	5.755 ^(c)	09/15/57	1,186,998
BX Commercial Mortgage Trust Series 2024-XL5, Class A (1 mo. USD Term SOFR + 1.392%)			
1,132,595	6.488 ^(d)	03/15/41	1,132,069
BX Commercial Mortgage Trust Series 2024-WPT, Class A (1 mo. USD Term SOFR + 1.541%)			
1,250,000	6.638 ^(d)	03/15/34	1,244,819
BX Commercial Mortgage Trust Series 2024-AIRC, Class A (1 mo. USD Term SOFR + 1.691%)			
1,100,000	6.788 ^(d)	08/15/39	1,101,094
BX Trust Series 2022-PSB, Class A (1 mo. USD Term SOFR + 2.451%)			
1,835,377	7.548 ^(d)	08/15/39	1,841,245
BX Trust Series 2024-BIO, Class A (1 mo. USD Term SOFR + 1.642%)			
1,425,000	6.739 ^(d)	02/15/41	1,418,872
BX Trust Series 2024-PAT, Class A (1 mo. USD Term SOFR + 2.090%)			
500,000	7.187 ^(d)	03/15/41	502,324
BX Trust Series 2024-PAT, Class B (1 mo. USD Term SOFR + 3.039%)			
150,000	8.136 ^(d)	03/15/41	150,281
BX Trust Series 2024-BRVE, Class A (1 mo. USD Term SOFR + 1.841%)			
1,975,000	6.938 ^(d)	04/15/26	1,973,430
BX Trust Series 2024-BRVE, Class B (1 mo. USD Term SOFR + 2.540%)			
1,700,000	7.637 ^(d)	04/15/26	1,697,405
Commercial Mortgage Trust Series 2024-WCL1, Class A (1 mo. USD Term SOFR + 1.841%)			
2,075,000	6.924 ^(d)	06/15/41	2,061,274

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate^(b) – (continued)			
CSAIL Commercial Mortgage Trust Series 2018-CX12, Class AS			
\$ 1,750,000	4.463% ^(c)	08/15/51	\$ 1,690,014
DC Trust Series 2024-HLTN, Class A			
750,000	5.934 ^(d)	04/13/40	763,063
DC Trust Series 2024-HLTN, Class B			
1,625,000	6.686 ^(d)	04/13/40	1,659,449
HTL Commercial Mortgage Trust Series 2024-T53, Class A			
1,300,000	6.072 ^(d)	05/10/39	1,329,176
JP Morgan Chase Commercial Mortgage Securities Trust Series 2022-NLP, Class B (1 mo. USD Term SOFR + 1.107%)			
1,195,942	6.203 ^(d)	04/15/37	1,154,311
JP Morgan Chase Commercial Mortgage Securities Trust Series 2024-OMNI, Class A			
1,250,000	5.797 ^(d)	10/05/39	1,281,334
KIND Commercial Mortgage Trust Series 2024-1, Class A (1 mo. USD Term SOFR + 1.890%)			
950,000	6.987 ^(d)	08/15/41	951,401
LEX Mortgage Trust Series 2024-BBG, Class A			
1,350,000	4.874 ^(d)	10/13/33	1,348,652
Morgan Stanley Capital I Trust Series 2019-L3, Class B			
875,000	3.771 ^(c)	11/15/52	802,426
Morgan Stanley Capital I Trust Series 2022-L8, Class A5			
125,000	3.920 ^(c)	04/15/55	117,968
MSWF Commercial Mortgage Trust Series 2023-2, Class A5			
1,300,000	6.014 ^(c)	12/15/56	1,429,916
One New York Plaza Trust Series 2020-1NYP, Class A (1 mo. USD Term SOFR + 1.064%)			
1,650,000	6.162 ^(d)	01/15/36	1,576,187
SCG Mortgage Trust Series 2024-MSP, Class A (1 mo. USD Term SOFR + 1.741%)			
1,025,000	6.838 ^(d)	04/15/41	1,017,719
WB Commercial Mortgage Trust Series 2024-HQ, Class A			
1,875,000	6.134 ^(d)	03/15/40	1,899,181
WB Commercial Mortgage Trust Series 2024-HQ, Class B			
1,600,000	6.634 ^(d)	03/15/40	1,621,289
Wells Fargo Commercial Mortgage Trust Series 2024-1CHI, Class A			
1,750,000	5.484 ^(d)	07/15/35	1,764,797
Wells Fargo Commercial Mortgage Trust Series 2024-1CHI, Class B			
1,100,000	5.935 ^(d)	07/15/35	1,108,612
Wells Fargo Commercial Mortgage Trust Series 2024-MGP, Class B12 (1 mo. USD Term SOFR + 2.290%)			
1,825,000	7.387 ^(d)	08/15/41	1,796,951
			57,797,764
TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES			\$ 94,537,202
Federal Agencies – 62.5%			
Federal Home Loan Mortgage Corp. – 0.1%			
\$ 5,655	5.000%	01/01/33	\$ 5,786
258	5.000	03/01/33	264
3,552	5.000	04/01/33	3,637
424	5.000	05/01/33	434
1,439	5.000	06/01/33	1,474
9,170	5.000	07/01/33	9,387
14,023	5.000	08/01/33	14,351

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Federal Home Loan Mortgage Corp. – (continued)			
\$ 1,490	5.000%	09/01/33	\$ 1,523
3,181	5.000	10/01/33	3,256
5,760	5.000	11/01/33	5,897
3,002	5.000	12/01/33	3,074
2,722	5.000	01/01/34	2,787
8,769	5.000	02/01/34	8,977
5,107	5.000	03/01/34	5,232
7,450	5.000	04/01/34	7,630
10,245	5.000	05/01/34	10,488
150,556	5.000	06/01/34	154,137
4,109	5.000	11/01/34	4,208
36,262	5.000	04/01/35	37,123
11	5.000	11/01/35	12
			279,677
Government National Mortgage Association – 27.3%			
7,257,080	4.500	12/20/48	7,229,496
2,678,835	5.000	12/20/48	2,722,273
4,164,912	4.500	01/20/49	4,147,780
1,675,570	2.500	10/20/51	1,464,522
2,091,729	2.500	11/20/51	1,825,648
2,878,403	2.500	12/20/51	2,516,441
1,939,694	7.000	02/20/54	1,985,318
3,000,000	2.500	TBA-30yr ^(f)	2,642,507
8,000,000	2.000	TBA-30yr ^(f)	6,781,054
48,000,000	4.000	TBA-30yr ^(f)	46,409,338
15,000,000	4.500	TBA-30yr ^(f)	14,808,963
100,000,000	5.000	TBA-30yr ^(f)	100,144,215
5,000,000	6.500	TBA-30yr ^(f)	5,115,158
8,000,000	5.500	TBA-30yr ^(f)	8,077,485
			205,870,198
Uniform Mortgage-Backed Security – 35.1%			
14,054	4.500	08/01/37	14,159
2,823	4.500	04/01/39	2,847
4,472	4.000	08/01/39	4,398
1,980	4.000	09/01/39	1,947
15,933	4.500	10/01/39	16,051
2,098	4.500	05/01/41	2,116
8,154	4.500	06/01/41	8,225
8,227	4.500	08/01/41	8,298
2,521	4.500	10/01/41	2,543
611	4.500	11/01/42	616
11,075	4.500	12/01/43	11,137
418,158	4.500	11/01/48	416,946
76,413	4.500	01/01/49	76,119
497,848	4.500	06/01/49	495,887
369,859	4.500	08/01/49	368,324
4,897,675	5.000	10/01/49	4,968,870
364,703	4.500	01/01/50	363,170
4,333,894	5.000	03/01/50	4,395,539
6,909,339	6.000	01/01/53	7,117,701
1,799,335	5.500	04/01/53	1,840,726
2,673,858	6.000	04/01/53	2,773,072
19,000,000	2.500	TBA-30yr ^(f)	16,395,664
24,000,000	3.000	TBA-30yr ^(f)	21,540,000
40,000,000	4.500	TBA-30yr ^(f)	39,323,400

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Uniform Mortgage-Backed Security – (continued)			
\$ 32,000,000	3.500%	TBA-30yr ^(f)	\$ 29,808,749
51,000,000	5.500	TBA-30yr ^(f)	51,780,586
60,000,000	6.000	TBA-30yr ^(f)	61,411,653
21,000,000	6.500	TBA-30yr ^(f)	21,650,509
			264,799,252
TOTAL FEDERAL AGENCIES			\$ 470,949,127
TOTAL MORTGAGE-BACKED OBLIGATIONS			
(Cost \$653,957,016)			\$ 656,247,291

Asset-Backed Securities – 23.7%			
Automotive^(e) – 2.0%			
Bank of America Auto Trust Series 2023-2A, Class A2 ^(d)			
\$ 829,345	5.850%	08/17/26	\$ 832,188
Citizens Auto Receivables Trust Series 2024-1, Class A2A ^(d)			
1,837,741	5.430	10/15/26	1,842,465
Exeter Automobile Receivables Trust Series 2024-2A, Class A3			
1,075,000	5.630	10/15/26	1,079,027
Ford Credit Auto Owner Trust Series 2023-C, Class A2A			
1,609,497	5.680	09/15/26	1,614,691
GM Financial Consumer Automobile Receivables Trust Series 2024-1, Class A2A			
1,798,052	5.120	02/16/27	1,801,321
GM Financial Revolving Receivables Trust Series 2024-1, Class A ^(d)			
1,550,000	4.980	12/11/36	1,590,713
Santander Drive Auto Receivables Trust Series 2023-6, Class A2			
821,426	6.080	05/17/27	824,347
Santander Drive Auto Receivables Trust Series 2024-1, Class A2			
761,002	5.710	02/16/27	763,004
SBNA Auto Receivables Trust Series 2024-A, Class A2 ^(d)			
1,390,202	5.700	03/15/27	1,393,465
Tesla Auto Lease Trust Series 2024-A, Class A3 ^(d)			
800,000	5.300	06/21/27	808,125
Toyota Auto Receivables Owner Trust Series 2023-B, Class A3			
2,650,000	4.710	02/15/28	2,663,209
			15,212,555
Collateralized Loan Obligations – 15.8%			
1988 CLO 3 Ltd. Series 2023-3A, Class A1 ^{(b)(c)(d)} (3 mo. USD Term SOFR + 2.000%)			
2,500,000	7.301	10/15/38	2,524,795
1988 CLO 4 Ltd. Series 2024-4A, Class C ^{(b)(c)(d)} (3 mo. USD Term SOFR + 2.600%)			
2,100,000	7.900	04/15/37	2,118,499
1988 CLO 4 Ltd. Series 2024-4A, Class D ^{(b)(c)(d)} (3 mo. USD Term SOFR + 4.250%)			
2,700,000	9.550	04/15/37	2,764,325
1988 CLO 5 Ltd. Series 2024-5A, Class D1 ^{(b)(c)(d)} (3 mo. USD Term SOFR + 3.300%)			
1,900,000	8.625	07/15/37	1,900,975
37 Capital CLO III Ltd. Series 2023-1A, Class D ^{(b)(c)(d)} (3 mo. USD Term SOFR + 6.360%)			
1,750,000	11.661	04/15/36	1,795,682

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities – (continued)			
Collateralized Loan Obligations – (continued)			
AB BSL CLO 4 Ltd. Series 2023-4A, Class B ^{(b)(c)(d)} (3 mo. USD Term SOFR + 2.500%)			
\$ 2,600,000	7.782%	04/20/36	\$ 2,622,331
Apidos CLO XXIII Ltd. Series 2015-23A, Class AR ^{(b)(c)(d)} (3 mo. USD Term SOFR + 1.482%)			
2,600,000	6.783	04/15/33	2,601,966
Bain Capital Credit CLO Ltd. Series 2024-4A, Class D1 ^{(b)(c)(d)} (3 mo. USD Term SOFR + 3.100%)			
1,300,000	7.970	10/23/37	1,304,043
Ballyrock CLO 23 Ltd. Series 2023-23A, Class A1 ^{(b)(c)(d)} (3 mo. USD Term SOFR + 1.980%)			
2,600,000	7.265	04/25/36	2,615,106
Barings CLO Ltd. Series 2023-1A, Class A ^{(b)(c)(d)} (3 mo. USD Term SOFR + 1.750%)			
2,700,000	7.032	04/20/36	2,712,255
Barings CLO Ltd. Series 2022-4A, Class A ^{(b)(c)(d)} (3 mo. USD Term SOFR + 1.990%)			
1,325,000	7.272	10/20/34	1,325,000
Benefit Street Partners CLO XXXIII Ltd. Series 2023-33A, Class D ^{(b)(c)(d)} (3 mo. USD Term SOFR + 4.250%)			
2,000,000	9.535	01/25/36	2,026,400
Benefit Street Partners CLO XXXV Ltd. Series 2024-35A, Class E ^{(b)(c)(d)} (3 mo. USD Term SOFR + 6.100%)			
1,000,000	11.431	04/25/37	1,013,610
Birch Grove CLO 7 Ltd. Series 2023-7A, Class A1 ^{(b)(c)(d)} (3 mo. USD Term SOFR + 1.800%)			
2,070,000	7.082	10/20/36	2,083,041
Bridgepoint CLO 2 DAC Series 2X, Class D ^{(b)(c)} (3 mo. EUR EURIBOR + 3.000%)			
EUR 800,000	6.685	04/15/35	888,308
Bryant Park Funding Ltd. Series 2023-21A, Class A1 ^{(b)(c)(d)} (3 mo. USD Term SOFR + 2.050%)			
\$ 2,000,000	7.329	10/18/36	2,020,648
Captree Park CLO Ltd. Series 2024-1A, Class E ^{(b)(c)(d)} (3 mo. USD Term SOFR + 6.000%)			
625,000	11.333	07/20/37	635,119
Carval CLO X-C Ltd. Series 2024-2A, Class B ^{(b)(c)(d)} (3 mo. USD Term SOFR + 1.800%)			
1,400,000	7.088	07/20/37	1,403,977
Cathedral Lake VII Ltd. Series 2021-7RA, Class CR ^{(b)(c)(d)} (3 mo. USD Term SOFR + 2.150%)			
2,000,000	7.451	01/15/32	2,001,374
CIFC Funding Ltd. Series 2023-3A, Class E ^{(b)(c)(d)} (3 mo. USD Term SOFR + 7.650%)			
1,025,000	12.932	01/20/37	1,044,722
CIFC Funding Ltd. Series 2023-3A, Class B ^{(b)(c)(d)} (3 mo. USD Term SOFR + 2.300%)			
1,300,000	7.582	01/20/37	1,313,733
CIFC Funding Ltd. Series 2022-3A, Class A ^{(b)(c)(d)} (3 mo. USD Term SOFR + 1.410%)			
2,000,000	6.692	04/21/35	2,001,448
Crown City CLO I Series 2020-1A, Class A1AR ^{(b)(c)(d)} (3 mo. USD Term SOFR + 1.452%)			
2,000,000	6.734	07/20/34	2,001,198
Crown City CLO IV Series 2022-4A, Class C1R ^{(b)(c)(d)} (3 mo. USD Term SOFR + 4.500%)			
1,300,000	9.782	04/20/37	1,317,701

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities – (continued)			
Collateralized Loan Obligations – (continued)			
Crown City CLO V Series 2023-5A, Class A1R ^{(b)(c)(d)} (3 mo. USD Term SOFR + 1.600%)			
\$ 1,700,000	6.882%	04/20/37	\$ 1,706,098
Elmwood CLO 29 Ltd. Series 2024-5A, Class AR2 ^{(b)(c)(d)} (3 mo. USD Term SOFR + 1.700%)			
1,325,000	7.021	04/20/37	1,330,329
Empower CLO Ltd. Series 2023-1A, Class D ^{(b)(c)(d)} (3 mo. USD Term SOFR + 5.500%)			
1,000,000	10.785	04/25/36	1,017,562
Generate CLO 15 Ltd. Series 2024-15A, Class A ^{(b)(c)(d)} (3 mo. USD Term SOFR + 1.570%)			
2,000,000	6.868	07/20/37	2,008,406
Golub Capital Partners CLO 74 B Ltd. Series 2024-74A, Class D1 ^{(b)(c)(d)} (3 mo. USD Term SOFR + 3.200%)			
700,000	8.515	07/25/37	699,521
HalseyPoint CLO 6 Ltd. Series 2022-6A, Class D ^{(b)(c)(d)} (3 mo. USD Term SOFR + 5.690%)			
800,000	10.972	10/20/34	804,683
HalseyPoint CLO I Ltd. Series 2019-1A, Class A1A1 ^{(b)(c)(d)} (3 mo. USD Term SOFR + 1.612%)			
9,400,000	6.894	01/20/33	9,405,640
HalseyPoint CLO II Ltd. Series 2020-2A, Class D1R ^{(b)(c)(d)} (3 mo. USD Term SOFR + 3.600%)			
1,425,000	8.898	07/20/37	1,426,404
JP Morgan Mortgage Trust Series 2023-HE3, Class A1 ^{(b)(c)(d)} (1 mo. USD Term SOFR + 1.600%)			
508,017	6.946	05/25/54	511,224
LCCM Trust Series 2021-FL2, Class A ^{(b)(c)(d)} (1 mo. USD Term SOFR + 1.314%)			
464,544	6.411	12/13/38	460,056
Madison Park Funding LXI Ltd. Series 2023-61A, Class A ^{(b)(c)(d)} (3 mo. USD Term SOFR + 1.730%)			
1,000,000	7.012	01/20/37	1,006,595
Madison Park Funding XXXVII Ltd. Series 2019-37A, Class AR2 ^{(b)(c)(d)} (3 mo. USD Term SOFR + 1.530%)			
1,500,000	6.831	04/15/37	1,509,785
Man GLG U.S. CLO Ltd. Series 2021-1A, Class A1 ^{(b)(c)(d)} (3 mo. USD Term SOFR + 1.562%)			
6,700,000	6.863	07/15/34	6,700,931
Marathon CLO XIII Ltd. Series 2019-1A, Class A2R2 ^{(b)(c)(d)} (3 mo. USD Term SOFR + 1.950%)			
2,050,000	7.251	04/15/32	2,052,442
MF1 Ltd. Series 2021-FL6, Class A ^{(b)(c)(d)} (1 mo. USD Term SOFR + 1.214%)			
1,046,943	6.229	07/16/36	1,039,063
Mountain View CLO XVI Ltd. Series 2022-1A, Class A1R ^{(b)(c)(d)} (3 mo. USD Term SOFR + 1.460%)			
1,700,000	6.761	04/15/34	1,710,078
Neuberger Berman Loan Advisers CLO 49 Ltd. Series 2022-49A, Class DR ^{(b)(c)(d)} (3 mo. USD Term SOFR + 2.800%)			
1,000,000	8.085	07/25/35	998,522
Neuberger Berman Loan Advisers CLO 50 Ltd. Series 2022-50A, Class DR ^{(b)(c)(d)} (3 mo. USD Term SOFR + 2.850%)			
1,375,000	8.133	07/23/36	1,375,315
Neuberger Berman Loan Advisers CLO 51 Ltd. Series 2022-51A, Class D1R ^{(b)(c)(d)} (3 mo. USD Term SOFR + 2.950%)			
1,525,000	8.237	10/23/36	1,523,966

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities – (continued)			
Collateralized Loan Obligations – (continued)			
Nissan Master Owner Trust Receivables Series 2024-B, Class A ^{(c)(d)}			
\$ 2,725,000	5.050%	02/15/29	\$ 2,776,241
North Westerly VII ESG CLO DAC Series VII-X, Class D ^{(b)(c)} (3 mo. EUR EURIBOR + 2.950%)			
EUR 1,200,000	6.492	05/15/34	1,311,660
OZLM XVII Ltd. Series 2017-17A, Class A1RR ^{(b)(c)(d)} (3 mo. USD Term SOFR + 1.150%)			
\$ 2,361,106	6.432	07/20/30	2,361,488
Palmer Square CLO Ltd. Series 2021-4A, Class E ^{(b)(c)(d)} (3 mo. USD Term SOFR + 6.312%)			
260,000	11.613	10/15/34	260,046
Palmer Square Loan Funding Ltd. Series 2022-3A, Class CR ^{(b)(c)(d)} (3 mo. USD Term SOFR + 3.000%)			
3,000,000	8.301	04/15/31	3,003,414
Palmer Square Loan Funding Ltd. Series 2024-3A, Class C ^{(b)(c)(d)} (3 mo. USD Term SOFR + 2.950%)			
1,300,000	8.111	08/08/32	1,301,260
Park Blue CLO Ltd. Series 2022-1A, Class A1 ^{(b)(c)(d)} (3 mo. USD Term SOFR + 2.450%)			
1,200,000	7.732	10/20/34	1,202,423
Park Blue CLO Ltd. Series 2023-3A, Class A1 ^{(b)(c)(d)} (3 mo. USD Term SOFR + 2.000%)			
2,000,000	7.282	04/20/36	2,010,396
Park Blue CLO Ltd. Series 2023-4A, Class D1 ^{(b)(c)(d)} (3 mo. USD Term SOFR + 5.400%)			
1,350,000	10.685	01/25/37	1,396,595
RRE 5 Loan Management DAC Series 5X, Class A2R ^{(b)(c)} (3 mo. EUR EURIBOR + 1.750%)			
EUR 2,200,000	5.435	01/15/37	2,449,923
Silver Point CLO 3 Ltd. Series 2023-3A, Class D ^{(b)(c)(d)} (3 mo. USD Term SOFR + 5.900%)			
\$ 1,500,000	11.185	11/29/36	1,561,497
Sixth Street CLO XXI Ltd. Series 2022-21A, Class B ^{(b)(c)(d)} (3 mo. USD Term SOFR + 3.000%)			
1,720,000	8.301	10/15/35	1,720,000
Sixth Street CLO XXVI Ltd. Series 2024-26A, Class D1 ^{(b)(c)(d)} (3 mo. USD Term SOFR + 2.900%)			
1,600,000	7.747	10/18/37	1,602,213
Sound Point CLO 38 Ltd. Series 2024-38A, Class A1 ^{(b)(c)(d)} (3 mo. USD Term SOFR + 1.600%)			
2,400,000	6.728	02/20/37	2,411,604
Stellar Jay Ireland DAC Series 2021-1, Class A ^(d)			
1,506,704	3.967	10/15/41	1,455,921
Sunnova Hestia I Issuer LLC Series 2023-GRID1, Class 1A ^{(c)(d)}			
164,306	5.750	12/20/50	169,506
Trinitas CLO XXV Ltd. Series 2023-25A, Class A1 ^{(b)(c)(d)} (3 mo. USD Term SOFR + 1.850%)			
1,870,000	7.133	01/23/37	1,887,907
Venture 41 CLO Ltd. Series 2021-41A, Class A1NR ^{(b)(c)(d)} (3 mo. USD Term SOFR + 1.430%)			
2,925,000	6.712	01/20/34	2,929,034
Venture 49 CLO Ltd. Series 2024-49A, Class C1 ^{(b)(c)(d)} (3 mo. USD Term SOFR + 2.650%)			
1,700,000	7.978	04/20/37	1,711,487
Voya CLO Ltd. Series 2019-2A, Class AR ^{(b)(c)(d)} (3 mo. USD Term SOFR + 1.200%)			
2,725,000	6.482	07/20/32	2,725,768

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities – (continued)			
Collateralized Loan Obligations – (continued)			
Voya CLO Ltd. Series 2024-1A, Class D ^{(b)(c)(d)} (3 mo. USD Term SOFR + 3.650%)			
\$ 1,375,000	8.976%	04/15/37	\$ 1,392,211
			118,963,470
Collateralized Mortgage Obligations^{(b)(c)(d)} – 0.2%			
Brookhaven Park CLO Ltd. Series 2024-1A, Class A (3 mo. USD Term SOFR + 1.500%)			
1,700,000	6.794	04/19/37	1,708,621
Credit Card^(c) – 1.0%			
American Express Credit Account Master Trust Series 2022-2, Class A			
1,950,000	3.390	05/15/27	1,935,429
Barclays Dryrock Issuance Trust Series 2023-2, Class A ^(b) (1 mo. USD Term SOFR + 0.900%)			
4,100,000	6.242	08/15/28	4,118,569
Citibank Credit Card Issuance Trust Series 2023-A1, Class A1			
1,350,000	5.230	12/08/27	1,364,302
			7,418,300
Home Equity^{(b)(c)} – 0.2%			
JP Morgan Mortgage Trust Series 2023-HE1, Class A1 ^(d) (1 mo. USD Term SOFR + 1.750%)			
969,943	7.095	11/25/53	978,656
Lehman XS Trust Series 2007-3, Class 1BA2 (6 mo. USD Term SOFR + 0.928%)			
56,936	5.627	03/25/37	54,903
Morgan Stanley Mortgage Loan Trust Series 2006-16AX, Class 1A (1 mo. USD Term SOFR + 0.454%)			
655,293	5.309	11/25/36	115,314
			1,148,873
Student Loan^{(b)(c)(d)} – 4.5%			
AMMC CLO 30 Ltd. Series 2024-30A, Class E (3 mo. USD Term SOFR + 7.730%)			
1,000,000	13.021	01/15/37	1,034,067
Apidos CLO XV Ltd. Series 2013-15A, Class A1RR (3 mo. USD Term SOFR + 1.272%)			
1,114,260	6.554	04/20/31	1,115,562
Bain Capital CLO Ltd. Series 2024-1A, Class D1 (3 mo. USD Term SOFR + 3.850%)			
1,000,000	9.175	04/16/37	1,006,822
Bain Capital Credit CLO Ltd. Series 2023-3A, Class A (3 mo. USD Term SOFR + 1.800%)			
3,900,000	7.083	07/24/36	3,929,527
Barings CLO Ltd. Series 2024-1A, Class D (3 mo. USD Term SOFR + 4.000%)			
1,325,000	9.269	01/20/37	1,353,009
Benefit Street Partners CLO XXX Ltd. Series 2023-30A, Class C (3 mo. USD Term SOFR + 3.550%)			
2,000,000	8.835	04/25/36	2,022,246
Carlyle U.S. CLO Ltd. Series 2024-1A, Class D (3 mo. USD Term SOFR + 3.900%)			
1,250,000	9.194	04/15/37	1,271,250
Diameter Capital CLO 4 Ltd. Series 2022-4A, Class A1R (3 mo. USD Term SOFR + 1.830%)			
3,900,000	7.131	01/15/37	3,929,507

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities – (continued)			
Student Loan^{(b)(c)(d)} – (continued)			
Elmwood CLO 22 Ltd. Series 2023-1A, Class A (3 mo. USD Term SOFR + 1.800%)			
\$ 1,249,000	7.086%	04/17/36	\$ 1,255,867
Elmwood CLO 27 Ltd. Series 2024-3A, Class A (3 mo. USD Term SOFR + 1.520%)			
2,875,000	6.799	04/18/37	2,892,181
Flatiron CLO 20 Ltd. Series 2020-1A, Class AR (3 mo. USD Term SOFR + 1.380%)			
2,300,000	6.508	05/20/36	2,305,152
Marathon Static CLO Ltd. Series 2022-18A, Class A1R2 (3 mo. USD Term SOFR + 1.150%)			
2,014,947	6.432	07/20/30	2,014,952
Neuberger Berman Loan Advisers CLO 39 Ltd. Series 2020-39A, Class A1R (3 mo. USD Term SOFR + 1.530%)			
2,000,000	6.812	04/20/38	2,009,966
Neuberger Berman Loan Advisers CLO 54 Ltd. Series 2024-54A, Class D (3 mo. USD Term SOFR + 3.500%)			
1,975,000	8.806	04/23/38	1,998,062
Neuberger Berman Loan Advisers CLO 54 Ltd. Series 2024-54A, Class E (3 mo. USD Term SOFR + 6.350%)			
600,000	11.656	04/23/38	614,467
Parallel Ltd. Series 2023-1A, Class A1 (3 mo. USD Term SOFR + 2.200%)			
2,000,000	7.482	07/20/36	2,015,292
Sycamore Tree CLO Ltd. Series 2023-2A, Class DR (3 mo. USD Term SOFR + 4.500%)			
1,325,000	9.782	01/20/37	1,346,366
Voya CLO Ltd. Series 2021-1A, Class D (3 mo. USD Term SOFR + 3.412%)			
500,000	8.713	07/15/34	500,612
Wellington Management CLO 2 Ltd. Series 2024-2A, Class D (3 mo. USD Term SOFR + 3.900%)			
1,650,000	9.214	04/20/37	1,677,438
			34,292,345
TOTAL ASSET-BACKED SECURITIES			
(Cost \$178,058,372)			\$ 178,744,164

Corporate Obligations – 23.3%

Advertising^(c) – 0.1%			
Lamar Media Corp.			
\$ 645,000	3.625%	01/15/31	\$ 589,582
Outfront Media Capital LLC/Outfront Media Capital Corp. ^(d)			
304,000	5.000	08/15/27	302,039
			891,621
Aerospace & Defense^(c) – 0.2%			
TransDigm, Inc.			
565,000	5.500	11/15/27	563,102
955,000	6.750 ^(d)	08/15/28	983,841
			1,546,943
Airlines^{(c)(d)} – 0.1%			
American Airlines, Inc.			
1,100,000	7.250	02/15/28	1,125,663

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Automotive^{(c)(d)} – 0.3%			
Phinia, Inc.			
\$ 445,000	6.750%	04/15/29	\$ 460,201
555,000	6.625	10/15/32	559,213
ZF North America Capital, Inc.			
1,065,000	6.875	04/14/28	1,076,129
			<u>2,095,543</u>
Banks – 3.0%			
AIB Group PLC ^{(b)(c)} (-1X 5 yr. EUR Swap + 6.629%)			
EUR 372,000	6.250	06/23/25	418,233
Banco do Brasil SA ^{(b)(c)} (10 yr. CMT + 4.398%)			
\$ 530,000	8.748	04/15/25	537,950
Banco Mercantil del Norte SA ^{(b)(c)(d)} (5 yr. CMT + 4.643%)			
640,000	5.875	01/24/27	627,456
Bank of America Corp. ^{(b)(c)} (Secured Overnight Financing Rate + 1.570%)			
6,390,000	5.819	09/15/29	6,725,155
Citigroup, Inc. ^{(b)(c)} (Secured Overnight Financing Rate + 1.887%)			
3,160,000	4.658	05/24/28	3,185,185
JPMorgan Chase & Co. ^{(b)(c)} (Secured Overnight Financing Rate + 1.570%)			
3,095,000	6.087	10/23/29	3,296,918
Morgan Stanley ^{(b)(c)} (Secured Overnight Financing Rate + 1.630%)			
6,390,000	5.449	07/20/29	6,636,398
Shinhan Bank Co. Ltd. ^(d)			
200,000	4.500	04/12/28	201,750
Societe Generale SA ^{(b)(c)} (5 yr. USD Swap + 3.929%)			
224,000	6.750	04/06/28	213,078
UBS Group AG ^{(b)(c)(d)} (5 yr. CMT + 4.745%)			
470,000	9.250	11/13/28	519,646
			<u>22,361,769</u>
Building Materials^{(c)(d)} – 0.2%			
Standard Building Solutions, Inc.			
730,000	6.500	08/15/32	757,499
Summit Materials LLC/Summit Materials Finance Corp.			
305,000	6.500	03/15/27	305,177
318,000	5.250	01/15/29	315,024
			<u>1,377,700</u>
Chemicals^(c) – 0.8%			
Chemours Co.			
345,000	5.375	05/15/27	337,686
540,000	5.750 ^(d)	11/15/28	512,509
Ingevity Corp. ^(d)			
1,756,000	3.875	11/01/28	1,646,671
OCP SA ^(d)			
860,000	6.750	05/02/34	921,679
Olympus Water U.S. Holding Corp. ^(d)			
1,095,000	7.250	06/15/31	1,139,545
WR Grace Holdings LLC ^(d)			
1,580,000	5.625	08/15/29	1,484,031
			<u>6,042,121</u>

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Commercial Services – 0.8%			
ADT Security Corp. ^{(c)(d)}			
\$ 1,830,000	4.125%	08/01/29	\$ 1,747,760
DP World Crescent Ltd.			
200,000	4.848	09/26/28	202,125
200,000	3.875	07/18/29	193,875
DP World Ltd.			
200,000	5.625	09/25/48	199,600
Herc Holdings, Inc. ^{(c)(d)}			
1,064,000	5.500	07/15/27	1,062,883
TriNet Group, Inc. ^{(c)(d)}			
630,000	3.500	03/01/29	584,003
United Rentals North America, Inc. ^(c)			
509,000	3.875	02/15/31	473,416
VT Topco, Inc. ^{(c)(d)}			
1,339,000	8.500	08/15/30	1,429,784
			<u>5,893,446</u>
Computers^(c) – 0.5%			
Amentum Escrow Corp. ^(d)			
1,009,000	7.250	08/01/32	1,052,811
KBR, Inc. ^(d)			
598,000	4.750	09/30/28	574,881
McAfee Corp. ^(d)			
1,890,000	7.375	02/15/30	1,844,092
Seagate HDD Cayman			
515,000	8.250	12/15/29	559,058
			<u>4,030,842</u>
Diversified Financial Services^(c) – 1.7%			
AerCap Holdings NV ^(b) (5 yr. CMT + 4.535%)			
508,000	5.875	10/10/79	507,903
AG Issuer LLC ^(d)			
1,433,000	6.250	03/01/28	1,405,143
Focus Financial Partners LLC ^(d)			
1,320,000	6.750	09/15/31	1,330,151
Freedom Mortgage Holdings LLC ^(d)			
1,675,000	9.250	02/01/29	1,742,469
Midcap Financial Issuer Trust ^(d)			
1,411,000	6.500	05/01/28	1,368,444
Navient Corp.			
740,000	5.500	03/15/29	717,918
1,030,000	9.375	07/25/30	1,142,723
OneMain Finance Corp.			
775,000	3.875	09/15/28	718,813
1,265,000	4.000	09/15/30	1,126,192
Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc. ^(d)			
1,790,000	2.875	10/15/26	1,718,919
StoneX Group, Inc. ^(d)			
820,000	7.875	03/01/31	873,456
			<u>12,652,131</u>
Electrical^{(c)(d)} – 0.7%			
Calpine Corp.			
878,000	4.625	02/01/29	847,937
Lightning Power LLC			
865,000	7.250	08/15/32	908,242

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Electrical^{(c)(d)} – (continued)			
NRG Energy, Inc.			
\$ 640,000	3.375%	02/15/29	\$ 596,762
Pike Corp.			
1,471,000	5.500	09/01/28	1,439,991
Vistra Operations Co. LLC			
1,220,000	4.375	05/01/29	1,181,277
			<u>4,974,209</u>
Electronics^{(c)(d)} – 0.5%			
Imola Merger Corp.			
595,000	4.750	05/15/29	580,666
Sensata Technologies BV			
515,000	4.000	04/15/29	490,888
Sensata Technologies, Inc.			
1,359,000	4.375	02/15/30	1,299,612
TTM Technologies, Inc.			
1,250,000	4.000	03/01/29	1,185,137
			<u>3,556,303</u>
Energy-Alternate Sources^{(c)(d)} – 0.0%			
Greenko Dutch BV			
179,000	3.850	03/29/26	172,735
Greenko Power II Ltd.			
173,500	4.300	12/13/28	163,215
			<u>335,950</u>
Engineering & Construction^(c) – 0.2%			
Dycom Industries, Inc. ^(d)			
605,000	4.500	04/15/29	584,116
Mexico City Airport Trust			
320,000	4.250 ^(d)	10/31/26	313,712
546,000	5.500	07/31/47	468,364
			<u>1,366,192</u>
Entertainment^{(c)(d)} – 0.4%			
Cinemark USA, Inc.			
615,000	7.000	08/01/32	642,552
Merlin Entertainments Group U.S. Holdings, Inc.			
510,000	7.375	02/15/31	511,443
Motion Bondco DAC			
567,000	6.625	11/15/27	538,894
WMG Acquisition Corp.			
1,855,000	3.750	12/01/29	1,744,553
			<u>3,437,442</u>
Environmental^(c) – 1.0%			
GFL Environmental, Inc. ^(d)			
2,760,000	3.500	09/01/28	2,630,059
Madison IAQ LLC ^(d)			
784,000	5.875	06/30/29	763,898
Stericycle, Inc. ^(d)			
615,000	3.875	01/15/29	612,368
Veralto Corp.			
2,300,000	5.450	09/18/33	2,410,124
Waste Pro USA, Inc. ^(d)			
1,284,000	5.500	02/15/26	1,279,545
			<u>7,695,994</u>

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Food & Drug Retailing^(c) – 0.8%			
J.M. Smucker Co.			
\$ 2,205,000	6.200%	11/15/33	\$ 2,439,766
Lamb Weston Holdings, Inc. ^(d)			
1,850,000	4.125	01/31/30	1,735,337
Performance Food Group, Inc. ^(d)			
841,000	5.500	10/15/27	838,200
United Natural Foods, Inc. ^(d)			
1,270,000	6.750	10/15/28	1,211,275
			<u>6,224,578</u>
Healthcare Providers & Services^(c) – 0.9%			
Charles River Laboratories International, Inc. ^(d)			
1,240,000	3.750	03/15/29	1,166,865
Encompass Health Corp.			
541,000	4.500	02/01/28	530,970
LifePoint Health, Inc. ^(d)			
1,785,000	5.375	01/15/29	1,680,970
Medline Borrower LP ^(d)			
1,507,000	5.250	10/01/29	1,478,683
Prime Healthcare Services, Inc. ^(d)			
950,000	9.375	09/01/29	978,994
Tenet Healthcare Corp.			
711,000	6.125	10/01/28	716,894
			<u>6,553,376</u>
Holding Companies-Diversified^{(c)(d)} – 0.1%			
Benteler International AG			
990,000	10.500	05/15/28	1,046,836
Insurance^{(c)(d)} – 0.9%			
Acrisure LLC/Acrisure Finance, Inc.			
1,005,000	8.250	02/01/29	1,037,260
Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer			
615,000	6.750	10/15/27	612,854
Ardonagh Group Finance Ltd.			
2,513,000	8.875	02/15/32	2,600,653
BroadStreet Partners, Inc.			
1,494,000	5.875	04/15/29	1,428,697
HUB International Ltd.			
705,000	7.375	01/31/32	728,660
USI, Inc.			
385,000	7.500	01/15/32	398,968
			<u>6,807,092</u>
Internet^(c) – 0.6%			
Go Daddy Operating Co. LLC/GD Finance Co., Inc. ^(d)			
625,000	3.500	03/01/29	586,638
ION Trading Technologies SARL ^(d)			
1,063,000	9.500	05/30/29	1,087,821
Match Group Holdings II LLC ^(d)			
1,184,000	4.625	06/01/28	1,151,191
Prosus NV			
1,070,000	3.257	01/19/27	1,032,550
850,000	3.680 ^(d)	01/21/30	800,062
400,000	4.027 ^(d)	08/03/50	291,252
			<u>4,949,514</u>

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Iron/Steel^(c) – 0.1%			
Vale Overseas Ltd.			
\$ 710,000	6.400%	06/28/54	\$ 745,642
Leisure Time^{(c)(d)} – 0.2%			
Royal Caribbean Cruises Ltd.			
1,075,000	5.625	09/30/31	1,088,889
425,000	6.250	03/15/32	440,908
			1,529,797
Lodging^(c) – 1.0%			
Genting New York LLC/GENNY Capital, Inc. ^(d)			
2,630,000	7.250	10/01/29	2,659,377
Hilton Domestic Operating Co., Inc.			
1,409,000	4.875	01/15/30	1,389,979
Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow, Inc. ^(d)			
1,518,000	5.000	06/01/29	1,442,115
MGM Resorts International			
1,205,000	4.750	10/15/28	1,180,864
Travel & Leisure Co. ^(d)			
630,000	4.500	12/01/29	596,232
			7,268,567
Machinery - Construction & Mining^{(c)(d)} – 0.1%			
Terex Corp.			
625,000	6.250	10/15/32	625,000
Machinery-Diversified^{(c)(d)} – 0.3%			
Husky Injection Molding Systems Ltd./Titan Co-Borrower LLC			
705,000	9.000	02/15/29	733,200
TK Elevator Holdco GmbH			
1,420,000	7.625	07/15/28	1,428,776
			2,161,976
Media^(c) – 0.9%			
CCO Holdings LLC/CCO Holdings Capital Corp. ^(d)			
735,000	6.375	09/01/29	736,021
1,124,000	4.250	02/01/31	992,728
Directv Financing LLC/Directv Financing Co-Obligor, Inc. ^(d)			
605,000	5.875	08/15/27	593,227
iHeartCommunications, Inc.			
221,665	8.375	05/01/27	117,518
News Corp. ^(d)			
1,830,000	3.875	05/15/29	1,730,741
Nexstar Media, Inc. ^(d)			
659,000	5.625	07/15/27	652,871
Sirius XM Radio, Inc. ^(d)			
1,830,000	4.000	07/15/28	1,726,404
			6,549,510
Miscellaneous Manufacturing^(c) – 0.1%			
Hillenbrand, Inc.			
521,000	6.250	02/15/29	530,852
Multi-National^{(c)(d)} – 0.1%			
African Export-Import Bank			
550,000	2.634	05/17/26	521,824

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Multi-National^{(c)(d)} – (continued)			
\$ 340,000	3.798%	05/17/31	\$ 301,685
			823,509
Oil Field Services – 1.8%			
Aethon United BR LP/Aethon United Finance Corp. ^{(c)(d)}			
573,000	7.500	10/01/29	580,844
Archrock Partners LP/Archrock Partners Finance Corp. ^{(c)(d)}			
745,000	6.625	09/01/32	764,847
Civitas Resources, Inc. ^{(c)(d)}			
520,000	8.375	07/01/28	543,447
Ecopetrol SA ^(c)			
120,000	8.625	01/19/29	129,030
1,890,000	6.875	04/29/30	1,885,502
290,000	8.875	01/13/33	310,648
Kodiak Gas Services LLC ^{(c)(d)}			
290,000	7.250	02/15/29	300,249
Matador Resources Co. ^{(c)(d)}			
836,000	6.250	04/15/33	823,560
Murphy Oil Corp. ^(c)			
857,000	6.000	10/01/32	845,088
Nabors Industries, Inc. ^{(c)(d)}			
795,000	9.125	01/31/30	819,931
Noble Finance II LLC ^{(c)(d)}			
960,000	8.000	04/15/30	990,585
Petroleos Mexicanos			
110,000	6.500	01/23/29	103,818
220,000	8.750 ^(c)	06/02/29	223,080
Reliance Industries Ltd. ^(d)			
310,000	3.625	01/12/52	234,552
Saudi Arabian Oil Co. ^{(c)(d)}			
260,000	5.750	07/17/54	263,120
SM Energy Co. ^{(c)(d)}			
395,000	6.750	08/01/29	396,560
635,000	7.000	08/01/32	637,743
Sunoco LP/Sunoco Finance Corp. ^(c)			
1,075,000	7.000 ^(d)	09/15/28	1,115,936
595,000	4.500	05/15/29	571,521
Transocean, Inc. ^{(c)(d)}			
355,000	8.250	05/15/29	351,901
360,000	8.500	05/15/31	357,700
USA Compression Partners LP/USA Compression Finance Corp. ^{(c)(d)}			
1,055,000	7.125	03/15/29	1,086,513
			13,336,175
Packaging^(c) – 1.0%			
ARD Finance SA ^(e)			
5.00% Cash or 5.75% PIK			
EUR 236,165	5.000	06/30/27	54,433
6.50% Cash or 7.25% PIK			
\$ 2,318,594	6.500 ^(d)	06/30/27	532,883
Ardagh Metal Packaging Finance USA LLC/Ardagh Metal Packaging Finance PLC ^(d)			
515,000	3.250	09/01/28	471,539
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc. ^(d)			
684,000	5.250	08/15/27	516,318

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Packaging^(c) – (continued)			
Berry Global, Inc. ^(d)			
\$ 439,000	4.500%	02/15/26	\$ 433,425
Crown Americas LLC			
2,473,000	5.250	04/01/30	2,495,183
LABL, Inc. ^(d)			
196,000	6.750	07/15/26	195,888
206,000	10.500	07/15/27	206,931
Sealed Air Corp./Sealed Air Corp. U.S. ^(d)			
1,650,000	6.125	02/01/28	1,678,050
Trivium Packaging Finance BV ^(d)			
276,000	5.500	08/15/26	274,570
353,000	8.500	08/15/27	353,681
			7,212,901
Pharmaceuticals^{(c)(d)} – 0.3%			
Jazz Securities DAC			
1,190,000	4.375	01/15/29	1,151,182
Organon & Co./Organon Foreign Debt Co-Issuer BV			
1,185,000	4.125	04/30/28	1,138,975
			2,290,157
Pipelines – 1.9%			
Antero Midstream Partners LP/Antero Midstream Finance Corp. ^{(c)(d)}			
575,000	5.375	06/15/29	569,676
Buckeye Partners LP ^(c)			
879,000	3.950	12/01/26	853,324
1,285,000	6.875 ^(d)	07/01/29	1,316,971
CQP Holdco LP/BIP-V Chinook Holdco LLC ^{(c)(d)}			
1,491,000	5.500	06/15/31	1,461,538
Delek Logistics Partners LP/Delek Logistics Finance Corp. ^{(c)(d)}			
870,000	8.625	03/15/29	915,962
EnLink Midstream Partners LP ^{(b)(c)} (3 mo. USD Term SOFR + 4.372%)			
1,195,000	9.313	10/17/24	1,196,661
Galaxy Pipeline Assets Bidco Ltd.			
240,000	2.625 ^(d)	03/31/36	204,900
1,763,491	2.940	09/30/40	1,483,536
430,000	3.250 ^(d)	09/30/40	347,763
Genesis Energy LP/Genesis Energy Finance Corp. ^(c)			
1,095,000	7.875	05/15/32	1,114,195
Prairie Acquiror LP ^{(c)(d)}			
645,000	9.000	08/01/29	666,466
Summit Midstream Holdings LLC ^{(c)(d)}			
1,790,000	8.625	10/31/29	1,872,877
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp. ^{(c)(d)}			
855,000	7.375	02/15/29	864,439
Venture Global LNG, Inc. ^{(c)(d)}			
1,570,000	9.500	02/01/29	1,765,135
			14,633,443
Real Estate Investment Trust^(c) – 0.2%			
Iron Mountain, Inc. ^(d)			
550,000	7.000	02/15/29	572,935

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Real Estate Investment Trust^(c) – (continued)			
MPT Operating Partnership LP/MPT Finance Corp.			
\$ 1,083,000	4.625%	08/01/29	\$ 871,880
			1,444,815
Retailing^(c) – 0.8%			
Asbury Automotive Group, Inc. ^(d)			
615,000	4.625	11/15/29	586,858
CK Hutchison International 20 Ltd. ^(d)			
200,000	2.500	05/08/30	180,813
CK Hutchison International 21 Ltd. ^(d)			
230,000	2.500	04/15/31	202,257
Cougar JV Subsidiary LLC ^(d)			
1,339,000	8.000	05/15/32	1,415,992
Group 1 Automotive, Inc. ^(d)			
264,000	4.000	08/15/28	251,919
LCM Investments Holdings II LLC ^(d)			
1,528,000	4.875	05/01/29	1,467,934
Lithia Motors, Inc. ^(d)			
625,000	3.875	06/01/29	583,469
Penske Automotive Group, Inc.			
792,000	3.500	09/01/25	778,671
Sonic Automotive, Inc. ^(d)			
630,000	4.625	11/15/29	591,803
			6,059,716
Semiconductors^{(c)(d)} – 0.1%			
Entegris, Inc.			
565,000	5.950	06/15/30	575,842
Software^(c) – 0.4%			
Camelot Finance SA ^(d)			
127,000	4.500	11/01/26	125,136
Castle U.S. Holding Corp. ^(d)			
574,000	9.500	02/15/28	261,939
Clarivate Science Holdings Corp. ^(d)			
610,000	3.875	07/01/28	584,709
Open Text Corp. ^(d)			
1,905,000	3.875	12/01/29	1,771,955
Twilio, Inc.			
630,000	3.625	03/15/29	586,095
			3,329,834
Telecommunication Services – 0.1%			
Altice France SA ^{(c)(d)}			
218,000	5.500	01/15/28	158,920
Hughes Satellite Systems Corp.			
650,000	6.625	08/01/26	566,124
			725,044
Transportation^{(c)(d)} – 0.1%			
Rand Parent LLC			
870,000	8.500	02/15/30	886,295
TOTAL CORPORATE OBLIGATIONS			\$ 175,694,340
(Cost \$170,927,098)			

Principal Amount	Interest Rate	Maturity Date	Value
Bank Loans^{(b)(h)}—6.4%			
Aerospace & Defense—0.1%			
Bleriot U.S. Bidco, Inc.(3 mo. USD Term SOFR + 3.250%)			
\$ 698,250	7.854%	10/31/30	\$ 698,397
Automotive - Parts—0.2%			
Adient U.S. LLC(1 mo. USD Term SOFR + 2.750%)			
1,691,500	7.595	01/31/31	1,691,974
Banks—0.2%			
Nouryon Finance BV(3 mo. USD Term SOFR + 3.500%)			
1,272,995	8.628	04/03/28	1,272,995
Building & Construction—0.2%			
KKR Apple Bidco LLC(1 mo. USD Term SOFR + 2.750%)			
1,458,750	7.710	09/22/28	1,455,789
Commercial Services—0.8%			
Anticimex International AB(3 mo. USD Term SOFR + 3.400%)			
3,358,125	8.730	11/16/28	3,353,928
Fleet Midco I Ltd.(6 mo. USD Term SOFR + 2.750%)			
2,376,833	7.578	02/21/31	2,370,891
			5,724,819
Consumer Cyclical Services—0.3%			
IRB Holding Corp.(1 mo. USD Term SOFR + 2.750%)			
2,388,000	7.695	12/15/27	2,384,418
Diversified Financial Services—0.6%			
AAL Delaware Holdco, Inc.(1 mo. USD Term SOFR + 3.500%)			
2,525,000	8.345	07/30/31	2,533,686
VFH Parent LLC(1 mo. USD Term SOFR + 2.750%)			
1,825,000	7.595	06/21/31	1,825,000
			4,358,686
Diversified Manufacturing—0.3%			
Chart Industries, Inc.(3 mo. USD Term SOFR + 2.500%)			
2,400,000	7.092	03/15/30	2,394,000
Energy—0.2%			
WhiteWater DBR HoldCo LLC(3 mo. USD Term SOFR + 2.750%)			
1,675,000	7.354	03/03/31	1,671,332
Healthcare—0.2%			
LifePoint Health, Inc.(3 mo. USD Term SOFR + 4.750%)			
1,695,750	10.054	11/16/28	1,692,358
Internet—0.2%			
Plano HoldCo, Inc.(3 mo. USD Term SOFR + 0.000%)			
1,300,000	8.092	08/15/31	1,300,000
Machinery—0.3%			
TK Elevator U.S. Newco, Inc.(6 mo. USD Term SOFR + 3.500%)			
2,388,015	8.588	04/30/30	2,392,003
Media - Non Cable—0.2%			
Getty Images, Inc.(6 mo. USD Term SOFR + 4.500%)			
531,452	8.845	02/19/26	527,801
iHeartCommunications, Inc.(3 mo. USD Term SOFR + 3.000%)			
1,300,000	7.960	05/01/26	1,121,250
			1,649,051

Principal Amount	Interest Rate	Maturity Date	Value
Bank Loans^{(b)(h)}—(continued)			
Metals & Mining—0.2%			
Crosby U.S. Acquisition Corp.(1 mo. USD Term SOFR + 3.500%)			
\$ 1,662,458	9.247%	08/16/29	\$ 1,664,802
Midstream—0.4%			
AL GCX Holdings LLC(1 mo. USD Term SOFR + 2.750%)			
525,000	7.601	05/17/29	525,126
CQP Holdco LP(3 mo. USD Term SOFR + 2.250%)			
2,369,063	6.854	12/31/30	2,364,869
			2,889,995
Packaging—0.1%			
LC Ahab U.S. Bidco LLC(1 mo. USD Term SOFR + 3.500%)			
525,000	8.345	05/01/31	526,643
Pipelines—0.3%			
Epic Y-Grade Services LP(3 mo. USD Term SOFR + 5.750%)			
2,275,000	10.601	06/29/29	2,265,900
Retailers—0.3%			
Harbor Freight Tools USA, Inc.(1 mo. USD Term SOFR + 2.500%)—(6 mo. USD Term SOFR + 2.500%)			
2,425,000	7.241–7.345	06/05/31	2,385,982
Technology - Software—1.1%			
Athenahealth Group, Inc.(1 mo. USD Term SOFR + 3.250%)			
1,716,221	8.095	02/15/29	1,703,710
BEP Intermediate Holdco LLC(1 mo. USD Term SOFR + 3.750%)			
548,625	8.595	04/25/31	549,997
Camelot U.S. Acquisition LLC(1 mo. USD Term SOFR + 2.750%)			
1,960,254	7.595	01/31/31	1,956,333
Drake Software LLC(3 mo. USD Term SOFR + 4.250%)			
1,750,000	8.918	06/26/31	1,680,000
Epicor Software Corp.(1 mo. USD Term SOFR + 3.250%)			
353,522	8.095	05/30/31	353,642
iSolved, Inc.(1 mo. USD Term SOFR + 3.500%)			
637,901	8.345	10/15/30	639,305
McAfee LLC(1 mo. USD Term SOFR + 3.250%)			
349,125	8.100	03/01/29	347,488
Travelport Finance (Luxembourg) SARL(3 mo. USD Term SOFR + 8.262%)			
12,087	12.855	09/30/28	10,415
UKG, Inc.(3 mo. USD Term SOFR + 3.250%)			
682,144	7.926	02/10/31	682,144
			7,923,034
Transportation Services—0.2%			
MH Sub I LLC(1 mo. USD Term SOFR + 4.250%)			
1,716,310	9.095	05/03/28	1,704,261
TOTAL BANK LOANS			
(Cost \$48,377,883)			\$ 48,046,439

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Sovereign Debt Obligations – 1.3%			
Euro – 0.3%			
Ivory Coast Government International Bonds			
EUR 530,000	4.875%	01/30/32	\$ 519,910
Romania Government International Bonds ^(d)			
1,250,000	3.624	05/26/30	1,322,561
			1,842,471
United States Dollar – 1.0%			
Dominican Republic International Bonds ^(c)			
\$ 236,000	7.050	02/03/31	254,299
185,000	6.600 ^(d)	06/01/36	196,193
Export-Import Bank of Korea			
200,000	5.125	01/11/33	209,354
Hungary Government International Bonds			
2,680,000	6.125	05/22/28	2,794,061
Ivory Coast Government International Bonds			
566,000	6.125	06/15/33	532,747
Oman Government International Bonds			
1,410,000	4.750	06/15/26	1,406,475
1,280,000	5.625	01/17/28	1,310,800
Republic of Poland Government International Bonds ^(c)			
590,000	5.125	09/18/34	606,042
370,000	5.500	03/18/54	376,686
			7,686,657
TOTAL SOVEREIGN DEBT OBLIGATIONS			
(Cost \$9,627,555)			\$ 9,529,128

Municipal Debt Obligations – 1.0%

Illinois – 1.0%			
Illinois State GO Bonds Build America Series 2010			
\$ 3,512,143	7.350%	07/01/35	\$ 3,858,536
Illinois State GO Bonds Taxable-Pension Series 2003			
4,028,235	5.100	06/01/33	4,091,465
TOTAL MUNICIPAL DEBT OBLIGATIONS			
(Cost \$7,793,233)			\$ 7,950,001

Shares	Description	Value
Common Stocks^(f) – 0.2%		
Media – 0.1%		
242,215	iHeartMedia, Inc. Class A	\$ 448,098
Oil, Gas & Consumable Fuels – 0.1%		
24,684	Summit Midstream Corp.	864,680
TOTAL COMMON STOCKS		
(Cost \$1,306,954)		
		\$ 1,312,778

Principal Amount	Interest Rate	Maturity Date	Value
U.S. Treasury Obligations – 7.8%			
U.S. Treasury Inflation-Indexed Bonds ^(j)			
\$ 25,538,543	1.500%	02/15/53	\$ 23,106,396

Principal Amount	Interest Rate	Maturity Date	Value
U.S. Treasury Obligations – (continued)			
U.S. Treasury Notes			
\$ 35,580,000	4.250% ⁽ⁱ⁾	10/15/25	\$ 35,685,628
11,400	3.875	11/30/29	11,551
TOTAL U.S. TREASURY OBLIGATIONS			
(Cost \$57,279,376)			\$ 58,803,575

Shares	Dividend Rate	Value
Investment Company^(k) – 0.4%		
Goldman Sachs Financial Square Government Fund — Institutional Shares		
2,881,731	4.854%	\$ 2,881,731
(Cost \$2,881,731)		
TOTAL INVESTMENTS – 151.1%		
(Cost \$1,130,209,218)		\$1,139,209,447
LIABILITIES IN EXCESS OF OTHER ASSETS – (51.1)%		
NET ASSETS – 100.0%		\$ 754,065,631

The percentage shown for each investment category reflects the value of investments in that category as a percentage of net assets.

- Security with a notional or nominal principal amount. The actual effective yield of this security is different than the stated interest rate.
- Variable rate security. Except for floating rate notes (for which final maturity is disclosed), maturity date disclosed is the next interest reset date. Interest rate disclosed is that which is in effect on September 30, 2024.
- Security with “Call” features with resetting interest rates. Maturity dates disclosed are the final maturity dates.
- Exempt from registration under Rule 144A of the Securities Act of 1933.
- Coupon changes periodically based upon a predetermined schedule. Interest rate disclosed is that which is in effect on September 30, 2024.
- TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate principal amount and no defined maturity date. The actual principal and maturity date will be determined upon settlement when the specific mortgage pools are assigned. Total market value of TBA securities (excluding forward sales contracts, if any) amounts to \$425,889,281 which represents approximately 56.6% of net assets as of September 30, 2024.
- Pay-in-kind securities.

- (h) Bank Loans often require prepayments from excess cash flows or permit the borrower to repay at its election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. As bank loan positions may involve multiple underlying tranches for which the aggregate position is presented, the stated interest rate represents the weighted average interest rate of all contracts on September 30, 2024. Bank Loans typically have rates of interest which are predetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the Secured Overnight Financing Rate (“SOFR”), and secondarily the prime rate offered by one or more major United States banks (the “Prime Rate”) and the certificate of deposit (“CD”) rate or other base lending rates used by commercial lenders.
- (i) Security is currently in default and/or non-income producing.
- (j) All or a portion of security is segregated as collateral for initial margin requirement on futures transactions.
- (k) Represents an affiliated issuer.

ADDITIONAL INVESTMENT INFORMATION

UNFUNDED LOAN COMMITMENTS — At September 30, 2024, the Fund had unfunded loan commitments which could be extended at the option of the borrowers, pursuant to the following loan agreements:

Borrower	Principal Amount	Current Value	Unrealized Gain (Loss)
Epicor Software Corp. (B-/B2), due 05/30/31	\$41,478	\$41,492	\$64

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS — At September 30, 2024, the Fund had the following forward foreign currency exchange contracts:

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS WITH UNREALIZED GAIN

Counterparty	Currency Purchased	Currency Sold	Settlement Date	Unrealized Gain		
JPMorgan Securities, Inc.	AUD	15,678,000	NZD	17,050,515	10/04/24	\$ 7,598
	AUD	4,285,780	USD	2,804,941	10/02/24	158,130
	AUD	6,223,769	USD	4,270,117	10/04/24	32,968
	AUD	2,386,391	USD	1,586,490	10/15/24	63,761
	AUD	5,909,183	USD	3,908,925	11/07/24	178,694
	AUD	40,723,721	USD	27,720,263	12/18/24	456,691
	AUD	7,610,945	USD	5,144,999	02/26/25	119,598
	AUD	6,653,047	USD	4,547,358	03/03/25	54,513
	AUD	1,663,580	USD	1,144,382	03/19/25	6,198
	BRL	92,306,286	USD	16,635,810	10/02/24	303,966
	BRL	63,063,587	USD	11,513,837	11/04/24	14,678
	BRL	38,720,855	USD	6,905,806	11/26/24	155,439
	BRL	4,216,937	USD	739,561	12/18/24	27,342
	CAD	5,258,855	USD	3,809,575	10/17/24	80,392
	CAD	13,215,646	USD	9,724,537	11/21/24	59,592
	CAD	13,171,376	USD	9,715,439	12/18/24	43,491
	CHF	2,651,927	EUR	2,803,908	10/04/24	13,157
	CHF	4,081,394	EUR	4,332,000	12/18/24	27,415
	CHF	3,645,705	USD	4,333,115	12/18/24	12,693
	CLP	4,375,228,327	USD	4,848,719	10/28/24	15,291
	CLP	366,943,974	USD	386,078	12/18/24	21,704
	CLP	352,471,017	USD	391,126	03/19/25	94
	CNH	132,215,503	USD	18,608,899	10/15/24	284,800
	CNH	26,064,186	USD	3,623,549	10/16/24	101,403
	CNH	31,254,648	USD	4,310,689	11/05/24	163,753
	CNH	128,189,359	USD	18,329,640	12/18/24	82,739
	CNH	71,042,124	USD	9,866,962	01/13/25	355,018
	CNH	70,462,817	USD	9,786,502	01/21/25	357,064
	CNH	70,650,401	USD	9,825,520	01/23/25	346,290

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS WITH UNREALIZED GAIN (continued)

Counterparty	Currency Purchased	Currency Sold	Settlement Date	Unrealized Gain
JPMorgan Securities, Inc. (continued)	CNH 30,422,135	USD 4,227,058	01/27/25	\$ 154,002
	COP 4,920,339,553	USD 1,159,227	10/11/24	8,809
	COP 9,705,821,681	USD 2,269,873	10/15/24	32,869
	COP 1,580,399,336	USD 365,119	12/18/24	6,865
	CZK 92,283,075	EUR 3,640,358	02/06/25	15,076
	CZK 31,863,275	USD 1,405,105	12/18/24	4,600
	EUR 5,413,000	CHF 5,057,128	12/18/24	16,680
	EUR 3,798,321	CZK 95,473,793	10/04/24	13,214
	EUR 2,691,000	HUF 1,075,511,970	12/18/24	12
	EUR 2,438,331	PLN 10,403,319	10/04/24	11,995
	EUR 14,056,062	SEK 158,857,612	10/04/24	3,971
	EUR 578,890	USD 643,629	10/03/24	837
	EUR 2,593,000	USD 2,883,429	10/04/24	3,416
	EUR 12,945,294	USD 13,993,863	10/07/24	420,106
	EUR 3,907,870	USD 4,253,717	10/10/24	98,136
	EUR 19,508,912	USD 21,107,992	10/21/24	628,830
	EUR 3,965,629	USD 4,340,381	10/23/24	78,545
	EUR 3,448,076	USD 3,760,065	10/24/24	82,332
	EUR 11,597,173	USD 12,669,911	10/25/24	254,131
	EUR 42,402,580	USD 47,195,953	12/18/24	157,006
	EUR 3,914,318	USD 4,299,487	01/23/25	77,728
	GBP 1,808,055	EUR 2,170,000	10/04/24	1,367
	GBP 4,398,230	USD 5,878,234	10/04/24	1,975
	GBP 10,869,335	USD 13,525,587	10/17/24	1,006,061
	GBP 3,481,266	USD 4,403,105	11/04/24	251,055
	GBP 10,433,379	USD 13,749,107	11/12/24	199,165
	GBP 6,075,689	USD 7,874,093	11/21/24	248,248
	GBP 19,649,573	USD 26,069,051	12/18/24	196,692
	HKD 6,378,491	USD 818,632	10/28/24	2,186
	HUF 5,661,776,849	USD 15,635,039	10/21/24	214,420
	HUF 809,240,763	USD 2,239,285	12/18/24	21,865
	ILS 3,558,910	USD 951,000	12/18/24	5,996
	INR 169,270,167	USD 2,011,792	12/18/24	411
	JPY 568,672,638	USD 3,930,288	10/17/24	36,492
	JPY 82,390,412	USD 575,456	12/18/24	4,073
	KRW 1,547,281,511	USD 1,163,133	10/07/24	10,472
	KRW 1,595,259,679	USD 1,192,000	10/21/24	18,695
	KRW 4,292,457,517	USD 3,237,636	10/23/24	20,321
	KRW 2,716,145,997	USD 2,031,523	11/05/24	31,185
	KRW 1,258,718,586	USD 942,082	12/18/24	16,155
	KRW 1,349,433,956	USD 1,015,719	03/12/25	15,215
	KRW 1,251,648,914	USD 956,430	03/19/25	66
	NOK 94,988,937	USD 8,904,339	12/18/24	100,594
	NZD 5,736,720	USD 3,628,792	10/04/24	15,715
	NZD 13,987,171	USD 8,714,008	10/10/24	172,058
	NZD 14,644,765	USD 8,772,214	10/24/24	532,371
	NZD 15,378,776	USD 9,013,501	10/31/24	757,777
	NZD 21,388,540	USD 13,294,257	11/06/24	295,405
	NZD 15,573,258	USD 9,711,484	11/25/24	183,168
	NZD 20,957,773	USD 13,151,030	12/18/24	165,174
	PLN 16,837,402	EUR 3,868,888	02/05/25	24,704
	PLN 22,864,351	USD 5,931,661	11/22/24	907
	PLN 9,250,630	USD 2,377,000	12/18/24	20,449
	SEK 29,750,136	EUR 2,628,753	10/04/24	3,267

ADDITIONAL INVESTMENT INFORMATION (continued)

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS WITH UNREALIZED GAIN (continued)

Counterparty		Currency Purchased		Currency Sold	Settlement Date	Unrealized Gain
JPMorgan Securities, Inc. (continued)	SEK	10,857,206	USD	1,050,879	12/18/24	\$ 22,397
	SGD	14,189,822	USD	11,023,803	10/04/24	18,725
	SGD	24,498,397	USD	18,906,858	12/18/24	229,504
	SGD	13,701,276	USD	10,592,405	03/12/25	149,617
	TWD	95,560,110	USD	2,993,550	10/03/24	24,385
	TWD	95,721,591	USD	3,021,515	10/31/24	11,152
	TWD	79,739,680	USD	2,535,846	12/10/24	4,834
	TWD	78,631,929	USD	2,471,987	12/18/24	36,169
	TWD	52,496,730	USD	1,668,682	03/12/25	25,995
	TWD	77,637,493	USD	2,504,306	03/19/25	4,518
	USD	897,955	AUD	1,294,868	10/04/24	2,689
	USD	2,310,227	BRL	12,578,350	10/02/24	1,886
	USD	3,650,646	BRL	19,852,000	11/04/24	21,545
	USD	3,624,000	CAD	4,874,269	10/04/24	19,669
	USD	2,965,000	CAD	3,988,820	12/18/24	9,605
	USD	251,747	CAD	337,744	03/19/25	984
	USD	7,060,124	CHF	5,913,749	12/18/24	10,729
	USD	5,355,861	CNH	37,332,506	10/08/24	24,612
	USD	2,501,780	CNH	17,439,336	10/15/24	9,686
	USD	5,017,641	CNH	34,570,864	03/19/25	23,607
	USD	1,151,107	COP	4,819,176,410	10/04/24	5,961
	USD	1,161,364	COP	4,864,117,037	10/07/24	6,014
	USD	1,110,646	COP	4,609,180,900	10/10/24	16,319
	USD	20,381,957	COP	84,229,960,028	10/15/24	398,087
	USD	1,159,227	COP	4,844,410,176	10/31/24	12,331
	USD	369,892	COP	1,569,562,724	12/18/24	458
	USD	4,426,785	CZK	99,681,090	12/18/24	16,664
	USD	23,054,573	EUR	20,695,308	10/03/24	14,916
	USD	71,269,845	EUR	63,876,017	10/04/24	155,235
	USD	2,106,447	EUR	1,890,886	10/07/24	1,035
	USD	1,048,033	EUR	940,784	10/10/24	365
	USD	5,401,382	EUR	4,845,158	10/11/24	5,495
	USD	9,972,645	EUR	8,915,291	10/23/24	38,279
	USD	1,189,666	EUR	1,065,346	10/24/24	2,487
	USD	3,950,983	EUR	3,537,138	10/25/24	9,150
	USD	10,812,668	EUR	9,654,168	10/28/24	52,388
	USD	46,087,332	EUR	41,200,753	12/18/24	76,508
	USD	2,876,898	GBP	2,152,065	12/16/24	186
	USD	3,590,144	GBP	2,678,815	12/18/24	9,350
	USD	7,223,832	HUF	2,561,856,007	10/04/24	47,206
	USD	3,449,798	HUF	1,227,015,624	10/21/24	14,916
	USD	2,258,537	HUF	803,955,154	12/18/24	12,156
	USD	976,988	ILS	3,582,979	03/19/25	10,859
	USD	6,142,879	INR	516,195,346	12/18/24	6,595
	USD	2,007,056	INR	169,467,780	03/19/25	4,695
	USD	28,937,197	JPY	4,054,169,240	12/18/24	420,414
	USD	1,160,024	KRW	1,527,925,915	10/21/24	431
	USD	8,548,863	MXN	153,525,517	10/18/24	774,563
	USD	3,325,721	MXN	64,668,640	11/22/24	68,471
	USD	1,141,299	MXN	22,075,833	12/18/24	33,811
	USD	510,112	MXN	10,232,094	03/19/25	3,869
	USD	291,899	NOK	3,069,911	12/18/24	872
	USD	6,108,332	NZD	9,583,201	10/04/24	20,178
	USD	7,598,375	PLN	29,139,859	12/18/24	46,314

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS WITH UNREALIZED GAIN (continued)

Counterparty	Currency Purchased	Currency Sold	Settlement Date	Unrealized Gain			
JPMorgan Securities, Inc. (continued)	USD	4,438,285	PLN	17,104,684	03/19/25	\$	25,247
	USD	1,099,672	SEK	11,112,719	12/18/24		1,138
	USD	10,793,856	SGD	13,845,678	10/04/24		19,141
	USD	2,508,821	SGD	3,208,014	12/18/24		2,954
	USD	3,480,036	ZAR	59,728,204	10/04/24		24,176
	ZAR	14,336,874	USD	784,090	10/02/24		45,574
	ZAR	20,102,273	USD	1,160,012	10/04/24		3,101
	ZAR	129,067,426	USD	7,203,227	11/22/24		233,583
	ZAR	75,270,262	USD	4,205,043	12/09/24		125,773
	ZAR	83,410,056	USD	4,735,290	12/18/24		60,060
TOTAL							\$13,666,969

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS WITH UNREALIZED LOSS

Counterparty	Currency Purchased	Currency Sold	Settlement Date	Unrealized Loss			
JPMorgan Securities, Inc.	BRL	22,038,301	USD	4,054,902	10/02/24	\$	(10,498)
	BRL	38,804,939	USD	7,287,313	10/18/24		(179,977)
	BRL	19,202,611	USD	3,662,524	10/28/24		(149,727)
	BRL	6,315,935	USD	1,155,089	11/04/24		(487)
	BRL	4,107,118	USD	749,230	12/18/24		(2,299)
	CAD	8,097,491	EUR	5,413,000	12/18/24		(45,363)
	CAD	3,096,770	USD	2,305,076	10/04/24		(15,136)
	CAD	30,194,389	USD	22,456,198	12/18/24		(84,583)
	CHF	8,900,513	EUR	9,465,535	10/04/24		(17,006)
	CHF	5,056,960	EUR	5,413,000	12/18/24		(16,880)
	CHF	1,293,936	USD	1,545,000	12/18/24		(2,583)
	CNH	37,332,506	USD	5,354,165	10/08/24		(22,916)
	CNH	37,332,506	USD	5,359,146	10/15/24		(24,301)
	CNH	34,794,922	USD	5,017,641	12/18/24		(19,899)
	COP	4,819,176,410	USD	1,160,688	10/04/24		(15,542)
	COP	4,864,117,037	USD	1,159,227	10/07/24		(3,877)
	COP	73,792,984,267	USD	18,108,158	10/15/24		(600,499)
	COP	32,629,479,214	USD	7,695,632	12/06/24		(3,951)
	COP	1,588,149,797	USD	369,892	03/19/25		(608)
	CZK	118,959,820	EUR	4,734,587	10/04/24		(18,582)
	CZK	105,754,453	EUR	4,209,970	02/24/25		(27,005)
	CZK	31,868,805	USD	1,418,785	03/19/25		(6,008)
	EUR	12,220,689	CHF	11,548,904	10/04/24		(46,251)
	EUR	15,088,937	CHF	14,253,010	12/18/24		(139,558)
	EUR	9,642,805	GBP	8,034,260	10/04/24		(5,844)
	EUR	20,116,418	USD	22,413,713	10/03/24		(18,522)
	EUR	18,832,931	USD	21,015,895	10/04/24		(48,766)
	EUR	13,014,146	USD	14,543,309	10/11/24		(49,899)
	EUR	13,844,070	USD	15,434,753	10/23/24		(8,218)
	EUR	578,935	USD	647,231	10/24/24		(2,089)
	EUR	12,652,811	USD	14,114,210	10/28/24		(11,723)
	EUR	20,477,640	USD	22,956,166	12/02/24		(103,726)
	EUR	13,806,740	USD	15,471,004	12/18/24		(52,367)
	EUR	7,967,924	USD	8,953,476	03/19/25		(25,575)
	GBP	2,922,117	USD	3,909,793	11/21/24		(3,333)
	HUF	1,492,440,022	USD	4,181,676	12/06/24		(10,321)

ADDITIONAL INVESTMENT INFORMATION (continued)

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS WITH UNREALIZED LOSS (continued)

Counterparty	Currency Purchased	Currency Sold	Settlement Date	Unrealized Loss
JPMorgan Securities, Inc. (continued)	HUF 806,545,471	USD 2,258,537	03/19/25	\$ (12,762)
	ILS 3,592,323	USD 976,988	12/18/24	(11,007)
	INR 251,415,516	USD 3,003,315	10/21/24	(5,864)
	INR 252,720,490	USD 3,019,000	10/28/24	(7,040)
	INR 252,387,551	USD 3,013,763	10/31/24	(6,070)
	INR 403,447,319	USD 4,813,000	11/04/24	(6,065)
	INR 1,070,568,579	USD 12,747,340	12/18/24	(20,929)
	JPY 4,376,519,755	USD 31,052,872	12/18/24	(268,696)
	KRW 1,903,955,298	USD 1,451,075	11/05/24	(5,165)
	MXN 131,477,814	USD 6,782,198	10/04/24	(108,991)
	MXN 159,416,062	USD 8,941,269	10/18/24	(868,683)
	MXN 65,755,284	USD 3,614,914	11/22/24	(302,931)
	MXN 10,092,200	USD 510,112	12/18/24	(3,812)
	NOK 33,739,100	EUR 2,884,778	12/18/24	(23,109)
	NOK 31,234,349	USD 2,993,000	12/18/24	(31,990)
	NOK 3,071,688	USD 291,899	03/19/25	(853)
	NZD 10,513,272	AUD 9,670,859	10/04/24	(7,364)
	NZD 9,583,201	USD 6,094,197	10/04/24	(6,042)
	PLN 27,766,370	EUR 6,482,926	10/22/24	(13,308)
	PLN 30,787,705	USD 8,030,285	12/18/24	(51,157)
	SEK 107,996,672	EUR 9,572,059	10/04/24	(20,827)
	SEK 62,360,553	USD 6,215,606	12/18/24	(51,031)
	SEK 11,061,899	USD 1,099,672	03/19/25	(1,468)
	SGD 3,709,013	USD 2,899,229	10/04/24	(12,873)
	SGD 11,559,005	USD 9,038,000	12/18/24	(8,947)
	SGD 3,194,958	USD 2,508,821	03/19/25	(3,156)
	TWD 135,752,021	USD 4,321,936	11/22/24	(7,486)
	USD 2,954,124	AUD 4,285,780	10/02/24	(8,948)
	USD 5,955,850	AUD 8,692,929	10/04/24	(54,400)
	USD 1,010,432	AUD 1,497,072	10/15/24	(24,832)
	USD 4,688,656	AUD 7,034,742	11/07/24	(177,558)
	USD 4,832,357	AUD 7,189,383	12/18/24	(142,014)
	USD 1,735,925	AUD 2,603,366	03/03/25	(64,807)
	USD 18,505,683	BRL 101,759,332	10/02/24	(168,889)
	USD 13,466,901	BRL 76,420,071	10/18/24	(529,851)
	USD 7,349,919	BRL 41,257,818	10/28/24	(197,508)
	USD 1,164,381	BRL 6,377,083	11/04/24	(1,399)
	USD 554,938	BRL 3,058,541	12/18/24	(1,296)
	USD 7,187,078	CAD 9,921,266	10/17/24	(151,666)
	USD 2,005,185	CAD 2,721,899	10/21/24	(8,408)
	USD 27,313,539	CAD 36,933,899	12/18/24	(51,514)
	USD 709,486	CHF 597,717	12/18/24	(3,014)
	USD 4,333,115	CHF 3,613,328	03/19/25	(12,149)
	USD 2,838,083	CLP 2,679,434,170	10/15/24	(140,995)
	USD 1,957,649	CLP 1,786,550,550	10/28/24	(28,487)
	USD 391,126	CLP 352,036,868	12/18/24	(90)
	USD 16,264,818	CNH 117,342,270	10/15/24	(503,484)
	USD 17,212,174	CNH 121,115,597	12/18/24	(184,172)
	USD 11,901,544	CNH 84,262,935	01/13/25	(222,727)
	USD 2,692,776	COP 11,699,060,905	12/18/24	(60,875)
	USD 7,723,979	CZK 175,333,566	12/18/24	(33,182)
	USD 4,767,022	EUR 4,295,152	10/11/24	(16,341)
	USD 25,731,965	EUR 23,826,508	10/21/24	(815,520)
	USD 9,379,305	EUR 8,590,142	10/24/24	(193,204)

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS WITH UNREALIZED LOSS (continued)

Counterparty	Currency Purchased		Currency Sold		Settlement Date	Unrealized Loss
JPMorgan Securities, Inc. (continued)	USD	7,779,222	EUR	7,163,754	10/28/24	\$ (205,308)
	USD	40,547,005	EUR	36,404,675	12/18/24	(107,812)
	USD	4,349,634	EUR	3,957,810	01/23/25	(76,217)
	USD	13,077,178	GBP	10,473,084	10/17/24	(924,705)
	USD	1,257,907	GBP	965,393	11/04/24	(32,742)
	USD	8,963,186	GBP	6,738,224	11/12/24	(45,074)
	USD	19,409,768	GBP	14,831,776	12/18/24	(415,984)
	USD	6,228,327	HUF	2,280,834,284	10/21/24	(156,593)
	USD	2,615,000	HUF	944,512,373	12/18/24	(24,120)
	USD	964,379	ILS	3,615,134	12/18/24	(7,736)
	USD	4,952,887	INR	417,555,615	12/18/24	(10,816)
	USD	2,011,792	INR	169,318,450	12/23/24	(415)
	USD	2,174,000	JPY	309,605,753	12/18/24	(3,748)
	USD	575,456	JPY	81,537,252	03/19/25	(3,803)
	USD	1,161,797	KRW	1,547,281,511	10/07/24	(11,808)
	USD	2,324,187	KRW	3,091,935,373	10/10/24	(21,321)
	USD	1,160,822	KRW	1,539,482,309	10/21/24	(7,542)
	USD	1,907,430	KRW	2,527,528,299	12/18/24	(16,725)
	USD	2,291,215	MXN	46,085,497	11/22/24	(30,034)
	USD	3,041,048	MXN	61,376,445	12/18/24	(38,051)
	USD	8,596,807	NOK	91,241,454	12/18/24	(52,865)
	USD	13,090,548	NZD	20,725,678	10/04/24	(76,360)
	USD	13,292,659	NZD	21,399,020	10/10/24	(302,163)
	USD	13,634,302	NZD	23,262,757	10/24/24	(1,145,743)
	USD	2,205,465	NZD	3,579,865	11/21/24	(69,051)
	USD	20,748,982	NZD	33,474,102	12/18/24	(519,880)
	USD	2,925,030	NZD	4,641,814	03/19/25	(23,654)
	USD	5,684,877	PLN	21,913,093	11/22/24	(869)
	USD	9,165,756	PLN	35,689,207	12/18/24	(83,675)
	USD	3,871,351	SEK	39,508,028	10/16/24	(22,018)
	USD	11,687,469	SEK	119,505,428	12/18/24	(126,092)
	USD	3,604,918	SGD	4,653,347	10/04/24	(16,320)
	USD	3,112,768	SGD	3,997,878	12/18/24	(10,082)
	USD	2,953,000	TWD	93,875,870	10/03/24	(11,744)
	USD	2,340,518	TWD	74,639,128	10/24/24	(21,790)
	USD	2,504,306	TWD	78,671,771	12/18/24	(5,120)
	USD	5,343,270	ZAR	92,574,670	10/04/24	(13,078)
	USD	880,290	ZAR	15,828,269	11/22/24	(31,728)
	USD	4,422,155	ZAR	79,687,289	12/18/24	(159,167)
	ZAR	19,926,566	USD	1,160,012	10/04/24	(7,066)
	ZAR	14,574,233	USD	839,631	12/30/24	(2,626)
TOTAL						\$(12,300,520)

ADDITIONAL INVESTMENT INFORMATION (continued)

FORWARD SALES CONTRACTS — At September 30, 2024, the Fund had the following forward sales contracts:

Description	Interest Rate	Maturity Date ^(a)	Settlement Date	Principal Amount	Value
Government National Mortgage Association	3.000%	TBA - 30yr	10/21/24	\$ (8,000,000)	\$ (7,295,777)
Government National Mortgage Association	6.000	TBA - 30yr	10/15/24	(12,000,000)	(12,201,444)
Government National Mortgage Association	7.000	TBA - 30yr	10/15/24	(2,000,000)	(2,051,164)
Uniform Mortgage-Backed Security	2.000	TBA - 30yr	10/15/24	(8,000,000)	(6,615,000)
Uniform Mortgage-Backed Security	4.500	TBA - 30yr	11/14/24	(40,000,000)	(39,325,000)
Uniform Mortgage-Backed Security	5.000	TBA - 30yr	11/14/24	(152,000,000)	(151,910,958)
(PROCEEDS RECEIVED: \$(219,549,258))					\$ (219,399,343)

(a) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate principal amount and no defined maturity date. The actual principal and maturity date will be determined upon settlement when the specific mortgage pools are assigned.

FUTURES CONTRACTS — At September 30, 2024, the Fund had the following futures contracts:

Description	Number of Contracts	Expiration Date	Notional Amount	Unrealized Appreciation/ (Depreciation)
Long position contracts:				
10 Year U.S. Treasury Notes	62	12/19/24	\$ 7,085,438	\$ (2,207)
30 Year German Euro-Buxl	1	12/06/24	151,700	1,557
5 Year German Euro-Bund	1	12/06/24	150,186	1,679
5 Year U.S. Treasury Notes	900	12/31/24	98,894,532	(331,341)
French 10 Year Government Bonds	1	12/06/24	141,192	744
Ice 3M Sonia Index	241	03/17/26	77,772,233	(51,364)
Ultra 10-Year U.S. Treasury Notes	79	12/19/24	9,345,453	(34,713)
Ultra Long U.S. Treasury Bonds	13	12/19/24	1,730,219	(9,777)
Total				\$(425,422)
Short position contracts:				
10 Year U.K. Long Gilt	(1)	12/27/24	(131,596)	747
2 Year U.S. Treasury Notes	(643)	12/31/24	(133,899,727)	8,327
20 Year U.S. Treasury Bonds	(155)	12/19/24	(19,249,063)	85,704
Total				\$ 94,778
TOTAL FUTURES CONTRACTS				\$(330,644)

SWAP CONTRACTS — At September 30, 2024, the Fund had the following swap contracts:

CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS

Payments Made by the Fund	Payments Received by Fund	Termination Date	Notional Amount (000s)	Market Value	Upfront Premium (Received) Paid	Unrealized Appreciation/ (Depreciation)
12M SOFR ^(a)	4.430% ^(a)	12/31/24	\$ 10	\$ (70)	\$ —	\$ (70)

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS (continued)

Payments Made by the Fund	Payments Received by Fund	Termination Date	Notional Amount (000s)	Market Value	Upfront Premium (Received) Paid	Unrealized Appreciation/ (Depreciation)
1M BID Average ^(b)	9.750% ^(b)	01/02/26	BRL 61,539	\$ (354,889)	\$ (295,641)	\$ (59,248)
0.506% ^(c)	6M JYOR ^(c)	08/13/26	JPY 11,129,372 ^(d)	26,251	—	26,251
6M AUDOR ^(e)	3.000 ^(e)	09/16/26	AUD 123,865 ^(d)	(255,549)	(167,776)	(87,773)
6M EURO ^(c)	1.750 ^(c)	09/26/26	EUR 216,192 ^(d)	74,843	(58,497)	133,340
3.000 ^(c)	12M SOFR ^(c)	09/26/26	\$ 159,126 ^(d)	32,493	(20,677)	53,170
Mexico Interbank TIEE						
28 Days ^(b)	9.250 ^(b)	12/16/26	MXN 589,280 ^(d)	296,771	210,291	86,480
3M CNY ^(e)	1.750 ^(e)	12/18/26	CNY 97,440 ^(d)	39,678	23,892	15,786
3.750 ^(a)	12M SOFR ^(a)	12/18/26	\$ 93,220 ^(d)	(880,304)	(1,043,984)	163,680
6M EURO ^(a)	2.500 ^(a)	12/18/26	EUR 146,630 ^(d)	1,800,720	1,516,487	284,233
3M KWDCD ^(e)	2.750 ^(e)	12/18/26	KRW 25,182,910 ^(d)	1,874	(45,669)	47,543
6M EURO ^(f)	3.000 ^(a)	12/18/26	EUR 12,840 ^(d)	240,770	134,210	106,560
6M PRIBO ^(f)	3.250 ^(a)	12/18/26	CZK 195,010 ^(d)	34,534	1,332	33,202
6M CDOR ^(f)	3.500 ^(f)	12/18/26	CAD 65,638 ^(d)	805,937	835,649	(29,712)
6M CDOR ^(f)	3.750 ^(f)	12/18/26	20,240 ^(d)	320,232	201,711	118,521
3M NIBOR ^(f)	3.750 ^(a)	12/18/26	NOK 1,052,710 ^(d)	254,006	118,690	135,316
12M SOFR ^(a)	3.750 ^(a)	12/18/26	\$ 196,725 ^(d)	1,857,733	1,964,022	(106,289)
3.500 ^(f)	3M NZDOR ^(e)	12/18/26	NZD 72,200 ^(d)	(109,241)	(122,103)	12,862
6M AUDOR ^(e)	4.000 ^(e)	12/18/26	AUD 23,130 ^(d)	142,749	112,846	29,903
12M SOFR ^(a)	4.000 ^(a)	12/18/26	\$ 15,850 ^(d)	225,347	165,701	59,646
6M GBP ^(a)	4.000 ^(a)	12/18/26	GBP 90,450 ^(d)	614,915	40,928	573,987
6M GBP ^(a)	4.250 ^(a)	12/18/26	8,770 ^(d)	114,478	69,992	44,486
6M CLICP ^(f)	4.500 ^(f)	12/18/26	CLP 6,949,340 ^(d)	43,251	42,817	434
6M BUBOR ^(f)	5.500 ^(a)	12/18/26	HUF 474,060 ^(d)	7,733	1,721	6,012
0.500 ^(a)	6M CHFOR ^(a)	12/18/26	CHF 298,460 ^(d)	(829,206)	164,388	(993,594)
6.000 ^(f)	6M MIBOR ^(f)	12/18/26	INR 1,724,110 ^(d)	(1,234)	14,404	(15,638)
6M CPIBR ^(e)	7.250 ^(e)	12/18/26	COP 21,740,480 ^(d)	30,845	59,474	(28,629)
3M JIBAR ^(e)	7.250 ^(e)	12/18/26	ZAR 189,920 ^(d)	42,558	33,265	9,293
3.490 ^(a)	12M SOFR ^(a)	05/31/27	\$ 10	31	(19)	50
6M GBP ^(a)	3.500 ^(a)	08/31/27	GBP 255,160 ^(d)	193,049	247,320	(54,271)
6M GBP ^(a)	4.000 ^(a)	12/18/27	34,520 ^(d)	470,639	383,924	86,715
2.500 ^(a)	6M EURO ^(f)	12/18/27	EUR 2,590 ^(d)	(32,318)	(20,449)	(11,869)
12M SOFR ^(a)	3.805 ^(a)	04/13/28	\$ 91,280 ^(d)	1,262,622	324,099	938,523
6M EURO ^(f)	2.500 ^(a)	05/14/28	EUR 81,460 ^(d)	758,614	(445,941)	1,204,555
1.250 ^(a)	6M EURO ^(f)	12/19/28	2,630	115,562	(33,883)	149,445
10.250 ^(b)	1M BID Average ^(b)	01/02/29	BRL 81,420	829,267	209,896	619,371
3.500 ^(a)	6M GBP ^(a)	08/31/29	GBP 235,832 ^(d)	(534,962)	(879,323)	344,361
12M SOFR ^(a)	3.038 ^(a)	09/13/29	\$ 88,230 ^(d)	(162,458)	81,743	(244,201)
2.457 ^(f)	6M CDOR ^(f)	09/13/29	CAD 117,890 ^(d)	78,861	(37,934)	116,795
3M CNY ^(e)	1.750 ^(e)	12/18/29	CNY 11,400 ^(d)	(4,669)	10,377	(15,046)
6M EURO ^(a)	2.500 ^(a)	12/18/29	EUR 7,850 ^(d)	213,355	205,873	7,482
6M CDOR ^(f)	3.250 ^(f)	12/18/29	CAD 40,560 ^(d)	959,381	878,614	80,767
3M NIBOR ^(f)	3.500 ^(a)	12/18/29	NOK 525,450 ^(d)	114,725	203,109	(88,384)
12M SOFR ^(a)	3.750 ^(a)	12/18/29	\$ 20,460 ^(d)	530,041	489,863	40,178
2.000 ^(a)	3M STIBOR ^(e)	12/18/29	SEK 290,860 ^(d)	(20,956)	(70,295)	49,339
6M AUDOR ^(f)	4.000 ^(f)	12/18/29	AUD 67,050 ^(d)	523,636	772,468	(248,832)
3.750 ^(a)	6M GBP ^(a)	12/18/29	GBP 13,610 ^(d)	(167,208)	(165,315)	(1,893)
0.750 ^(a)	6M JYOR ^(a)	12/18/29	JPY 42,913,500 ^(d)	(1,749,623)	(1,793,223)	43,600
6.000 ^(f)	6M MIBOR ^(f)	12/18/29	INR 596,020 ^(d)	(1,254)	6,218	(7,472)
2.000 ^(e)	6M THOR ^(e)	12/18/29	THB 284,830 ^(d)	32,244	42,359	(10,115)
6M CDOR ^(f)	2.801 ^(f)	09/11/31	CAD 124,170 ^(d)	(105,244)	49,991	(155,235)
3.215 ^(a)	12M SOFR ^(a)	09/12/31	\$ 93,650 ^(d)	131,260	(76,784)	208,044

ADDITIONAL INVESTMENT INFORMATION (continued)

CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS (continued)

Payments Made by the Fund	Payments Received by Fund	Termination Date	Notional Amount (000s)	Market Value	Upfront Premium (Received) Paid	Unrealized Appreciation/ (Depreciation)
6M EURO ^(f)	3.000% ^(a)	11/10/33	EUR 69,480 ^(d)	\$ 1,874,451	\$ 1,089,218	\$ 785,233
12M SOFR ^(a)	3.790 ^(a)	05/21/34	\$ 75,880 ^(d)	1,242,216	446,046	796,170
1.295% ^(a)	6M JYOR ^(a)	08/02/34	JPY 8,009,770 ^(d)	(406,794)	(106,738)	(300,056)
6M GBP ^(a)	3.500 ^(a)	08/28/34	GBP 47,290 ^(d)	(290,832)	(78,626)	(212,206)
3.750 ^(a)	12M SOFR ^(a)	12/18/34	\$ 40,617 ^(d)	(1,579,297)	(1,562,081)	(17,216)
3M STIBOR ^(c)	2.250 ^(a)	12/18/34	SEK 169,700 ^(d)	46,449	(69,545)	115,994
6M EURO ^(f)	2.500 ^(a)	12/18/34	EUR 58,670 ^(d)	999,657	448,014	551,643
3M KWDCDC ^(c)	2.750 ^(e)	12/18/34	KRW 955,120 ^(d)	(3,562)	(8,515)	4,953
6M CDOR ^(f)	3.250 ^(f)	12/18/34	CAD 11,290 ^(d)	309,396	211,479	97,917
6M PRIBO ^(f)	3.500 ^(a)	12/18/34	CZK 33,430 ^(d)	27,685	13,412	14,273
6M GBP ^(a)	3.750 ^(a)	12/18/34	GBP 1,120 ^(d)	19,256	20,712	(1,456)
3.500 ^(a)	3M NIBOR ^(f)	12/18/34	NOK 66,000 ^(d)	(28,043)	(19,376)	(8,667)
3M NZDOR ^(c)	4.000 ^(f)	12/18/34	NZD 12,460 ^(d)	87,600	89,607	(2,007)
4.500 ^(f)	6M AUDOR ^(f)	12/18/34	AUD 12,080 ^(d)	(298,917)	(347,221)	48,304
6.000000 ^(a)	6M BUBOR ^(f)	12/18/34	HUF 669,050 ^(d)	(32,582)	(4,568)	(28,014)
0.750 ^(a)	6M CHFOR ^(a)	12/18/34	CHF 10,260 ^(d)	(197,063)	(77,772)	(119,291)
5.000 ^(f)	6M CLICP ^(f)	12/18/34	CLP 1,950,950 ^(d)	(47,638)	(64,475)	16,837
4.500 ^(a)	6M WIBOR ^(f)	12/18/34	PLN 12,270 ^(d)	(22,348)	1,070	(23,418)
6M CPIBR ^(c)	7.750 ^(e)	12/18/34	COP 10,835,920 ^(d)	37,809	56	37,753
3M JIBAR ^(c)	8.750 ^(e)	12/18/34	ZAR 54,220 ^(d)	57,963	24,796	33,167
6M EURO ^(f)	2.152 ^(a)	08/09/37	EUR 37,490 ^(d)	(837,093)	(3,698,000)	2,860,907
12M SOFR ^(a)	3.391 ^(a)	05/10/38	\$ 22,050 ^(d)	(164,910)	(630,758)	465,848
6M EURO ^(f)	3.000 ^(a)	01/25/39	EUR 43,060 ^(d)	536,357	112,790	423,567
1.451 ^(a)	6M EURO ^(f)	08/10/42	95,250 ^(d)	4,016,321	(5,322,038)	9,338,359
2.500 ^(a)	6M EURO ^(f)	01/25/44	102,960 ^(d)	(312,770)	(7,073)	(305,697)
6M JYOR ^(a)	2.160 ^(a)	08/02/44	JPY 9,615,960 ^(d)	(135,657)	63,611	(199,268)
2.500 ^(a)	6M EURO ^(f)	12/18/44	EUR 570 ^(d)	(8,600)	(6,511)	(2,089)
6M EURO ^(f)	1.051 ^(a)	08/11/47	55,710 ^(d)	(1,999,938)	(4,588,570)	2,588,632
6M EURO ^(f)	2.000 ^(a)	01/25/49	61,350 ^(d)	(30,062)	(64,609)	34,547
2.564 ^(a)	12M SOFR ^(a)	05/11/53	\$ 21,330 ^(d)	426,263	(29,941)	456,204
2.000 ^(a)	6M EURO ^(f)	05/17/53	EUR 24,120 ^(d)	293,451	109,340	184,111
2.500 ^(a)	6M EURO ^(f)	11/10/53	37,480 ^(d)	(1,559,291)	(1,802,306)	243,015
3.380 ^(a)	12M SOFR ^(a)	04/11/54	\$ 31,930 ^(d)	(492,064)	(198,302)	(293,762)
3.344 ^(a)	12M SOFR ^(a)	05/20/54	47,700 ^(d)	(633,804)	(223,502)	(410,302)
2.250 ^(a)	6M EURO ^(f)	12/18/54	EUR 12,140 ^(d)	23,938	(35,626)	59,564
TOTAL				\$ 8,929,367	\$(11,975,841)	\$20,905,208

(a) Payments made annually.

(b) Payments made monthly.

(c) Payments made at maturity.

(d) Represents forward starting interest rate swaps whose effective dates of commencement of accruals and cash flows occur subsequent to September 30, 2024.

(e) Payments made quarterly.

(f) Payments made semi-annually.

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

OVER-THE-COUNTER CREDIT DEFAULT SWAP CONTRACTS

Reference Obligation/Index	Financing Rate Received/(Paid) by the Fund ^(a)	Credit Spread at September 30, 2024 ^(b)	Counterparty	Termination Date	Notional Amount (000s)	Value	Upfront Premiums (Received) Paid	Unrealized Appreciation/ (Depreciation)
Protection Sold:								
CMBX.NA.BBB.17	3.000%	4.975%	JPMorgan Securities, Inc.	12/15/56	\$10,500	\$(1,246,076)	\$(1,331,579)	\$85,503

(a) Payments made quarterly.

(b) Credit spread on the referenced obligation, together with the term of the swap contract, are indicators of payment/performance risk. The likelihood of a credit event occurring which would require a fund or its counterparty to make a payment or otherwise be required to perform under the swap contract is generally greater as the credit spread and the term of the swap contract increase.

CENTRALLY CLEARED CREDIT DEFAULT SWAP CONTRACTS

Referenced Obligation/Index	Financing Rate Received/(Paid) by the Fund ^(a)	Credit Spread at September 30, 2024 ^(b)	Termination Date	Notional Amount (000s)	Value	Upfront Premiums (Received) Paid	Unrealized Appreciation/ (Depreciation)
Protection Sold:							
CDX.NA.HY Index 39	5.000%	2.467%	12/20/27	\$21,533	\$1,620,075	\$1,365,598	\$254,477
CDX.NA.IG Index 40	1.000	0.358	06/20/28	26,349	598,765	318,024	280,741
Republic of Chile, 3.240%, 02/06/28	1.000	0.493	06/20/29	5,200	116,646	101,035	15,611
Republic of Indonesia, 2.150%, 07/28/31	1.000	0.638	06/20/29	5,230	83,625	56,967	26,658
Republic of Peru, 8.750%, 11/21/33	1.000	0.697	06/20/29	5,190	69,889	75,447	(5,558)
Republic of the Philippines, 9.500%, 02/02/30	1.000	0.533	06/20/29	5,170	106,579	83,298	23,281
TOTAL					\$2,595,579	\$2,000,369	\$595,210

(a) Payments made quarterly.

(b) Credit spread on the referenced obligation, together with the term of the swap contract, are indicators of payment/performance risk. The likelihood of a credit event occurring which would require a fund or its counterparty to make a payment or otherwise be required to perform under the swap contract is generally greater as the credit spread and the term of the swap contract increase.

OVER THE COUNTER TOTAL RETURN SWAP CONTRACTS

Reference Obligation/Index	Financing Rate Paid/(Received) by the Fund ^(a)	Counterparty	Termination Date [#]	Notional Amount (000s)	Unrealized Appreciation/ (Depreciation)
JPMBKTL3 Index	3MSOFR+0.570%	JPMorgan Securities, Inc.	10/22/24	\$60,453	\$(3,479,147)

The Fund pays/receives annual coupon payments in accordance with the swap contract(s). On the termination date of the swap contract(s), the Fund will either receive from or pay to the counterparty an amount equal to the net of the accrued financing fees and the value of the reference security subtracted from the original notional cost (notional multiplied by the price change of the reference security, converted to U.S. Dollars).

* There is no upfront payment on the bond forward contract, therefore the unrealized gain (loss) of the bond forward contract is equal to its market value.

(a) Payments made quarterly.

A basket (JPMBKTL3) of common stocks

Common Stocks	Sector	Shares	Value	Weight
Anheuser-Busch InBev Worldwide Inc	Consumer Staples	(695)	\$(82,238)	2.0
Energy Transfer LP	Energy	(752)	(81,069)	2.0
HCA Inc	Consumer Staples	(718)	(81,018)	2.0

ADDITIONAL INVESTMENT INFORMATION (continued)

A basket (JPMBKTL3) of common stocks (continued)

Common Stocks	Sector	Shares	Value	Weight
BlackRock Funding Inc	Financials	(695)	\$(80,121)	2.0
DuPont de Nemours Inc	Materials	(703)	(80,067)	2.0
Oracle Corp	Technology	(752)	(79,424)	2.0
Cigna Group/The	Consumer Staples	(752)	(79,186)	2.0
FedEx Corp	Industrials	(752)	(78,023)	1.9
Novartis Capital Corp	Consumer Staples	(752)	(77,136)	1.9
Southern Co/The	Utilities	(752)	(73,365)	1.8
Kraft Heinz Foods Co	Consumer Staples	(752)	(69,326)	1.7
Walt Disney Co/The	Communications	(662)	(68,556)	1.7
Comcast Corp	Communications	(752)	(67,742)	1.7
Broadcom Inc	Technology	(752)	(67,536)	1.7
Siemens Financieringsmaatschappij NV	Industrials	(636)	(66,939)	1.7
Wells Fargo & Co	Financials	(752)	(66,574)	1.7
Commonwealth Bank of Australia	Financials	(752)	(64,389)	1.6
BNP Paribas SA	Financials	(616)	(62,774)	1.6
Credit Agricole SA	Financials	(639)	(62,677)	1.6
National Australia Bank Ltd	Financials	(752)	(62,083)	1.5
Cisco Systems Inc	Communications	(752)	(61,686)	1.5
Kinder Morgan Energy Partners LP	Energy	(666)	(60,456)	1.5
RTX Corp	Industrials	(680)	(59,906)	1.5
Enbridge Inc	Energy	(752)	(59,439)	1.5
Bristol-Myers Squibb Co	Consumer Staples	(752)	(59,176)	1.5
Morgan Stanley	Financials	(752)	(59,014)	1.5
TotalEnergies Capital SA	Energy	(598)	(57,321)	1.4
Molson Coors Beverage Co	Consumer Staples	(553)	(57,258)	1.4
Altria Group Inc	Consumer Staples	(636)	(56,975)	1.4
AbbVie Inc	Consumer Staples	(538)	(56,480)	1.4
CVS Health Corp	Consumer Staples	(752)	(55,339)	1.4
Equitable Holdings Inc	Financials	(752)	(55,215)	1.4
Medtronic Inc	Consumer Staples	(571)	(54,994)	1.4
Pfizer Investment Enterprises Pte Ltd	Consumer Staples	(752)	(54,203)	1.3
PacifiCorp	Utilities	(504)	(50,621)	1.3
Apple Inc	Technology	(530)	(45,929)	1.1
UBS Group AG	Financials	(504)	(44,615)	1.1
NextEra Energy Capital Holdings Inc	Utilities	(410)	(42,824)	1.1
Philip Morris International Inc	Consumer Staples	(436)	(42,640)	1.1
MPLX LP	Energy	(519)	(40,525)	1.0
Pacific Gas and Electric Co	Utilities	(428)	(39,065)	1.0
Honeywell International Inc	Industrials	(365)	(35,427)	0.9
UnitedHealth Group Inc	Consumer Staples	(271)	(27,268)	0.7
Alphabet Inc	Communications	(342)	(27,101)	0.7
UnitedHealth Group Inc	Consumer Staples	(282)	(26,439)	0.7
BP Capital Markets America Inc	Energy	(241)	(25,734)	0.6
Microsoft Corp	Technology	(256)	(25,634)	0.6
International Flavors & Fragrances Inc	Materials	(286)	(25,335)	0.6
Pfizer Inc	Consumer Staples	(214)	(24,541)	0.6
Exxon Mobil Corp	Energy	(271)	(24,444)	0.6

PURCHASED AND WRITTEN OPTIONS CONTRACTS — At September 30, 2024, the Fund had the following purchased and written options:

OVER-THE-COUNTER INTEREST RATE SWAPTIONS

Description	Counterparty	Exercise Rate	Expiration Date	Number of Contracts	Notional Amount	Market Value	Premiums Paid (Received) by Fund	Unrealized Appreciation/ (Depreciation)
Written option contracts								
Calls								
1M IRS	BofA Securities LLC	2.437%	10/21/2024	(14,080,000)	\$ (14,080,000)	\$ (166,748)	\$ (93,118)	\$ (73,630)

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

OVER-THE-COUNTER INTEREST RATE SWAPTIONS (continued)

Description	Counterparty	Exercise Rate	Expiration Date	Number of Contracts	Notional Amount	Market Value	Premiums Paid (Received) by Fund	Unrealized Appreciation/ (Depreciation)
1M IRS	Citibank NA	2.448%	10/07/2024	(13,810,000)	\$ (13,810,000)	\$ (146,535)	\$ (108,947)	\$ (37,588)
1M IRS	Citibank NA	2.364	10/28/2024	(14,000,000)	(14,000,000)	(113,840)	(100,889)	(12,951)
1M IRS	Deutsche Bank AG (London)	3.214	10/15/2024	(14,300,000)	(14,300,000)	(44,819)	(133,526)	88,707
2M IRS	JPMorgan Securities, Inc.	3.395	10/03/2024	(14,400,000)	(14,400,000)	(111,378)	(149,076)	37,698
3Y IRS	JPMorgan Securities, Inc.	1.812	09/20/2027	(93,080,000)	(93,080,000)	(187,026)	(242,008)	54,982
3Y IRS	JPMorgan Securities, Inc.	1.820	09/20/2027	(93,080,000)	(93,080,000)	(188,515)	(190,814)	2,299
1M IRS	MS & Co. Int. PLC	2.394	10/14/2024	(13,740,000)	(13,740,000)	(106,578)	(95,440)	(11,138)
1M IRS	MS & Co. Int. PLC	3.275	10/21/2024	(14,660,000)	(14,660,000)	(87,829)	(131,757)	43,928
1M IRS	MS & Co. Int. PLC	3.312	10/28/2024	(14,600,000)	(14,600,000)	(125,262)	(125,706)	444
				(299,750,000)	\$(299,750,000)	\$(1,278,530)	\$(1,371,281)	\$ 92,751
Puts								
1M IRS	BofA Securities LLC	2.437	10/21/2024	(14,080,000)	(14,080,000)	(36,299)	(93,118)	56,819
1M IRS	Citibank NA	2.448	10/07/2024	(13,810,000)	(13,810,000)	(8,941)	(108,947)	100,006
1M IRS	Citibank NA	2.364	10/28/2024	(14,000,000)	(14,000,000)	(81,706)	(100,889)	19,183
1M IRS	Deutsche Bank AG (London)	3.214	10/15/2024	(14,300,000)	(14,300,000)	(165,910)	(133,526)	(32,384)
2M IRS	JPMorgan Securities, Inc.	3.395	10/03/2024	(14,400,000)	(14,400,000)	(17,891)	(149,076)	131,185
3Y IRS	JPMorgan Securities, Inc.	4.312	09/20/2027	(93,080,000)	(93,080,000)	(270,463)	(183,833)	(86,630)
3Y IRS	JPMorgan Securities, Inc.	4.320	09/20/2027	(93,080,000)	(93,080,000)	(269,085)	(251,316)	(17,769)
1M IRS	MS & Co. Int. PLC	2.394	10/14/2024	(13,740,000)	(13,740,000)	(40,509)	(95,440)	54,931
1M IRS	MS & Co. Int. PLC	3.275	10/21/2024	(14,660,000)	(14,660,000)	(132,601)	(131,757)	(844)
1M IRS	MS & Co. Int. PLC	3.312	10/28/2024	(14,600,000)	(14,600,000)	(120,022)	(125,706)	5,684
				(299,750,000)	\$(299,750,000)	\$(1,143,427)	\$(1,373,608)	\$230,181
Total written option contracts				(599,500,000)	\$(599,500,000)	\$(2,421,957)	\$(2,744,889)	\$322,932

OVER-THE-COUNTER OPTIONS ON FOREIGN CURRENCY

Description	Counterparty	Exercise Price	Expiration Date	Number of Contracts	Notional Amount	Market Value	Premiums Paid (Received) by Fund	Unrealized Appreciation/ (Depreciation)
Purchased option contracts								
Calls								
Call USD/Put BRL	Barclays Bank PLC	\$ 5.698	10/16/2024	22,662,000	\$ 22,662,000	\$ 41,698	\$ 527,345	\$ (485,647)
Call USD/Put BRL	Barclays Bank PLC	5.350	10/24/2024	10,846,000	10,846,000	286,486	271,041	15,445
Call USD/Put BRL	Barclays Bank PLC	5.590	10/24/2024	11,133,000	11,133,000	74,480	264,298	(189,818)
Call USD/Put BRL	Barclays Bank PLC	5.774	11/22/2024	23,476,000	23,476,000	169,168	439,940	(270,772)
Call EUR/Put CHF	BNP Paribas SA	0.949	10/02/2024	7,040,000	7,040,000	1,348	35,913	(34,565)
Call USD/Put CAD	BofA Securities LLC	1.363	11/20/2024	23,284,000	23,284,000	101,914	206,925	(105,011)
Call USD/Put COP	BofA Securities LLC	4,020.000	10/10/2024	21,624,000	21,624,000	985,168	568,322	416,846
Call USD/Put COP	BofA Securities LLC	4,320.000	12/04/2024	23,651,000	23,651,000	395,137	501,235	(106,098)

ADDITIONAL INVESTMENT INFORMATION (continued)

OVER-THE-COUNTER OPTIONS ON FOREIGN CURRENCY (continued)

Description	Counterparty	Exercise Price	Expiration Date	Number of Contracts	Notional Amount	Market Value	Premiums Paid (Received) by Fund	Unrealized Appreciation/ (Depreciation)
Call USD/Put KRW	BofA Securities LLC	\$1,336.000	11/01/2024	23,619,000	\$ 23,619,000	\$ 120,717	\$ 104,302	\$ 16,415
Call USD/Put KRW	BofA Securities LLC	1,374.500	03/10/2025	47,548,000	47,548,000	396,931	596,490	(199,559)
Call USD/Put MXN	BofA Securities LLC	18.535	11/20/2024	11,460,000	11,460,000	791,049	273,023	518,026
Call USD/Put SGD	BofA Securities LLC	1.326	03/10/2025	23,774,000	23,774,000	62,121	133,134	(71,013)
Call USD/Put ZAR	BofA Securities LLC	18.195	12/05/2024	11,853,000	11,853,000	92,560	239,312	(146,752)
Call USD/Put CNH	Deutsche Bank AG (London)	7.239	10/10/2024	10,812,000	10,812,000	22	101,633	(101,611)
Call USD/Put HUF	Deutsche Bank AG (London)	379.000	10/17/2024	12,922,000	12,922,000	1,266	307,414	(306,148)
Call USD/Put HUF	Deutsche Bank AG (London)	367.000	12/04/2024	17,738,000	17,738,000	148,503	176,600	(28,097)
Call USD/Put MXN	Deutsche Bank AG (London)	17.623	10/16/2024	10,823,000	10,823,000	1,155,528	262,143	893,385
Call USD/Put MXN	Deutsche Bank AG (London)	20.540	11/20/2024	11,822,000	11,822,000	167,340	322,657	(155,317)
Call USD/Put TWD	Deutsche Bank AG (London)	32.300	03/10/2025	47,548,000	47,548,000	328,699	517,132	(188,433)
Call USD/Put CNH	HSBC Bank PLC	7.294	11/01/2024	11,288,000	11,288,000	1,185	77,244	(76,059)
Call USD/Put CNH	HSBC Bank PLC	7.390	01/09/2025	22,642,000	22,642,000	22,234	126,686	(104,452)
Call USD/Put KRW	HSBC Bank PLC	1,360.000	11/01/2024	47,239,000	47,239,000	81,440	333,035	(251,595)
Call USD/Put TWD	HSBC Bank PLC	32.000	12/06/2024	47,438,000	47,438,000	318,878	389,466	(70,588)
Call USD/Put ZAR	HSBC Bank PLC	18.039	11/20/2024	17,463,216	17,463,216	121,247	406,509	(285,262)
Call AUD/Put USD	JPMorgan Securities, Inc.	0.663	11/05/2024	12,465,000	12,465,000	372,086	213,849	158,237
Call EUR/Put CZK	JPMorgan Securities, Inc.	25.540	02/04/2025	10,804,000	10,804,000	50,920	99,784	(48,864)
Call EUR/Put CZK	JPMorgan Securities, Inc.	25.200	02/20/2025	10,496,000	10,496,000	113,693	114,359	(666)
Call EUR/Put PLN	JPMorgan Securities, Inc.	4.308	10/18/2024	21,043,000	21,043,000	52,142	155,098	(102,956)
Call USD/Put BRL	JPMorgan Securities, Inc.	5.857	10/24/2024	11,283,000	11,283,000	13,370	298,559	(285,189)
Call USD/Put CNH	JPMorgan Securities, Inc.	7.254	10/14/2024	10,828,000	10,828,000	54	109,579	(109,525)
Call USD/Put CNH	JPMorgan Securities, Inc.	7.387	01/17/2025	22,855,000	22,855,000	26,558	125,817	(99,259)
Call USD/Put CNH	JPMorgan Securities, Inc.	7.383	01/21/2025	22,930,000	22,930,000	28,525	133,957	(105,432)
Call USD/Put CNH	JPMorgan Securities, Inc.	7.262	01/23/2025	11,477,000	11,477,000	28,509	121,668	(93,159)
Call EUR/Put USD	MS & Co. Int. PLC	1.083	10/24/2024	7,604,000	7,604,000	240,770	127,449	113,321

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

OVER-THE-COUNTER OPTIONS ON FOREIGN CURRENCY (continued)

Description	Counterparty	Exercise Price	Expiration Date	Number of Contracts	Notional Amount	Market Value	Premiums Paid (Received) by Fund	Unrealized Appreciation/ (Depreciation)
Call USD/Put CNH	MS & Co. Int. PLC	\$ 7.235	10/10/2024	10,883,000	\$ 10,883,000	\$ 33	\$ 101,941	\$ (101,908)
Call USD/Put HUF	MS & Co. Int. PLC	362.650	10/17/2024	13,747,000	13,747,000	39,358	198,988	(159,630)
Call USD/Put MXN	MS & Co. Int. PLC	19.595	11/20/2024	11,345,094	11,345,094	362,181	326,739	35,442
Call EUR/Put PLN	UBS AG (London)	4.373	02/03/2025	10,759,000	10,759,000	89,080	165,188	(76,108)
Call USD/Put COP	UBS AG (London)	4,190.000	10/10/2024	22,266,000	22,266,000	264,876	509,178	(244,302)
				730,490,310	\$ 730,490,310	\$ 7,547,274	\$ 9,983,952	\$(2,436,678)
Puts								
Put EUR/Call USD	Barclays Bank PLC	1.089	01/21/2025	10,504,000	10,504,000	60,310	145,940	(85,630)
Put EUR/Call CHF	BNP Paribas SA	0.949	10/02/2024	7,040,000	7,040,000	59,973	35,913	24,060
Put EUR/Call USD	BNP Paribas SA	1.076	10/03/2024	32,278,000	32,278,000	—	240,998	(240,998)
Put EUR/Call USD	BNP Paribas SA	1.112	10/09/2024	31,759,000	31,759,000	124,441	224,091	(99,650)
Put EUR/Call USD	BNP Paribas SA	1.100	10/09/2024	42,489,000	42,489,000	35,283	236,470	(201,187)
Put EUR/Call USD	BNP Paribas SA	1.062	10/17/2024	10,128,500	10,128,500	135	114,449	(114,314)
Put EUR/Call USD	BNP Paribas SA	1.111	10/24/2024	32,554,000	32,554,000	180,861	168,356	12,505
Put EUR/Call USD	BNP Paribas SA	1.105	11/28/2024	32,320,000	32,320,000	247,918	199,317	48,601
Put EUR/Call USD	BNP Paribas SA	1.112	11/28/2024	32,393,000	32,393,000	336,171	263,297	72,874
Put GBP/Call USD	BNP Paribas SA	1.254	10/31/2024	8,996,000	8,996,000	445	130,435	(129,990)
Put GBP/Call USD	BNP Paribas SA	1.323	11/19/2024	13,543,000	13,543,000	133,281	128,912	4,369
Put NZD/Call USD	BNP Paribas SA	0.606	11/04/2024	57,336,000	57,336,000	53,509	313,837	(260,328)
Put NZD/Call USD	BNP Paribas SA	0.622	11/04/2024	38,210,000	38,210,000	119,529	150,526	(30,997)
Put USD/Call CNH	BNP Paribas SA	7.020	01/09/2025	22,642,000	22,642,000	411,700	263,779	147,921
Put AUD/Call USD	BofA Securities LLC	0.646	02/27/2025	26,803,000	26,803,000	105,567	248,731	(143,164)
Put EUR/Call USD	BofA Securities LLC	1.082	10/08/2024	10,444,000	10,444,000	244	90,599	(90,355)
Put EUR/Call USD	BofA Securities LLC	1.085	10/23/2024	31,523,000	31,523,000	16,106	262,355	(246,249)
Put NZD/Call USD	BofA Securities LLC	0.619	11/21/2024	38,786,000	38,786,000	171,105	316,990	(145,885)
Put EUR/Call USD	Deutsche Bank AG (London)	1.113	10/01/2024	43,083,000	43,083,000	43,882	199,229	(155,347)

ADDITIONAL INVESTMENT INFORMATION (continued)

OVER-THE-COUNTER OPTIONS ON FOREIGN CURRENCY (continued)

Description	Counterparty	Exercise Price	Expiration Date	Number of Contracts	Notional Amount	Market Value	Premiums Paid (Received) by Fund	Unrealized Appreciation/(Depreciation)
Put GBP/Call USD	HSBC Bank PLC	\$ 1.233	10/15/2024	23,081,000	\$ 23,081,000	\$ —	\$ 438,284	\$ (438,284)
Put GBP/Call USD	HSBC Bank PLC	1.293	11/19/2024	13,543,000	13,543,000	43,147	222,578	(179,431)
Put AUD/Call USD	JPMorgan Securities, Inc.	0.673	02/24/2025	17,420,000	17,420,000	163,416	280,599	(117,183)
Put NZD/Call USD	JPMorgan Securities, Inc.	0.618	10/08/2024	38,003,000	38,003,000	12,289	214,998	(202,709)
Put EUR/Call USD	MS & Co. Int. PLC	1.083	10/24/2024	7,604,000	7,604,000	3,496	127,449	(123,953)
Put GBP/Call USD	MS & Co. Int. PLC	1.308	11/08/2024	27,041,000	27,041,000	121,581	316,953	(195,372)
Put NZD/Call USD	Standard Chartered Bank	0.581	10/29/2024	39,290,000	39,290,000	1,747	321,072	(319,325)
Put EUR/Call USD	UBS AG (London)	1.062	10/17/2024	10,128,500	10,128,500	135	91,209	(91,074)
Put EUR/Call USD	UBS AG (London)	1.086	10/21/2024	10,225,000	10,225,000	4,837	121,482	(116,645)
Put NZD/Call USD	UBS AG (London)	0.593	10/22/2024	38,224,000	38,224,000	3,813	301,471	(297,658)
				747,391,000	\$ 747,391,000	\$ 2,454,921	\$ 6,170,319	\$(3,715,398)
Total purchased option contracts				1,477,881,310	\$ 1,477,881,310	\$10,002,195	\$ 16,154,271	\$(6,152,076)
Written option contracts								
Calls								
Call AUD/Put NZD	Barclays Bank PLC	1.091	10/17/2024	(16,012,000)	(16,012,000)	(53,678)	(73,555)	19,877
Call EUR/Put GBP	Barclays Bank PLC	0.835	10/30/2024	(9,696,000)	(9,696,000)	(49,076)	(56,721)	7,645
Call USD/Put BRL	Barclays Bank PLC	5.698	10/16/2024	(22,662,000)	(22,662,000)	(41,698)	(838,494)	796,796
Call USD/Put BRL	Barclays Bank PLC	5.350	10/24/2024	(10,846,000)	(10,846,000)	(286,486)	(464,100)	177,614
Call USD/Put SGD	Barclays Bank PLC	1.291	10/21/2024	(10,776,000)	(10,776,000)	(29,526)	(59,322)	29,796
Call EUR/Put USD	BNP Paribas SA	1.083	10/24/2024	(7,604,000)	(7,604,000)	(240,770)	(140,711)	(100,059)
Call USD/Put CNH	BNP Paribas SA	7.390	01/09/2025	(22,642,000)	(22,642,000)	(22,234)	(80,832)	58,598
Call USD/Put GBP	BNP Paribas SA	0.841	10/21/2024	(9,693,000)	(9,693,000)	(14,653)	(48,742)	34,089
Call AUD/Put NZD	BofA Securities LLC	1.086	10/03/2024	(15,848,000)	(15,848,000)	(41,021)	(73,881)	32,860
Call USD/Put COP	BofA Securities LLC	4,190.000	10/10/2024	(22,266,000)	(22,266,000)	(264,876)	(450,552)	185,676
Call USD/Put KRW	BofA Securities LLC	1,360.000	11/01/2024	(47,239,000)	(47,239,000)	(81,440)	(72,370)	(9,070)
Call USD/Put KRW	BofA Securities LLC	1,325.800	03/10/2025	(23,774,000)	(23,774,000)	(431,569)	(601,482)	169,913

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

OVER-THE-COUNTER OPTIONS ON FOREIGN CURRENCY (continued)

Description	Counterparty	Exercise Price	Expiration Date	Number of Contracts	Notional Amount	Market Value	Premiums Paid (Received) by Fund	Unrealized Appreciation/ (Depreciation)
Call USD/Put MXN	BofA Securities LLC	\$ 17.623	10/16/2024	(10,823,000)	\$ (10,823,000)	\$(1,155,528)	\$ (406,674)	\$ (748,854)
Call EUR/Put CHF	Deutsche Bank AG (London)	0.949	10/02/2024	(7,040,000)	(7,040,000)	(1,348)	(27,461)	26,113
Call USD/Put HUF	Deutsche Bank AG (London)	362.650	10/17/2024	(13,747,000)	(13,747,000)	(39,358)	(83,225)	43,867
Call USD/Put MXN	Deutsche Bank AG (London)	19.595	11/20/2024	(11,345,094)	(11,345,094)	(362,181)	(535,250)	173,069
Call USD/Put TWD	Deutsche Bank AG (London)	31.400	03/10/2025	(23,774,000)	(23,774,000)	(351,308)	(517,940)	166,632
Call USD/Put CNH	HSBC Bank PLC	7.235	10/10/2024	(10,883,000)	(10,883,000)	(33)	(111,007)	110,974
Call USD/Put KRW	HSBC Bank PLC	1,336.000	11/01/2024	(23,619,000)	(23,619,000)	(120,740)	(327,831)	207,091
Call USD/Put TWD	HSBC Bank PLC	31.400	12/06/2024	(23,719,000)	(23,719,000)	(339,158)	(387,687)	48,529
Call AUD/Put NZD	JPMorgan Securities, Inc.	1.090	10/24/2024	(15,826,000)	(15,826,000)	(62,158)	(68,498)	6,340
Call AUD/Put USD	JPMorgan Securities, Inc.	0.663	11/05/2024	(12,465,000)	(12,465,000)	(372,086)	(201,760)	(170,326)
Call EUR/Put SEK	JPMorgan Securities, Inc.	11.302	10/24/2024	(9,748,000)	(9,748,000)	(62,447)	(65,724)	3,277
Call USD/Put BRL	JPMorgan Securities, Inc.	5.590	10/24/2024	(11,133,000)	(11,133,000)	(74,480)	(519,332)	444,852
Call USD/Put CNH	JPMorgan Securities, Inc.	7.239	10/10/2024	(10,812,000)	(10,812,000)	(22)	(79,685)	79,663
Call EUR/Put CHF	MS & Co. Int. PLC	0.941	10/01/2024	(9,604,000)	(9,604,000)	(25,305)	(83,686)	58,381
Call EUR/Put GBP	MS & Co. Int. PLC	0.844	10/03/2024	(9,638,000)	(9,638,000)	(129)	(53,103)	52,974
Call USD/Put HUF	MS & Co. Int. PLC	379.000	10/17/2024	(12,922,000)	(12,922,000)	(1,266)	(64,868)	63,602
Call USD/Put MXN	MS & Co. Int. PLC	18.535	11/20/2024	(11,455,662)	(11,455,662)	(790,750)	(656,295)	(134,455)
Call EUR/Put CHF	UBS AG (London)	0.943	10/03/2024	(9,602,000)	(9,602,000)	(25,310)	(81,652)	56,342
Call USD/Put BRL	UBS AG (London)	5.857	10/24/2024	(11,283,000)	(11,283,000)	(13,370)	(159,203)	145,833
Call USD/Put COP	UBS AG (London)	4,020.000	10/10/2024	(21,624,000)	(21,624,000)	(985,168)	(882,577)	(102,591)
				(490,120,756)	\$ (490,120,756)	\$(6,339,172)	\$ (8,274,220)	\$ 1,935,048
Puts								
Put AUD/Call NZD	Barclays Bank PLC	1.091	10/17/2024	(16,012,000)	(16,012,000)	(72,198)	(73,555)	1,357
Put EUR/Call GBP	Barclays Bank PLC	0.835	10/30/2024	(9,696,000)	(9,696,000)	(61,013)	(56,721)	(4,292)
Put USD/Call SGD	Barclays Bank PLC	1.291	10/21/2024	(10,776,000)	(10,776,000)	(85,098)	(59,322)	(25,776)
Put EUR/Call GBP	BNP Paribas SA	0.841	10/21/2024	(9,693,000)	(9,693,000)	(108,675)	(48,741)	(59,934)

ADDITIONAL INVESTMENT INFORMATION (continued)

OVER-THE-COUNTER OPTIONS ON FOREIGN CURRENCY (continued)

Description	Counterparty	Exercise Price	Expiration Date	Number of Contracts	Notional Amount	Market Value	Premiums Paid (Received) by Fund	Unrealized Appreciation/ (Depreciation)
Put EUR/Call USD	BNP Paribas SA	\$ 1.113	10/01/2024	(43,083,000)	\$ (43,083,000)	\$ (43,882)	\$ (153,500)	\$ 109,618
Put EUR/Call USD	BNP Paribas SA	1.112	10/09/2024	(31,759,000)	(31,759,000)	(124,441)	(341,089)	216,648
Put EUR/Call USD	BNP Paribas SA	1.100	10/09/2024	(42,489,000)	(42,489,000)	(35,283)	(39,416)	4,133
Put EUR/Call USD	BNP Paribas SA	1.062	10/17/2024	(20,257,000)	(20,257,000)	(271)	(314,330)	314,059
Put EUR/Call USD	BNP Paribas SA	1.085	10/23/2024	(31,523,000)	(31,523,000)	(16,106)	(63,760)	47,654
Put EUR/Call USD	BNP Paribas SA	1.083	10/24/2024	(7,604,000)	(7,604,000)	(3,496)	(140,711)	137,215
Put EUR/Call USD	BNP Paribas SA	1.111	10/24/2024	(32,554,000)	(32,554,000)	(180,861)	(118,388)	(62,473)
Put GBP/Call USD	BNP Paribas SA	1.233	10/15/2024	(23,081,000)	(23,081,000)	—	(416,372)	416,372
Put GBP/Call USD	BNP Paribas SA	1.254	10/31/2024	(8,996,000)	(8,996,000)	(445)	(24,140)	23,695
Put GBP/Call USD	BNP Paribas SA	1.293	11/19/2024	(13,543,000)	(13,543,000)	(43,129)	(41,412)	(1,717)
Put NZD/Call USD	BNP Paribas SA	0.618	10/08/2024	(38,003,000)	(38,003,000)	(12,289)	(289,580)	277,291
Put NZD/Call USD	BNP Paribas SA	0.606	11/04/2024	(57,336,000)	(57,336,000)	(53,509)	(66,433)	12,924
Put AUD/Call USD	BofA Securities LLC	1.086	10/03/2024	(15,848,000)	(15,848,000)	(10,715)	(73,881)	63,166
Put EUR/Call USD	BofA Securities LLC	1.082	10/08/2024	(10,444,000)	(10,444,000)	(244)	(15,374)	15,130
Put USD/Call SGD	BofA Securities LLC	1.263	03/10/2025	(23,774,000)	(23,774,000)	(202,578)	(123,743)	(78,835)
Put USD/Call TWD	BofA Securities LLC	31.100	11/20/2024	(11,642,000)	(11,642,000)	(94,626)	(134,279)	39,653
Put EUR/Call CHF	Deutsche Bank AG (London)	0.949	10/02/2024	(7,040,000)	(7,040,000)	(59,973)	(27,461)	(32,512)
Put EUR/Call USD	Deutsche Bank AG (London)	1.089	01/21/2025	(10,504,000)	(10,504,000)	(60,310)	(149,384)	89,074
Put GBP/Call USD	Deutsche Bank AG (London)	1.308	11/08/2024	(27,041,000)	(27,041,000)	(121,581)	(165,046)	43,465
Put USD/Call CNH	HSBC Bank PLC	7.020	01/09/2025	(22,642,000)	(22,642,000)	(411,700)	(118,851)	(292,849)
Put AUD/Call NZD	JPMorgan Securities, Inc.	1.090	10/24/2024	(15,826,000)	(15,826,000)	(74,543)	(68,498)	(6,045)
Put EUR/Call SEK	JPMorgan Securities, Inc.	11.302	10/24/2024	(9,748,000)	(9,748,000)	(62,220)	(65,725)	3,505
Put EUR/Call USD	JPMorgan Securities, Inc.	1.076	10/03/2024	(32,278,000)	(32,278,000)	—	(28,009)	28,009
Put USD/Call CNH	JPMorgan Securities, Inc.	7.022	01/17/2025	(22,855,000)	(22,855,000)	(438,610)	(121,040)	(317,570)
Put USD/Call CNH	JPMorgan Securities, Inc.	7.010	01/21/2025	(22,930,000)	(22,930,000)	(420,307)	(124,992)	(295,315)
Put EUR/Call CHF	MS & Co. Int. PLC	0.941	10/01/2024	(9,604,000)	(9,604,000)	(8,039)	(83,685)	75,646

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

OVER-THE-COUNTER OPTIONS ON FOREIGN CURRENCY (continued)

Description	Counterparty	Exercise Price	Expiration Date	Number of Contracts	Notional Amount	Market Value	Premiums Paid (Received) by Fund	Unrealized Appreciation/ (Depreciation)
Put EUR/Call GBP	MS & Co. Int. PLC	\$ 0.844	10/03/2024	(9,638,000)	\$ (9,638,000)	\$ (139,256)	\$ (53,102)	\$ (86,154)
Put NZD/Call USD	Standard Chartered Bank	0.593	10/22/2024	(38,224,000)	(38,224,000)	(3,813)	(522,519)	518,706
Put EUR/Call CHF	UBS AG (London)	0.943	10/03/2024	(9,602,000)	(9,602,000)	(33,979)	(81,653)	47,674
				(696,045,000)	\$ (696,045,000)	\$ (2,983,190)	\$ (4,204,712)	\$ 1,221,522
Total written option contracts				(1,186,165,756)	\$(1,186,165,756)	\$(9,322,362)	\$(12,478,932)	\$ 3,156,570
TOTAL				291,715,554	\$ 291,715,554	\$ 679,833	\$ 3,675,339	\$(2,995,506)

Currency Abbreviations:

AUD	—Australian Dollar
BRL	—Brazil Real
CAD	—Canadian Dollar
CHF	—Swiss Franc
CLP	—Chilean Peso
CNH	—Chinese Yuan Renminbi Offshore
CNY	—Chinese Yuan Renminbi
COP	—Colombia Peso
CZK	—Czech Republic Koruna
EUR	—Euro
GBP	—British Pound
HKD	—Hong Kong Dollar
HUF	—Hungarian Forint
ILS	—Israeli Shekel
INR	—Indian Rupee
JPY	—Japanese Yen
KRW	—South Korean Won
MXN	—Mexican Peso
NOK	—Norwegian Krone
NZD	—New Zealand Dollar
PLN	—Polish Zloty
SEK	—Swedish Krona
SGD	—Singapore Dollar
THB	—Thailand Baht
TWD	—Taiwan Dollar
USD	—U.S. Dollar
ZAR	—South African Rand

ADDITIONAL INVESTMENT INFORMATION (continued)

Investment Abbreviations:

CLO	—Collateralized Loan Obligation
CMT	—Constant Maturity Treasury Indexes
EURIBOR	—Euro Interbank Offered Rate
GO	—General Obligation
LLC	—Limited Liability Company
LP	—Limited Partnership
PI	—Private Investment
PIK	—Payment in kind
PLC	—Public Limited Company
REMICS	—Real Estate Mortgage Investment Conduits
SOFR	—Secured Overnight Financing Rate
STACR	—Structured Agency Credit Risk

Abbreviations:

1M IRS	—1 Month Interest Rate Swaptions
2M IRS	—2 Months Interest Rate Swaptions
3Y IRS	—3 Year Interest Rate Swaptions
AUDOR	—Australian Dollar Offered Rate
BofA Securities LLC	—Bank of America Securities LLC
BUBOR	—Budapest Interbank Offered Rate
CDOR	—Canadian Dollar Offered Rate
CDX.NA.HY Ind 39	—CDX North America High Yield Index 39
CDX.NA.IG Ind 40	—CDX North America Investment Grade Index 40
CHFOR	—Swiss Franc Offered Rate
CLICP	—Sinacofi Chile Interbank Rate
CMBX	—Commercial Mortgage Backed Securities Index
EURO	—Euro Offered Rate
JIBAR	—Johannesburg Interbank Agreed Rate
JYOR	—Japanese Yen Offered Rate
KWDCD	—South Korean Won Certificate of Deposit
MIBOR	—Mumbai Interbank Offered Rate
MS & Co. Int. PLC	—Morgan Stanley & Co. International PLC
NIBOR	—Norwegian Interbank Offered Rate
NZDOR	—New Zealand Dollar Offered Rate
SOFR	—Secured Overnight Financing Rate
STIBOR	—Stockholm Interbank Offered Rate
TIIE	—La Tasa de Interbank Equilibrium Interest Rate
WIBOR	—Warsaw Interbank Offered Rate

Schedule of Investments

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – 34.7%			
Collateralized Mortgage Obligations – 5.1%			
Interest Only^(a) – 0.2%			
Federal Home Loan Mortgage Corp. REMICS Series 5002, Class SJ (-1X 1 mo. USD Term SOFR + 5.986%)			
\$ 909,343	0.705% ^(b)	07/25/50	\$ 121,626
Federal Home Loan Mortgage Corp. REMICS Series 5020, Class IH			
814,713	3.000	08/25/50	139,019
Federal Home Loan Mortgage Corp. REMICS Series 4583, Class ST (-1X 1 mo. USD Term SOFR + 5.886%)			
383,754	0.544 ^(b)	05/15/46	46,754
Federal Home Loan Mortgage Corp. REMICS Series 4314, Class SE (-1X 1 mo. USD Term SOFR + 5.936%)			
107,412	0.594 ^(b)	03/15/44	11,695
Federal Home Loan Mortgage Corp. REMICS Series 4998, Class GI			
800,416	4.000	08/25/50	161,065
Federal National Mortgage Association REMICS Series 2017-31, Class SG (-1X 1 mo. USD Term SOFR + 5.986%)			
300,415	0.705 ^(b)	05/25/47	40,370
Federal National Mortgage Association REMICS Series 2012-5, Class SA (-1X 1 mo. USD Term SOFR + 5.836%)			
143,712	0.555 ^(b)	02/25/42	15,725
Government National Mortgage Association REMICS Series 2014-132, Class SL (-1X 1 mo. USD Term SOFR + 5.986%)			
116,088	1.025 ^{(b)(c)}	10/20/43	6,829
Government National Mortgage Association REMICS Series 2015-129, Class IC			
88,610	4.500 ^(c)	09/16/45	17,134
Government National Mortgage Association REMICS Series 2019-1, Class SN (-1X 1 mo. USD Term SOFR + 5.936%)			
133,013	0.975 ^{(b)(c)}	01/20/49	15,897
Government National Mortgage Association REMICS Series 2019-78, Class SE (-1X 1 mo. USD Term SOFR + 5.986%)			
91,580	1.025 ^{(b)(c)}	06/20/49	10,851
Government National Mortgage Association REMICS Series 2020-78, Class DI			
543,379	4.000 ^(c)	06/20/50	113,728
Government National Mortgage Association REMICS Series 2020-146, Class KI			
1,120,431	2.500 ^(c)	10/20/50	162,370
Government National Mortgage Association REMICS Series 2013-124, Class CS (-1X 1 mo. USD Term SOFR + 5.936%)			
219,510	0.975 ^{(b)(c)}	08/20/43	26,233
Government National Mortgage Association REMICS Series 2015-123, Class SP (-1X 1 mo. USD Term SOFR + 6.136%)			
134,314	1.175 ^{(b)(c)}	09/20/45	17,776
Government National Mortgage Association REMICS Series 2016-27, Class IA			
94,453	4.000 ^(c)	06/20/45	12,954
Government National Mortgage Association REMICS Series 2018-122, Class SE (-1X 1 mo. USD Term SOFR + 6.086%)			
273,211	1.125 ^{(b)(c)}	09/20/48	35,117

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Interest Only^(a) – (continued)			
Government National Mortgage Association REMICS Series 2010-20, Class SE (-1X 1 mo. USD Term SOFR + 6.136%)			
\$ 262,929	1.175% ^{(b)(c)}	02/20/40	\$ 32,155
Government National Mortgage Association REMICS Series 2016-1, Class ST (-1X 1 mo. USD Term SOFR + 6.086%)			
98,941	1.125 ^{(b)(c)}	01/20/46	12,587
Government National Mortgage Association REMICS Series 2019-151, Class IA			
1,254,736	3.500 ^(c)	12/20/49	233,774
Government National Mortgage Association REMICS Series 2016-138, Class GI			
232,723	4.000 ^(c)	10/20/46	47,291
Government National Mortgage Association REMICS Series 2015-167, Class AS (-1X 1 mo. USD Term SOFR + 6.136%)			
80,211	1.175 ^{(b)(c)}	11/20/45	10,034
			1,290,984
Sequential Fixed Rate – 1.0%			
BRAVO Residential Funding Trust Series 2024-NQM1, Class A1			
1,165,991	5.943 ^{(c)(d)(e)}	12/01/63	1,178,431
Federal National Mortgage Association REMICS Series 2011-99, Class DB			
125,923	5.000	10/25/41	128,448
Federal National Mortgage Association REMICS Series 2012-111, Class B			
17,216	7.000	10/25/42	18,719
Federal National Mortgage Association REMICS Series 2012-153, Class B			
70,120	7.000	07/25/42	77,047
Federal National Mortgage Association REMICS Series 2011-52, Class GB			
141,281	5.000	06/25/41	143,792
JP Morgan Mortgage Trust Series 2024-VIS2, Class A1			
1,930,541	5.853 ^{(c)(d)(e)}	11/25/64	1,960,217
OBX Trust Series 2024-NQM2, Class A1			
1,522,690	5.878 ^{(c)(d)(e)}	12/25/63	1,535,894
OBX Trust Series 2024-NQM1, Class A1			
1,416,342	5.928 ^{(c)(d)(e)}	11/25/63	1,430,638
OBX Trust Series 2024-NQM1, Class A2			
87,428	6.253 ^{(c)(d)(e)}	11/25/63	88,343
			6,561,529
Sequential Floating Rate^(c) – 3.9%			
Angel Oak Mortgage Trust Series 2021-3, Class A1			
663,084	1.068 ^{(b)(d)}	05/25/66	571,331
Angel Oak Mortgage Trust Series 2021-6, Class A1			
1,170,154	1.458 ^{(b)(d)}	09/25/66	987,137
Chase Home Lending Mortgage Trust Series 2024-3, Class A5			
275,000	6.000 ^{(b)(d)}	02/25/55	281,118
Chase Home Lending Mortgage Trust Series 2024-3, Class A5A			
425,000	5.500 ^{(b)(d)}	02/25/55	425,712
Chase Home Lending Mortgage Trust Series 2024-3, Class A7			
200,000	6.000 ^{(b)(d)}	02/25/55	204,884

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate^(c) – (continued)			
Countrywide Alternative Loan Trust Series 2005-38, Class A1 (1 yr. MTA + 1.500%)			
\$ 34,620	6.623% ^(b)	09/25/35	\$ 31,664
Federal Home Loan Mortgage Corp. STACR REMICS Trust Series 2021-DNA5, Class M2 (1 mo. USD Term SOFR + 1.650%)			
110,194	6.930 ^{(b)(d)}	01/25/34	110,826
Federal Home Loan Mortgage Corp. STACR REMICS Trust Series 2022-HQA1, Class M1B (1 mo. USD Term SOFR + 3.500%)			
1,154,000	8.780 ^{(b)(d)}	03/25/42	1,204,751
Federal Home Loan Mortgage Corp. STACR REMICS Trust Series 2024-HQA1, Class A1 (1 mo. USD Term SOFR + 1.250%)			
701,768	6.530 ^{(b)(d)}	03/25/44	701,325
Federal Home Loan Mortgage Corp. STACR REMICS Trust Series 2024-HQA1, Class M1 (1 mo. USD Term SOFR + 1.250%)			
1,285,942	6.530 ^{(b)(d)}	03/25/44	1,288,555
Federal Home Loan Mortgage Corp. STACR REMICS Trust Series 2024-HQA1, Class M2 (1 mo. USD Term SOFR + 2.000%)			
525,000	7.280 ^{(b)(d)}	03/25/44	527,489
Federal Home Loan Mortgage Corp. STACR REMICS Trust Series 2024-DNA2, Class M1 (1 mo. USD Term SOFR + 1.200%)			
1,879,360	6.480 ^{(b)(d)}	05/25/44	1,880,562
Federal Home Loan Mortgage Corp. STACR REMICS Trust Series 2024-HQA2, Class A1 (1 mo. USD Term SOFR + 1.250%)			
3,470,833	6.530 ^{(b)(d)}	08/25/44	3,466,495
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2021-R01, Class 1M2 (1 mo. USD Term SOFR + 1.550%)			
274,547	6.830 ^{(b)(d)}	10/25/41	275,423
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2021-R03, Class 1M2 (1 mo. USD Term SOFR + 1.650%)			
285,000	6.930 ^{(b)(d)}	12/25/41	287,121
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2022-R05, Class 2M1 (1 mo. USD Term SOFR + 1.900%)			
135,353	7.180 ^{(b)(d)}	04/25/42	136,349
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2022-R05, Class 2M2 (1 mo. USD Term SOFR + 3.000%)			
227,000	8.280 ^{(b)(d)}	04/25/42	234,732
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2023-R03, Class 2M2 (1 mo. USD Term SOFR + 3.900%)			
457,298	9.180 ^{(b)(d)}	04/25/43	490,439
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2023-R05, Class 1M2 (1 mo. USD Term SOFR + 3.100%)			
230,000	8.363 ^{(b)(d)}	06/25/43	240,998

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate^(c) – (continued)			
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R01, Class 1M2 (1 mo. USD Term SOFR + 1.800%)			
\$ 450,000	7.080% ^{(b)(d)}	01/25/44	\$ 453,777
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R02, Class 1M2 (1 mo. USD Term SOFR + 1.800%)			
1,425,000	7.080 ^{(b)(d)}	02/25/44	1,431,605
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R04, Class 1M2 (1 mo. USD Term SOFR + 1.650%)			
450,000	6.930 ^{(b)(d)}	05/25/44	451,437
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R03, Class 2M2 (1 mo. USD Term SOFR + 1.950%)			
500,000	7.213 ^{(b)(d)}	03/25/44	503,047
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R05, Class 2M1 (1 mo. USD Term SOFR + 1.000%)			
638,048	6.280 ^{(b)(d)}	07/25/44	637,976
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R05, Class 2M2 (1 mo. USD Term SOFR + 1.700%)			
325,000	6.980 ^{(b)(d)}	07/25/44	325,526
Federal National Mortgage Association Connecticut Avenue Securities Trust Series 2024-R06, Class 1M2 (1 mo. USD Term SOFR + 1.600%)			
775,000	6.943 ^{(b)(d)}	09/25/44	778,391
HarborView Mortgage Loan Trust Series 2006-6, Class 3A1A			
147,520	4.854 ^(b)	08/19/36	120,607
JP Morgan Mortgage Trust Series 2021-LTV2, Class A1			
985,341	2.520 ^{(b)(d)}	05/25/52	829,518
JP Morgan Mortgage Trust Series 2022-LTV1, Class A2			
334,388	3.520 ^{(b)(d)}	07/25/52	292,653
JP Morgan Mortgage Trust Series 2023-DSC1, Class A1			
793,098	4.625 ^{(b)(d)}	07/25/63	781,195
JP Morgan Mortgage Trust Series 2024-1, Class A2			
1,894,432	6.000 ^{(b)(d)}	06/25/54	1,911,526
JP Morgan Mortgage Trust Series 2024-3, Class A4			
1,876,947	3.000 ^{(b)(d)}	05/25/54	1,712,610
JP Morgan Mortgage Trust Series 2022-DSC1, Class A3			
817,963	4.750 ^{(b)(d)}	01/25/63	794,904
JP Morgan Mortgage Trust Series 2024-4, Class A5A			
700,000	6.000 ^{(b)(d)}	10/25/54	713,074
Mill City Mortgage Loan Trust Series 2017-2, Class A3			
133,116	3.250 ^{(b)(d)}	07/25/59	129,379
Residential Mortgage Loan Trust Series 2019-2, Class B1			
600,000	4.713 ^{(b)(d)}	05/25/59	596,602
Sequoia Mortgage Trust Series 2004-10, Class A3A (6 mo. USD Term SOFR + 1.088%)			
26,676	6.388 ^(b)	11/20/34	24,755
Towd Point Mortgage Trust Series 2020-1, Class A2A			
530,000	3.100 ^{(b)(d)}	01/25/60	481,689
Verus Securitization Trust Series 2021-8, Class A1			
112,771	1.824 ^{(b)(d)}	11/25/66	102,773

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate^(c) – (continued)			
Verus Securitization Trust Series 2022-INV1, Class A1			
\$ 79,593	5.041% ^{(d)(e)}	08/25/67	\$ 79,214
			26,499,169
TOTAL COLLATERALIZED MORTGAGE OBLIGATIONS			
			34,351,682
Commercial Mortgage-Backed Securities – 6.3%			
Sequential Fixed Rate – 2.6%			
Bank Series 2023-BNK46, Class A4			
\$ 1,700,000	5.745% ^(c)	08/15/56	\$ 1,834,842
Bank Series 2024-BNK47, Class A5			
1,250,000	5.716 ^(c)	06/15/57	1,350,881
Bank5 Series 2023-5YR4, Class A3			
346,245	6.500 ^(c)	12/15/56	370,197
Bank5 Series 2024-5YR7, Class A3			
1,200,000	5.769 ^(c)	06/15/57	1,258,035
Benchmark Mortgage Trust Series 2023-B39, Class A5			
1,125,000	5.754 ^(c)	07/15/56	1,215,505
BMO Mortgage Trust Series 2022-C3, Class A5			
300,000	5.313 ^(c)	09/15/54	312,750
BMO Mortgage Trust Series 2023-C7, Class A5			
2,300,000	6.160 ^(c)	12/15/56	2,545,508
BMO Mortgage Trust Series 2024-5C6, Class A3			
1,600,000	5.316 ^(c)	09/15/57	1,647,456
BWAY Mortgage Trust Series 2013-1515, Class A2			
950,000	3.454 ^{(c)(d)}	03/10/33	922,981
Citigroup Commercial Mortgage Trust Series 2017-P8, Class D			
400,000	3.000 ^{(c)(d)}	09/15/50	300,800
COMM Mortgage Trust Series 2024-277P, Class A			
1,075,000	6.338 ^(d)	08/10/44	1,128,910
DOLP Trust Series 2021-NYC, Class A			
1,500,000	2.956 ^(d)	05/10/41	1,333,149
GS Mortgage Securities Trust Series 2017-GS7, Class A4			
950,000	3.430 ^(c)	08/10/50	914,207
JP Morgan Chase Commercial Mortgage Securities Trust Series 2022-OPO, Class A			
1,223,000	3.024 ^(d)	01/05/39	1,125,615
Wells Fargo Commercial Mortgage Trust Series 2021-C59, Class A5			
1,100,000	2.626 ^(c)	04/15/54	970,890
Wells Fargo Commercial Mortgage Trust Series 2024-C63, Class A5			
530,000	5.309 ^(c)	08/15/57	556,384
			17,788,110
Sequential Floating Rate^(b) – 3.7%			
3650R Commercial Mortgage Trust Series 2021-PF1, Class AS			
850,000	2.778	11/15/54	731,882
Banc of America Commercial Mortgage Trust Series 2015-UBS7, Class AS			
975,000	3.989 ^(c)	09/15/48	959,714
Bank Series 2022-BNK40, Class A4			
1,150,000	3.506 ^(c)	03/15/64	1,069,017
Bank5 Series 2023-5YR4, Class AS			
400,000	7.274 ^(c)	12/15/56	431,460

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Floating Rate^(b) – (continued)			
BBCMS Mortgage Trust Series 2018-TALL, Class A (1 mo. USD Term SOFR + 0.919%)			
\$ 1,775,000	6.016% ^(d)	03/15/37	\$ 1,677,559
BBCMS Mortgage Trust Series 2018-TALL, Class B (1 mo. USD Term SOFR + 1.168%)			
475,000	6.265 ^(d)	03/15/37	435,263
BBCMS Mortgage Trust Series 2024-5C29, Class AS			
850,000	5.627 ^(c)	09/15/57	871,491
BLP Commercial Mortgage Trust Series 2024-IND2, Class A (1 mo. USD Term SOFR + 1.342%)			
1,225,000	6.439 ^(d)	03/15/41	1,221,669
BMO Mortgage Trust Series 2024-5C6, Class AS			
1,000,000	5.755 ^(c)	09/15/57	1,032,172
BX Commercial Mortgage Trust Series 2024-XL5, Class A (1 mo. USD Term SOFR + 1.392%)			
1,017,024	6.488 ^(d)	03/15/41	1,016,551
BX Trust Series 2021-ARIA, Class C (1 mo. USD Term SOFR + 1.760%)			
450,000	6.858 ^(d)	10/15/36	446,178
BX Trust Series 2022-PSB, Class A (1 mo. USD Term SOFR + 2.451%)			
957,588	7.548 ^(d)	08/15/39	960,650
BX Trust Series 2024-BIO, Class A (1 mo. USD Term SOFR + 1.642%)			
2,050,000	6.739 ^(d)	02/15/41	2,041,183
Commercial Mortgage Trust Series 2024-WCL1, Class A (1 mo. USD Term SOFR + 1.841%)			
1,900,000	6.924 ^(d)	06/15/41	1,887,432
Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates Series KF153, Class AS (1 mo. USD Term SOFR + 0.680%)			
736,335	6.027 ^(c)	02/25/33	736,793
JP Morgan Chase Commercial Mortgage Securities Trust Series 2022-NLP, Class B (1 mo. USD Term SOFR + 1.107%)			
1,000,687	6.203 ^(d)	04/15/37	965,852
JP Morgan Chase Commercial Mortgage Securities Trust Series 2024-OMNI, Class A			
1,075,000	5.797 ^(d)	10/05/39	1,101,947
LEX Mortgage Trust Series 2024-BBG, Class A			
1,300,000	4.874 ^(d)	10/13/33	1,298,701
Morgan Stanley Capital I Trust Series 2018-L1, Class AS			
1,250,000	4.637 ^(c)	10/15/51	1,231,321
UBS Commercial Mortgage Trust Series 2017-C2, Class AS			
1,125,000	3.740 ^(c)	08/15/50	1,083,794
Wells Fargo Commercial Mortgage Trust Series 2022-C62, Class A4			
700,000	4.000 ^(c)	04/15/55	671,659
Wells Fargo Commercial Mortgage Trust Series 2024-1CHI, Class A			
1,600,000	5.484 ^(d)	07/15/35	1,613,529
Wells Fargo Commercial Mortgage Trust Series 2024-1CHI, Class B			
1,000,000	5.935 ^(d)	07/15/35	1,007,829
			24,493,646
TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES			
			\$ 42,281,756

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Federal Agencies – 23.3%			
Federal Home Loan Mortgage Corp. – 0.0%			
\$ 930	5.000%	01/01/33	\$ 952
142	5.000	06/01/33	145
1,508	5.000	07/01/33	1,544
1,995	5.000	08/01/33	2,041
344	5.000	10/01/33	352
947	5.000	11/01/33	970
426	5.000	12/01/33	436
1,344	5.000	02/01/34	1,377
702	5.000	03/01/34	720
1,039	5.000	04/01/34	1,063
1,543	5.000	05/01/34	1,580
24,768	5.000	06/01/34	25,357
590	5.000	11/01/34	604
5,966	5.000	04/01/35	6,107
2	5.000	11/01/35	2
7,685	5.000	01/01/40	7,895
5,277	4.000	06/01/40	5,195
32,863	4.000	02/01/41	32,386
2,961	4.000	11/01/41	2,915
			91,641
Government National Mortgage Association – 5.7%			
153,433	4.000	11/20/44	150,569
14,373	4.000	05/20/45	14,105
328,121	4.000	07/20/45	321,997
228,963	4.000	01/20/46	224,403
77,306	4.500	02/20/48	77,544
26,156	4.500	03/20/48	26,236
92,364	4.500	04/20/48	92,532
207,453	4.500	05/20/48	207,312
834,155	4.000	07/20/48	813,373
290,671	4.500	08/20/48	289,657
163,535	5.000	08/20/48	166,339
842,764	4.000	09/20/48	822,071
1,360,129	4.500	09/20/48	1,355,384
190,421	5.000	09/20/48	193,687
193,137	5.000	10/20/48	196,450
764,031	5.000	11/20/48	777,136
314,859	5.000	12/20/48	319,965
1,046,046	4.500	01/20/49	1,041,743
539,562	5.000	01/20/49	548,311
283,373	4.500	02/20/49	282,208
201,713	4.500	03/20/49	200,883
311,339	5.000	03/20/49	316,387
587,501	3.000	08/20/49	538,232
443,942	4.500	10/20/49	442,394
170,128	4.500	12/20/49	169,428
1,908,443	3.000	03/20/50	1,744,835
712,849	3.000	07/20/51	650,689
353,169	2.500	09/20/51	307,912
838,171	2.500	10/20/51	732,598
523,127	2.500	11/20/51	456,582
779,097	3.000	12/20/51	710,369
1,618,948	2.500	12/20/51	1,414,202
12,415,922	4.500	10/20/52	12,264,244
5,000,000		TBA-	
	2.000	30yr ^(f)	4,238,159

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Government National Mortgage Association – (continued)			
\$ 2,000,000		TBA-	
	3.500%	30yr ^(f)	\$ 1,879,965
2,000,000		TBA-	
	6.000	30yr ^(f)	2,033,574
1,000,000		TBA-	
	6.500	30yr ^(f)	1,023,032
1,000,000		TBA-	
	5.500	30yr ^(f)	1,009,686
			38,054,193
Uniform Mortgage-Backed Security – 17.6%			
131,218	4.500	07/01/36	132,045
8,273	4.500	12/01/36	8,325
4,154	4.500	05/01/38	4,190
10,531	4.500	05/01/39	10,616
5,810	4.500	06/01/39	5,857
3,365	4.500	08/01/39	3,392
4,252	4.500	09/01/39	4,284
8,363	4.500	10/01/39	8,425
3,425	4.500	03/01/40	3,451
42,975	4.500	04/01/40	43,286
4,413	4.500	12/01/40	4,445
39,055	4.500	01/01/41	39,338
13,599	4.500	04/01/41	13,685
19,899	4.500	06/01/41	20,025
21,073	4.500	07/01/41	21,206
29,367	4.500	08/01/41	29,588
85,326	4.500	09/01/41	85,864
42,307	4.500	10/01/41	42,573
55,241	4.500	11/01/41	55,589
47,502	4.500	12/01/41	47,802
39,454	4.500	01/01/42	39,702
3,141	4.500	03/01/42	3,170
9,346	4.500	04/01/42	9,411
43,152	3.000	12/01/42	40,337
104,267	3.000	01/01/43	97,146
151,316	3.000	04/01/43	140,421
190,697	4.500	06/01/45	191,252
1,515,520	4.000	08/01/45	1,488,528
808,703	4.500	11/01/47	809,390
2,448,225	4.000	01/01/48	2,388,555
14,074	4.500	08/01/48	14,038
238,704	4.500	09/01/48	239,429
164,487	5.000	11/01/48	168,163
792,619	3.000	02/01/49	726,743
11,504	4.500	03/01/49	11,460
88,285	3.500	07/01/49	83,507
804,565	4.000	07/01/49	783,302
370,664	4.500	10/01/50	369,589
2,299,113	3.000	12/01/50	2,096,711
140,971	2.500	03/01/51	123,467
5,697,831	2.000	03/01/51	4,744,551
2,497,770	2.500	05/01/51	2,179,838
686,849	2.000	07/01/51	570,502
897,379	2.000	08/01/51	743,848
2,506,460	2.500	09/01/51	2,187,362
696,801	2.500	10/01/51	609,846
728,735	2.500	11/01/51	637,794

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Uniform Mortgage-Backed Security – (continued)			
\$ 1,761,421	2.000%	01/01/52	\$ 1,467,706
785,085	2.000	02/01/52	649,398
1,322,518	2.500	02/01/52	1,146,089
427,031	2.000	03/01/52	353,115
752,485	2.500	03/01/52	649,300
927,221	4.500	04/01/52	914,312
1,027,991	2.000	04/01/52	850,052
857,366	3.000	08/01/52	780,347
866,026	5.500	09/01/52	887,842
365,003	2.500	09/01/52	315,117
1,739,326	5.500	11/01/52	1,784,229
2,495,943	6.000	11/01/52	2,599,733
1,670,265	6.000	12/01/52	1,731,005
874,546	6.000	01/01/53	906,349
834,727	5.500	04/01/53	848,973
5,465,388	4.500	05/01/53	5,449,536
451,624	2.500	01/01/54	389,899
19,000,000		TBA-30yr ^(f)	16,395,664
13,000,000	2.500	TBA-30yr ^(f)	11,667,500
3,000,000	3.000	TBA-30yr ^(f)	2,949,258
14,000,000	4.500	TBA-30yr ^(f)	13,041,328
22,000,000	3.500	TBA-30yr ^(f)	22,482,110
7,000,000	6.000	TBA-30yr ^(f)	7,216,836
	6.500	TBA-30yr ^(f)	117,557,746
TOTAL FEDERAL AGENCIES			\$155,703,580
TOTAL MORTGAGE-BACKED OBLIGATIONS			
(Cost \$233,698,812)			\$232,337,018

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – 31.8%			
Aerospace & Defense^(c) – 0.6%			
Boeing Co.			
\$ 1,479,000	5.150%	05/01/30	\$ 1,482,298
80,000	3.625	03/01/48	55,296
Howmet Aerospace, Inc.			
450,000	4.850	10/15/31	459,905
L3Harris Technologies, Inc.			
50,000	4.400	06/15/28	50,184
825,000	5.250	06/01/31	858,610
RTX Corp.			
750,000	5.750	01/15/29	793,928
			3,700,221
Agriculture^(c) – 0.5%			
BAT Capital Corp.			
50,000	3.557	08/15/27	48,978
BAT International Finance PLC			
GBP 948,000	2.250	06/26/28	1,152,194

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Agriculture^(c) – (continued)			
EUR 200,000	2.250%	01/16/30	\$ 209,976
Bunge Ltd. Finance Corp.			
\$ 1,350,000	4.200	09/17/29	1,346,125
Philip Morris International, Inc.			
525,000	5.625	11/17/29	557,151
			3,314,424
Airlines^(c) – 0.1%			
International Consolidated Airlines Group SA			
EUR 800,000	3.750	03/25/29	899,825
Automotive^(c) – 1.0%			
Ford Motor Credit Co. LLC			
\$ 975,000	5.800	03/05/27	992,258
818,000	5.850	05/17/27	833,010
General Motors Financial Co., Inc.			
EUR 100,000	1.694	03/26/25	110,343
195,000	0.850	02/26/26	210,494
\$ 249,000	1.500	06/10/26	236,931
650,000	5.000	04/09/27	656,994
Hyundai Capital America ^(d)			
2,425,000	1.650	09/17/26	2,299,555
175,000	5.700	06/26/30	183,755
Volkswagen International Finance NV ^(b) (-1X 5 yr. EUR Swap + 3.746%)			
EUR 1,200,000	3.500	06/17/25	1,322,421
			6,845,761
Banks – 10.8%			
ABN AMRO Bank NV ^{(b)(c)(d)} (1 yr. CMT + 0.800%)			
\$ 1,200,000	1.542	06/16/27	1,139,736
AIB Group PLC ^{(b)(c)} (-1X 5 yr. EUR Swap + 3.300%)			
EUR 805,000	2.875	05/30/31	884,445
Australia & New Zealand Banking Group Ltd. ^{(b)(c)(d)} (5 yr. CMT + 1.288%)			
\$ 750,000	2.950	07/22/30	737,063
Banco Santander SA			
1,000,000	3.800	02/23/28	977,660
1,400,000	3.490	05/28/30	1,321,264
(1 yr. CMT + 1.250%)			
1,000,000	5.552 ^{(b)(c)}	03/14/28	1,021,850
(5 yr. CMT + 3.911%)			
400,000	8.000 ^{(b)(c)}	02/01/34	426,556
Bank of America Corp. ^{(b)(c)}			
(3 mo. USD Term SOFR + 1.072%)			
2,900,000	3.366	01/23/26	2,883,470
(Secured Overnight Financing Rate + 1.320%)			
350,000	2.687	04/22/32	312,060
(Secured Overnight Financing Rate + 1.630%)			
2,125,000	5.202	04/25/29	2,184,861
(Secured Overnight Financing Rate + 2.150%)			
375,000	2.592	04/29/31	340,324
Bank of Ireland Group PLC ^{(b)(c)} (5 yr. EUR Swap + 4.150%)			
EUR 400,000	6.750	03/01/33	484,536
Barclays PLC ^{(b)(c)}			
(1 yr. CMT + 1.050%)			
\$ 1,025,000	2.279	11/24/27	977,573

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Banks – (continued)			
(Secured Overnight Financing Rate + 1.490%)			
\$ 605,000	5.674%	03/12/28	\$ 621,486
(Secured Overnight Financing Rate + 1.560%)			
639,000	4.942	09/10/30	644,783
(Secured Overnight Financing Rate + 1.740%)			
573,000	5.690	03/12/30	596,086
BNP Paribas SA			
1,450,000	3.375 ^(d)	01/09/25	1,442,039
1,250,000	3.375	01/09/25	1,243,138
(Secured Overnight Financing Rate + 1.004%)			
575,000	1.323 ^{(b)(c)(d)}	01/13/27	550,977
(Secured Overnight Financing Rate + 2.074%)			
550,000	2.219 ^{(b)(c)(d)}	06/09/26	539,462
BPCE SA			
EUR 300,000	1.750	04/26/27	325,032
(Secured Overnight Financing Rate + 1.520%)			
\$ 1,000,000	1.652 ^{(b)(c)(d)}	10/06/26	968,610
CaixaBank SA ^{(b)(c)}			
(-1X 3 mo. EUR EURIBOR + 0.850%)			
EUR 700,000	0.375	11/18/26	754,745
(-1X 3 mo. EUR EURIBOR + 0.900%)			
1,500,000	0.500	02/09/29	1,532,222
(-1X 3 mo. EUR EURIBOR + 1.000%)			
300,000	0.750	05/26/28	315,949
(3 mo. EUR EURIBOR + 0.620%)			
300,000	0.625	01/21/28	318,046
Citigroup, Inc. ^{(b)(c)}			
(Secured Overnight Financing Rate + 1.364%)			
\$ 1,750,000	5.174	02/13/30	1,796,410
(Secured Overnight Financing Rate + 2.842%)			
1,700,000	3.106	04/08/26	1,683,442
(Secured Overnight Financing Rate + 3.914%)			
300,000	4.412	03/31/31	297,801
Credit Agricole SA ^{(b)(c)(d)}			
(Secured Overnight Financing Rate + 0.892%)			
1,100,000	1.247	01/26/27	1,051,347
(Secured Overnight Financing Rate + 1.676%)			
300,000	1.907	06/16/26	293,601
Danske Bank AS ^{(b)(c)(d)}			
(1 yr. CMT + 1.750%)			
1,275,000	4.298	04/01/28	1,269,390
(5 yr. CMT + 1.100%)			
750,000	4.613	10/02/30	749,588
Deutsche Bank AG ^{(b)(c)}			
(-1X 3 mo. EUR EURIBOR + 2.050%)			
EUR 400,000	1.750	11/19/30	406,887
(3 mo. EUR EURIBOR + 2.950%)			
2,100,000	5.000	09/05/30	2,484,206
(Secured Overnight Financing Rate + 1.870%)			
\$ 275,000	2.129	11/24/26	266,368
Fifth Third Bancorp ^{(b)(c)} (Secured Overnight Financing Rate + 1.486%)			
277,000	4.895	09/06/30	280,338
HSBC Holdings PLC			
200,000	4.250	08/18/25	198,798
Huntington Bancshares, Inc. ^{(b)(c)} (Secured Overnight Financing Rate + 2.020%)			
500,000	6.208	08/21/29	528,910

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Banks – (continued)			
ING Groep NV ^{(b)(c)} (Secured Overnight Financing Rate + 1.830%)			
\$ 400,000	4.017%	03/28/28	\$ 396,952
JPMorgan Chase & Co. ^{(b)(c)}			
(3 mo. EUR EURIBOR + 1.280%)			
EUR 800,000	4.457	11/13/31	952,696
(Secured Overnight Financing Rate + 1.160%)			
\$ 1,750,000	5.581	04/22/30	1,837,237
(Secured Overnight Financing Rate + 1.560%)			
3,125,000	4.323	04/26/28	3,131,312
Kreditanstalt fuer Wiederaufbau ^(g)			
EUR 3,500,000	3.125	10/10/28	4,019,137
4,070,000	2.625	04/26/29	4,591,725
Macquarie Group Ltd. ^{(b)(c)(d)}			
(3 mo. USD LIBOR + 1.372%)			
\$ 380,000	3.763	11/28/28	372,066
(Secured Overnight Financing Rate + 1.069%)			
400,000	1.340	01/12/27	383,644
Morgan Stanley ^{(b)(c)}			
(Secured Overnight Financing Rate + 1.450%)			
1,150,000	5.173	01/16/30	1,185,363
(Secured Overnight Financing Rate + 1.590%)			
3,325,000	5.164	04/20/29	3,417,202
Permanent TSB Group Holdings PLC ^{(b)(c)}			
(1 yr. EURIBOR ICE Swap + 3.500%)			
EUR 265,000	6.625	04/25/28	316,793
820,000	6.625	06/30/29	1,010,322
Santander U.K. Group Holdings PLC ^{(b)(c)} (1 yr. CMT + 1.250%)			
\$ 1,000,000	1.532	08/21/26	970,670
Shinhan Bank Co. Ltd. ^(d)			
240,000	4.500	04/12/28	242,100
Societe Generale SA ^{(b)(c)(d)} (1 yr. CMT + 1.100%)			
1,500,000	1.488	12/14/26	1,437,165
Standard Chartered PLC ^{(b)(c)(d)} (1 yr. CMT + 1.000%)			
1,550,000	1.456	01/14/27	1,485,365
Sumitomo Mitsui Financial Group, Inc.			
EUR 1,375,000	0.632	10/23/29	1,352,237
Truist Financial Corp. ^{(b)(c)} (Secured Overnight Financing Rate + 2.050%)			
\$ 225,000	6.047	06/08/27	230,909
U.S. Bancorp ^{(b)(c)}			
(Secured Overnight Financing Rate + 1.560%)			
725,000	5.384	01/23/30	752,296
(Secured Overnight Financing Rate + 2.020%)			
700,000	5.775	06/12/29	733,474
UBS AG			
1,000,000	2.950	04/09/25	990,080
UBS Group AG			
250,000	3.750	03/26/25	248,733
(1 yr. CMT + 1.520%)			
1,112,000	5.428 ^{(b)(c)(d)}	02/08/30	1,148,629
(1 yr. CMT + 1.770%)			
560,000	5.699 ^{(b)(c)(d)}	02/08/35	590,492
(-1X 1 yr. EURIBOR ICE Swap + 0.770%)			
EUR 509,000	0.650 ^{(b)(c)}	01/14/28	536,246
(-1X 1 yr. EURIBOR ICE Swap + 1.050%)			
750,000	1.000 ^{(b)(c)}	06/24/27	806,727

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Banks – (continued)			
(3 mo. USD LIBOR + 1.410%)			
\$ 2,800,000	3.869% ^{(b)(c)(d)}	01/12/29	\$ 2,738,148
Wells Fargo & Co. ^{(b)(c)}			
(3 mo. USD Term SOFR + 1.432%)			
325,000	2.879	10/30/30	301,473
(Secured Overnight Financing Rate + 1.500%)			
175,000	5.198	01/23/30	180,409
Westpac Banking Corp. ^{(b)(c)} (5 yr. CMT + 1.350%)			
1,200,000	2.894	02/04/30	1,189,896
			72,400,557
Beverages^(c) – 0.6%			
Anheuser-Busch InBev Worldwide, Inc.			
300,000	4.750	01/23/29	307,899
Bacardi Ltd. ^(d)			
1,200,000	4.700	05/15/28	1,198,776
Coca-Cola Consolidated, Inc.			
325,000	5.450	06/01/34	342,511
Constellation Brands, Inc.			
1,500,000	4.400	11/15/25	1,497,990
25,000	4.650	11/15/28	25,304
Keurig Dr. Pepper, Inc.			
776,000	4.417	05/25/25	774,378
			4,146,858
Biotechnology^(c) – 0.6%			
Amgen, Inc.			
650,000	5.150	03/02/28	669,571
1,450,000	5.250	03/02/30	1,512,118
1,275,000	5.250	03/02/33	1,327,122
Royalty Pharma PLC			
650,000	5.400	09/02/34	666,660
			4,175,471
Building Materials^(c) – 0.2%			
Carrier Global Corp.			
145,000	2.493	02/15/27	140,098
270,000	5.900	03/15/34	294,597
Owens Corning			
975,000	3.500	02/15/30	926,230
			1,360,925
Chemicals^(c) – 0.6%			
Celanese U.S. Holdings LLC			
EUR 850,000	5.337	01/19/29	1,008,615
\$ 850,000	6.330	07/15/29	901,467
DuPont de Nemours, Inc.			
600,000	4.493	11/15/25	598,752
International Flavors & Fragrances, Inc. ^(d)			
450,000	1.230	10/01/25	434,300
200,000	1.832	10/15/27	185,186
600,000	2.300	11/01/30	526,074
Syngenta Finance NV ^(d)			
400,000	4.892	04/24/25	398,924
			4,053,318

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Commercial Services – 0.4%			
Ashtead Capital, Inc. ^{(c)(d)}			
\$ 425,000	5.800%	04/15/34	\$ 444,286
Autostrade per l'Italia SpA ^(c)			
EUR 575,000	4.750	01/24/31	678,439
DP World Crescent Ltd.			
\$ 200,000	4.848	09/26/28	202,125
DP World Ltd.			
390,000	5.625	09/25/48	389,220
Quanta Services, Inc. ^(c)			
847,000	4.750	08/09/27	856,004
265,000	5.250	08/09/34	270,793
			2,840,867
Computers^(c) – 0.3%			
Dell International LLC/EMC Corp.			
893,000	6.020	06/15/26	914,736
875,000	5.300	10/01/29	910,402
75,000	6.200	07/15/30	81,533
Hewlett Packard Enterprise Co.			
350,000	5.000	10/15/34	346,573
			2,253,244
Diversified Financial Services – 1.0%			
AerCap Ireland Capital DAC/AerCap Global Aviation Trust ^(c)			
244,000	3.000	10/29/28	230,487
350,000	5.100	01/19/29	358,295
208,000	3.300	01/30/32	187,458
Air Lease Corp. ^(c)			
1,150,000	3.250	03/01/25	1,140,455
575,000	2.875	01/15/26	563,144
1,300,000	5.300	02/01/28	1,334,996
Ally Financial, Inc. ^(c)			
650,000	7.100	11/15/27	689,026
Aviation Capital Group LLC ^{(c)(d)}			
400,000	1.950	01/30/26	385,320
Capital One Financial Corp. ^(c)			
505,000	3.300	10/30/24	505,000
ORIX Corp.			
1,011,000	4.650	09/10/29	1,016,176
			6,410,357
Electrical – 0.8%			
DTE Energy Co. ^(c)			
700,000	4.950	07/01/27	712,082
E.ON International Finance BV			
GBP 417,000	6.375	06/07/32	602,566
Electricite de France SA ^{(c)(d)}			
\$ 1,450,000	4.500	09/21/28	1,452,625
Enel SpA ^{(b)(c)}			
(-1X 5 yr. EUR Swap + 1.719%)			
EUR 523,000	1.375	06/08/27	537,058
(5 yr. EUR Swap + 2.580%)			
935,000	3.375	08/24/26	1,025,183
Exelon Corp. ^(c)			
\$ 600,000	5.150	03/15/29	621,846

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Electrical – (continued)			
Sempra ^(c)			
\$ 700,000	3.400%	02/01/28	\$ 679,056
			5,630,416
Electronics^(c) – 0.0%			
Allelegion U.S. Holding Co., Inc.			
337,000	5.600	05/29/34	352,512
Engineering & Construction^(c) – 0.1%			
Mexico City Airport Trust			
540,000	3.875 ^(d)	04/30/28	517,396
200,000	5.500 ^(d)	10/31/46	171,624
200,000	5.500	07/31/47	171,562
			860,582
Entertainment^(c) – 0.3%			
Warnermedia Holdings, Inc.			
1,875,000	4.054	03/15/29	1,776,337
Environmental^(c) – 0.2%			
Veralto Corp.			
1,050,000	5.350	09/18/28	1,093,470
Food & Drug Retailing^(c) – 0.8%			
Campbell Soup Co.			
1,000,000	5.200	03/21/29	1,035,380
1,000,000	5.400	03/21/34	1,047,030
General Mills, Inc.			
EUR 487,000	3.650	10/23/30	555,510
J.M. Smucker Co.			
\$ 1,225,000	5.900	11/15/28	1,304,000
Kroger Co.			
1,300,000	5.000	09/15/34	1,311,388
			5,253,308
Gas^(c) – 0.1%			
NiSource, Inc.			
600,000	5.200	07/01/29	621,348
Healthcare Providers & Services^(c) – 1.3%			
American Medical Systems Europe BV			
EUR 1,325,000	0.750	03/08/25	1,458,035
GE HealthCare Technologies, Inc.			
\$ 321,000	5.905	11/22/32	347,572
HCA, Inc.			
250,000	3.375	03/15/29	238,777
1,575,000	3.625	03/15/32	1,456,749
Humana, Inc.			
547,000	5.375	04/15/31	566,222
Quest Diagnostics, Inc.			
343,000	6.400	11/30/33	383,423
Solventum Corp. ^(d)			
975,000	5.400	03/01/29	1,003,070
UnitedHealth Group, Inc.			
1,775,000	4.250	01/15/29	1,789,200
1,325,000	4.950	01/15/32	1,369,242
38,000	4.200	05/15/32	37,695
			8,649,985

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Insurance – 0.1%			
Aviva PLC ^{(b)(c)} (5 yr. U.K. Government Bond + 2.850%)			
GBP 10,000	6.125%	11/14/36	\$ 13,690
Corebridge Global Funding ^(d)			
\$ 925,000	5.200	06/24/29	954,230
			967,920
Internet – 0.8%			
Booking Holdings, Inc. ^(c)			
EUR 729,000	3.500	03/01/29	831,708
Expedia Group, Inc. ^(c)			
\$ 1,150,000	3.250	02/15/30	1,085,036
Netflix, Inc.			
EUR 1,800,000	4.625	05/15/29	2,147,973
Prosus NV ^(c)			
\$ 350,000	3.257	01/19/27	337,750
210,000	3.680 ^(d)	01/21/30	197,663
200,000	4.027 ^(d)	08/03/50	145,626
200,000	3.832 ^(d)	02/08/51	140,500
Uber Technologies, Inc. ^(c)			
200,000	4.800	09/15/34	199,772
			5,086,028
Iron/Steel^(c) – 0.2%			
Steel Dynamics, Inc.			
1,275,000	1.650	10/15/27	1,180,344
Vale Overseas Ltd.			
350,000	6.400	06/28/54	367,570
			1,547,914
Lodging^(c) – 0.4%			
Choice Hotels International, Inc.			
350,000	5.850	08/01/34	360,521
Hyatt Hotels Corp.			
750,000	5.500	06/30/34	765,450
Marriott International, Inc.			
515,000	5.000	10/15/27	525,583
573,000	4.650	12/01/28	578,426
135,000	4.875	05/15/29	137,572
			2,367,552
Machinery-Diversified^(c) – 0.1%			
AGCO Corp.			
265,000	5.800	03/21/34	277,150
Otis Worldwide Corp.			
225,000	5.250	08/16/28	232,988
			510,138
Media^(c) – 0.2%			
Charter Communications Operating LLC/Charter Communications Operating Capital			
784,000	4.908	07/23/25	782,863
Comcast Corp.			
300,000	4.150	10/15/28	300,426
			1,083,289

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Mining^(c) – 0.4%			
Glencore Finance Europe Ltd.			
GBP 125,000	3.125%	03/26/26	\$ 163,088
Glencore Funding LLC ^(d)			
\$ 455,000	1.625	04/27/26	436,545
775,000	4.875	03/12/29	785,997
1,150,000	5.371	04/04/29	1,188,617
			2,574,247
Multi-National – 2.7%			
African Export-Import Bank ^{(c)(d)}			
390,000	2.634	05/17/26	370,021
360,000	3.798	05/17/31	319,432
Asian Development Bank			
GBP 4,200,000	1.125	06/10/25	5,482,953
European Investment Bank			
EUR 1,240,000	0.875	01/14/28	1,321,863
3,500,000	3.000	11/15/28	4,003,826
4,410,000	2.250	03/15/30	4,886,211
FMS Wertmanagement ^(e)			
GBP 1,100,000	1.375	03/07/25	1,449,306
			17,833,612
Oil & Gas^(c) – 0.2%			
Eni SpA ^(b) (-1X 5 yr. EUR Swap + 3.167%)			
EUR 375,000	2.625	10/13/25	411,445
Occidental Petroleum Corp.			
\$ 750,000	8.500	07/15/27	815,918
			1,227,363
Oil Field Services – 0.6%			
BP Capital Markets PLC			
EUR 300,000	1.594	07/03/28	319,371
Diamondback Energy, Inc. ^(c)			
\$ 491,000	6.250	03/15/33	529,573
501,000	5.400	04/18/34	511,381
Pertamina Persero PT			
200,000	6.500	05/27/41	224,562
QatarEnergy ^{(c)(d)}			
820,000	3.300	07/12/51	613,975
Saudi Arabian Oil Co. ^{(c)(d)}			
530,000	5.750	07/17/54	536,360
TotalEnergies SE ^{(b)(c)} (5 yr. EUR Swap + 3.350%)			
EUR 300,000	3.369	10/06/26	331,023
Wintershall Dea Finance BV ^(c)			
1,000,000	1.332	09/25/28	1,027,504
			4,093,749
Packaging^{(c)(d)} – 0.0%			
Smurfit Kappa Treasury ULC			
\$ 200,000	5.200	01/15/30	206,414
Pharmaceuticals^(c) – 0.9%			
AbbVie, Inc.			
1,350,000	2.600	11/21/24	1,345,194
325,000	3.200	11/21/29	310,729
359,000	4.950	03/15/31	373,080
Bayer U.S. Finance II LLC ^(d)			
1,000,000	4.250	12/15/25	992,510

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Pharmaceuticals^(c) – (continued)			
Becton Dickinson & Co.			
EUR 185,000	0.034%	08/13/25	\$ 200,360
575,000	3.828	06/07/32	661,426
Bristol-Myers Squibb Co.			
\$ 325,000	3.400	07/26/29	315,685
Cardinal Health, Inc.			
345,000	5.125	02/15/29	354,953
Cigna Group			
300,000	4.375	10/15/28	301,146
714,000	5.400	03/15/33	749,022
CVS Health Corp.			
325,000	4.780	03/25/38	306,875
McKesson Corp.			
EUR 125,000	1.500	11/17/25	136,865
			6,047,845
Pipelines – 0.8%			
Abu Dhabi Crude Oil Pipeline LLC ^(d)			
\$ 1,260,000	4.600	11/02/47	1,183,808
Enbridge, Inc. ^(c)			
350,000	6.000	11/15/28	371,822
700,000	5.700	03/08/33	738,024
Energy Transfer LP ^(c)			
750,000	6.100	12/01/28	796,635
250,000	5.250	04/15/29	257,120
500,000	6.400	12/01/30	544,300
Galaxy Pipeline Assets Bidco Ltd.			
200,000	2.625 ^(d)	03/31/36	170,750
557,839	2.940	09/30/40	469,282
Sabine Pass Liquefaction LLC ^(c)			
487,000	5.625	03/01/25	487,555
Williams Cos., Inc. ^(c)			
350,000	2.600	03/15/31	309,327
			5,328,623
Real Estate^(c) – 0.4%			
Blackstone Property Partners Europe Holdings SARL			
EUR 350,000	1.750	03/12/29	358,150
325,000	3.625	10/29/29	357,544
CBRE Services, Inc.			
\$ 258,000	5.500	04/01/29	269,099
600,000	5.950	08/15/34	644,106
Logicor Financing SARL			
EUR 550,000	3.250	11/13/28	601,555
325,000	1.625	01/17/30	322,981
			2,553,435
Real Estate Investment Trust^(c) – 0.4%			
American Homes 4 Rent LP			
\$ 125,000	2.375	07/15/31	107,540
375,000	5.500	07/15/34	387,656
Kilroy Realty LP			
200,000	6.250	01/15/36	204,812
NNN REIT, Inc.			
400,000	5.600	10/15/33	418,680
Realty Income Corp.			
900,000	4.625	11/01/25	902,511

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Real Estate Investment Trust^(c) – (continued)			
\$ 300,000	2.100%	03/15/28	\$ 279,093
WP Carey, Inc.			
170,000	4.000	02/01/25	168,980
			2,469,272
Retailing^(c) – 0.2%			
AutoNation, Inc.			
200,000	1.950	08/01/28	180,536
CK Hutchison International 20 Ltd. ^(d)			
200,000	2.500	05/08/30	180,813
CK Hutchison International 23 Ltd. ^(d)			
350,000	4.750	04/21/28	354,154
Dollar Tree, Inc.			
650,000	4.000	05/15/25	645,918
			1,361,421
Semiconductors^(c) – 0.4%			
Broadcom, Inc. ^(d)			
175,000	3.469	04/15/34	157,703
2,784,000	3.137	11/15/35	2,380,209
350,000	4.926	05/15/37	349,384
Micron Technology, Inc.			
125,000	6.750	11/01/29	137,362
			3,024,658
Software^(c) – 1.2%			
Cadence Design Systems, Inc.			
475,000	4.300	09/10/29	476,425
Constellation Software, Inc. ^(d)			
438,000	5.158	02/16/29	451,758
Fidelity National Information Services, Inc.			
EUR 550,000	0.625	12/03/25	595,341
Fiserv, Inc.			
\$ 237,000	3.500	07/01/29	228,937
Oracle Corp.			
1,550,000	2.875	03/25/31	1,409,895
450,000	6.250	11/09/32	497,799
500,000	4.900	02/06/33	508,745
850,000	3.950	03/25/51	684,318
900,000	6.900	11/09/52	1,083,366
525,000	5.550	02/06/53	537,096
Roper Technologies, Inc.			
662,000	4.750	02/15/32	669,448
Take-Two Interactive Software, Inc.			
943,000	5.400	06/12/29	977,419
Workday, Inc.			
125,000	3.700	04/01/29	122,109
			8,242,656
Telecommunication Services – 1.2%			
AT&T, Inc. ^(c)			
300,000	4.300	02/15/30	299,640
EUR 307,000	1.800	09/14/39	270,410
\$ 350,000	4.750	05/15/46	327,603
280,000	3.650	06/01/51	214,774
Deutsche Telekom International Finance BV			
250,000	8.750	06/15/30	301,895

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Telecommunication Services – (continued)			
Rogers Communications, Inc. ^(c)			
\$ 1,074,000	5.000%	02/15/29	\$ 1,096,232
Telefonica Emisiones SA			
GBP 450,000	5.445	10/08/29	616,903
T-Mobile USA, Inc. ^(c)			
\$ 500,000	3.500	04/15/25	496,175
656,000	3.750	04/15/27	648,036
300,000	4.750	02/01/28	300,507
1,225,000	3.875	04/15/30	1,191,288
1,400,000	2.550	02/15/31	1,247,428
Verizon Communications, Inc.			
300,000	4.329	09/21/28	301,359
325,000	4.016 ^(c)	12/03/29	320,148
350,000	2.355 ^(c)	03/15/32	301,479
			7,933,877
Trucking & Leasing^{(c)(d)} – 0.1%			
Penske Truck Leasing Co. LP/PTL Finance Corp.			
500,000	5.250	07/01/29	514,635
Water – 0.2%			
Thames Water Utilities Finance PLC			
GBP 150,000	4.000	06/19/25	153,415
Veolia Environnement SA ^(c)			
EUR 1,300,000	1.940	01/07/30	1,374,103
			1,527,518
TOTAL CORPORATE OBLIGATIONS			\$213,141,952
(Cost \$210,580,827)			
Sovereign Debt Obligations – 21.8%			
British Pound – 0.9%			
State of North Rhine-Westphalia			
GBP 400,000	2.125%	06/13/25	\$ 525,261
U.K. Gilts			
1,990,000	3.500	01/22/45	2,309,048
840,000	1.500	07/31/53	577,545
220,000	1.750	07/22/57	157,130
2,130,000	3.500	07/22/68	2,325,691
			5,894,675
Canadian Dollar – 1.4%			
Province of British Columbia			
CAD 2,600,000	2.850	06/18/25	1,913,536
2,000,000	4.950	06/18/40	1,635,550
Province of Ontario			
1,700,000	2.600	06/02/25	1,249,424
2,300,000	4.650	06/02/41	1,826,803
Province of Quebec			
GBP 2,390,000	2.250	09/15/26	3,066,604
			9,691,917
Colombia Peso – 0.1%			
Colombia TES			
COP 897,700,000	13.250	02/09/33	252,648

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Sovereign Debt Obligations – (continued)			
Colombia Peso – (continued)			
COP 890,400,000	9.250%	05/28/42	\$ 185,828
			438,476
Euro – 7.4%			
European Financial Stability Facility ^(g)			
EUR 1,170,000	0.875	04/10/35	1,082,920
European Union			
820,000	0.200	06/04/36	682,698
Finland Government Bonds ^(d)			
1,190,000	1.500	09/15/32	1,227,935
French Republic Government Bonds OAT ^(d)			
7,350,000	3.500	11/25/33	8,618,057
1,760,000	1.250	05/25/34	1,694,894
1,030,000	4.500	04/25/41	1,328,088
310,000	3.250	05/25/45	339,759
210,000	2.000	05/25/48	180,707
800,000	1.750	05/25/66	565,337
Ireland Government Bonds			
430,000	0.200	10/18/30	424,341
920,000	0.350	10/18/32	878,870
Italy Buoni Poliennali Del Tesoro			
5,400,000	0.000 ^(h)	08/01/26	5,755,058
3,220,000	0.900	04/01/31	3,154,722
1,680,000	6.000	05/01/31	2,213,477
1,130,000	3.250 ^(d)	03/01/38	1,204,224
1,370,000	4.450 ^(d)	09/01/43	1,631,964
1,170,000	2.150 ^(d)	09/01/52	906,486
357,000	4.500 ^(d)	10/01/53	425,633
100,000	2.800 ^(d)	03/01/67	85,090
Kingdom of Belgium Government Bonds ^(d)			
1,690,000	0.350	06/22/32	1,590,950
250,000	2.150	06/22/66	207,819
Netherlands Government Bonds ^(d)			
709,181	2.500	07/15/34	795,132
673,445	0.000 ^(h)	01/15/38	531,431
838,544	3.750	01/15/42	1,071,404
687,236	2.000	01/15/54	660,857
Portugal Obrigacoes do Tesouro OT ^(d)			
1,200,000	1.950	06/15/29	1,323,250
Region Wallonne Belgium			
1,300,000	2.875	01/14/38	1,367,779
Republic of Austria Government Bonds ^(d)			
1,270,000	0.000 ^(h)	10/20/28	1,293,210
280,000	2.100	09/20/17	244,963
280,000	0.850 ⁽ⁱ⁾	06/30/20	145,393
Romania Government International Bonds			
630,000	2.124	07/16/31	588,644
400,000	3.375 ^(d)	01/28/50	301,975
Spain Government Bonds ^(d)			
870,000	1.250	10/31/30	899,594
3,430,000	2.550	10/31/32	3,775,798
650,000	0.850	07/30/37	548,087
700,000	2.900	10/31/46	707,946
1,110,000	3.450	07/30/66	1,167,688
			49,622,180

Principal Amount	Interest Rate	Maturity Date	Value
Sovereign Debt Obligations – (continued)			
Indonesia Rupiah – 0.6%			
Indonesia Treasury Bonds			
IDR 15,459,000,000	6.500%	07/15/30	\$ 1,034,840
11,936,000,000	6.500	02/15/31	794,323
7,391,000,000	6.375	04/15/32	487,292
18,210,000,000	6.625	02/15/34	1,215,834
5,281,000,000	7.125	06/15/38	362,641
			3,894,930
Israeli Shekel – 0.2%			
Israel Government Bonds			
ILS 2,430,000	2.000	03/31/27	615,061
2,500,000	1.300	04/30/32	525,539
			1,140,600
Japanese Yen – 9.0%			
Japan Government Five Year Bonds			
JPY 782,000,000	0.100	03/20/27	5,403,186
Japan Government Forty Year Bonds			
712,600,000	1.000	03/20/62	3,380,518
Japan Government Ten Year Bonds			
1,445,000,000	1.100	06/20/34	10,272,294
Japan Government Thirty Year Bonds			
721,900,000	1.400	09/20/52	4,313,418
Japan Government Twenty Year Bonds			
903,000,000	1.100	09/20/42	5,798,551
771,350,000	1.600	03/20/44	5,294,448
Japan Government Two Year Bonds			
1,892,350,000	0.005	01/01/25	13,164,620
Japan Treasury Discount Bills ^(h)			
1,042,200,000	0.000	11/20/24	7,250,696
772,550,000	0.000	11/25/24	5,374,658
			60,252,389
Peruvian Nuevo Sol – 0.1%			
Peru Government Bonds			
PEN 1,550,000	5.940	02/12/29	432,379
Singapore Dollar – 0.2%			
Singapore Government Bonds			
SGD 1,320,000	3.375	09/01/33	1,087,314
South Korean Won – 0.6%			
Korea Treasury Bonds			
KRW 2,598,070,000	1.875	06/10/29	1,890,065
2,641,660,000	1.375	12/10/29	1,862,524
			3,752,589
Thailand Baht – 0.1%			
Thailand Government Bonds			
THB 6,350,000	2.650	06/17/28	200,047
6,710,000	2.875	12/17/28	213,556
3,240,000	3.350	06/17/33	107,478
70,000	3.390	06/17/37	2,346
7,490,000	3.450	06/17/43	251,719
			775,146

Principal Amount	Interest Rate	Maturity Date	Value
Sovereign Debt Obligations – (continued)			
Total Romania New Leu – 0.0%			
Romania Government Bonds			
RON 1,375,000	6.700%	02/25/32	\$ 309,481
United States Dollar – 1.2%			
Chile Government International Bonds ^(c)			
\$ 430,000	3.100	05/07/41	335,185
Export-Import Bank of Korea			
390,000	5.000	01/11/28	400,803
330,000	5.125	01/11/33	345,434
Hungary Government International Bonds			
2,040,000	6.125	05/22/28	2,126,822
Korea Hydro & Nuclear Power Co. Ltd. ^(d)			
630,000	4.250	07/27/27	630,788
Mexico Government International Bonds ^(c)			
1,521,000	3.771	05/24/61	991,981
360,000	3.750	04/19/71	228,713
Panama Government International Bonds ^(c)			
200,000	6.875	01/31/36	210,125
Peru Government International Bonds ^(c)			
10,000	2.780	12/01/60	6,033
100,000	3.230 ⁽ⁱ⁾	07/28/21	59,781
Philippines Government International Bonds			
470,000	3.700	03/01/41	408,378
Republic of Poland Government International Bonds ^(c)			
600,000	5.125	09/18/34	616,314
650,000	5.500	03/18/54	661,745
Romania Government International Bonds			
240,000	3.000 ^(d)	02/27/27	230,100
70,000	6.375	01/30/34	72,713
Saudi Government International Bonds			
830,000	4.875	07/18/33	844,525
Uruguay Government International Bonds ^(c)			
90,000	4.375	01/23/31	90,450
			8,259,890
TOTAL SOVEREIGN DEBT OBLIGATIONS			
(Cost \$153,759,936)			\$145,551,966

Asset-Backed Securities^(c) – 13.3%**Automotive – 2.5%**

Bank of America Auto Trust Series 2023-2A, Class A2 ^(d)			
\$ 777,511	5.850%	08/17/26	\$ 780,176
Ford Credit Auto Lease Trust Series 2024-A, Class A2A			
3,089,399	5.240	07/15/26	3,093,629
Ford Credit Auto Owner Trust Series 2023-C, Class A2A			
1,522,025	5.680	09/15/26	1,526,936
Ford Credit Auto Owner Trust Series 2024-1, Class A ^{(d)(e)}			
1,625,000	4.870	08/15/36	1,659,494
GM Financial Consumer Automobile Receivables Trust Series 2023-4, Class A2A			
913,450	5.890	11/16/26	917,162
GMF Floorplan Owner Revolving Trust Series 2023-1, Class A1 ^(d)			
1,500,000	5.340	06/15/28	1,523,896

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities^(c) – (continued)			
Automotive – (continued)			
Hyundai Auto Lease Securitization Trust Series 2024-A, Class A2A ^(d)			
\$ 2,206,531	5.150%	06/15/26	\$ 2,211,706
Mercedes-Benz Auto Receivables Trust Series 2023-2, Class A2			
123,757	5.920	11/16/26	124,230
Nissan Auto Lease Trust Series 2024-A, Class A2A			
3,219,466	5.110	10/15/26	3,229,861
Nissan Auto Receivables Owner Trust Series 2023-B, Class A3			
425,000	5.930	03/15/28	433,825
Santander Drive Auto Receivables Trust Series 2023-6, Class A2			
770,086	6.080	05/17/27	772,826
Santander Drive Auto Receivables Trust Series 2024-1, Class A2			
711,101	5.710	02/16/27	712,971
			16,986,712
Collateralized Loan Obligations^(d) – 6.8%			
1988 CLO 4 Ltd. Series 2024-4A, Class D ^(b) (3 mo. USD Term SOFR + 4.250%)			
1,575,000	9.550	04/15/37	1,612,523
1988 CLO 5 Ltd. Series 2024-5A, Class A1 ^(b) (3 mo. USD Term SOFR + 1.540%)			
1,275,000	6.865	07/15/37	1,275,974
AGL CLO 3 Ltd. Series 2020-3A, Class A ^(b) (3 mo. USD Term SOFR + 1.562%)			
2,100,000	6.863	01/15/33	2,102,570
Apex Credit CLO Ltd. Series 2024-2A, Class A ^(b) (3 mo. USD Term SOFR + 1.520%)			
1,275,000	6.689	07/25/37	1,273,717
Apidos CLO XXIII Ltd. Series 2015-23A, Class AR ^(b) (3 mo. USD Term SOFR + 1.482%)			
2,100,000	6.783	04/15/33	2,101,588
Bain Capital Credit CLO Ltd. Series 2020-1A, Class A1R ^(b) (3 mo. USD Term SOFR + 1.250%)			
2,575,000	6.529	04/18/33	2,576,957
Barings CLO Ltd. Series 2022-4A, Class A ^(b) (3 mo. USD Term SOFR + 1.990%)			
1,275,000	7.272	10/20/34	1,275,000
Carlyle U.S. CLO Ltd. Series 2024-2A, Class B ^(b) (3 mo. USD Term SOFR + 2.050%)			
1,900,000	7.375	04/25/37	1,917,761
Elmwood CLO IV Ltd. Series 2020-1A, Class AR ^(b) (3 mo. USD Term SOFR + 1.460%)			
5,300,000	6.783	04/18/37	5,331,747
Golub Capital Partners CLO 74 B Ltd. Series 2024-74A, Class A ^(b) (3 mo. USD Term SOFR + 1.500%)			
1,375,000	6.815	07/25/37	1,378,766
Jamestown CLO XII Ltd. Series 2019-1A, Class A2BR ^(b) (3 mo. USD Term SOFR + 1.850%)			
1,650,000	7.132	04/20/32	1,651,424
JP Morgan Mortgage Trust Series 2023-HE3, Class A1 ^(b) (1 mo. USD Term SOFR + 1.600%)			
500,546	6.946	05/25/54	503,706
Mountain View CLO LLC Series 2016-1A, Class AR ^(b) (3 mo. USD Term SOFR + 1.622%)			
1,800,000	6.923	04/14/33	1,801,312
Mountain View CLO XV Ltd. Series 2019-2A, Class A1R ^(b) (3 mo. USD Term SOFR + 1.670%)			
1,225,000	6.971	07/15/37	1,233,943

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities^(c) – (continued)			
Collateralized Loan Obligations^(d) – (continued)			
Neuberger Berman Loan Advisers CLO 45 Ltd. Series 2021-45A, Class A ^(b) (3 mo. USD Term SOFR + 1.392%)			
\$ 740,000	6.693%	10/14/35	\$ 740,899
New Mountain CLO 1 Ltd. Series CLO-1A, Class AR ^(b) (3 mo. USD Term SOFR + 1.462%)			
1,150,000	6.763	10/15/34	1,151,317
Oaktree CLO Ltd. Series 2021-1A, Class A1 ^(b) (3 mo. USD Term SOFR + 1.422%)			
5,000,000	6.723	07/15/34	5,005,105
OZLM XIV Ltd. Series 2015-14A, Class CRR ^(b) (3 mo. USD Term SOFR + 3.652%)			
1,700,000	8.953	07/15/34	1,700,928
Pikes Peak CLO 5 Series 2020-5A, Class A1R ^(b) (-1X 3 mo. USD Term SOFR + 1.400%)			
1,875,000	1.000	10/20/37	1,875,332
Regatta XI Funding Ltd. Series 2018-1A, Class BR ^(b) (3 mo. USD Term SOFR + 1.750%)			
1,475,000	7.052	07/17/37	1,483,537
Storm King Park CLO Ltd. Series 2022-1A, Class BR ^(b) (3 mo. USD Term SOFR + 1.700%)			
1,350,000	6.642	10/15/37	1,350,238
Sunnova Hestia I Issuer LLC Series 2023-GRID1, Class 1A			
164,306	5.750	12/20/50	169,506
Venture 36 CLO Ltd. Series 2019-36A, Class D ^(b) (3 mo. USD Term SOFR + 4.412%)			
900,000	9.694	04/20/32	892,356
Voya CLO Ltd. Series 2019-1A, Class AR ^(b) (3 mo. USD Term SOFR + 1.322%)			
1,156,435	6.623	04/15/31	1,156,435
Voya CLO Ltd. Series 2019-1A, Class A1RR ^(b) (-1X 3 mo. USD Term SOFR + 1.370%)			
1,150,000	1.000	10/15/37	1,150,000
Voya CLO Ltd. Series 2019-2A, Class AR ^(b) (3 mo. USD Term SOFR + 1.200%)			
2,625,000	6.482	07/20/32	2,625,740
			45,338,381
Credit Card – 1.4%			
American Express Credit Account Master Trust Series 2022-2, Class A			
1,975,000	3.390	05/15/27	1,960,243
Barclays Dryrock Issuance Trust Series 2023-1, Class A			
1,500,000	4.720	02/15/29	1,510,737
Barclays Dryrock Issuance Trust Series 2023-2, Class A ^(b) (1 mo. USD Term SOFR + 0.900%)			
2,600,000	6.242	08/15/28	2,611,776
Capital One Multi-Asset Execution Trust Series 2022-A2, Class A			
2,000,000	3.490	05/15/27	1,986,269
Citibank Credit Card Issuance Trust Series 2023-A1, Class A1			
1,275,000	5.230	12/08/27	1,288,507
			9,357,532
Student Loan^{(b)(d)} – 2.6%			
Apidos CLO XV Ltd. Series 2013-15A, Class A1RR (3 mo. USD Term SOFR + 1.272%)			
1,114,260	6.554	04/20/31	1,115,562

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities^(c) – (continued)			
Student Loan^{(b)(d)} – (continued)			
Bain Capital Credit CLO Ltd. Series 2023-3A, Class A (3 mo. USD Term SOFR + 1.800%)			
\$ 1,650,000	7.083%	07/24/36	\$ 1,662,492
Balboa Bay Loan Funding Ltd. Series 2023-1A, Class AR (3 mo. USD Term SOFR + 1.420%)			
2,975,000	6.702	04/20/36	2,980,977
ECMC Group Student Loan Trust Series 2017-1A, Class A (1 mo. USD Term SOFR + 1.314%)			
2,028,227	6.595	12/27/66	2,033,390
Navient Student Loan Trust Series 2017-2A, Class A (1 mo. USD Term SOFR + 1.164%)			
2,999,809	6.445	12/27/66	3,005,446
Palmer Square Loan Funding Ltd. Series 2022-3A, Class A1BR (3 mo. USD Term SOFR + 1.400%)			
1,500,000	6.701	04/15/31	1,500,820
PHEAA Student Loan Trust Series 2016-1A, Class A (1 mo. USD Term SOFR + 1.264%)			
731,370	6.545	09/25/65	732,299
Silver Point CLO 4 Ltd. Series 2024-4A, Class A1 (3 mo. USD Term SOFR + 1.630%)			
4,500,000	6.887	04/15/37	4,523,719
			17,554,705
TOTAL ASSET-BACKED SECURITIES			
(Cost \$88,705,231)			\$ 89,237,330
U.S. Treasury Obligations – 7.0%			
U.S. Treasury Bills ^(h)			
\$ 38,612,400	0.000%	10/24/24	\$ 38,496,044
U.S. Treasury Bonds			
3,560,000	2.375	11/15/49	2,530,381
2,440,000	4.750	11/15/53	2,695,819
U.S. Treasury Inflation-Indexed Bonds			
2,052,733	1.500	02/15/53	1,857,242
U.S. Treasury Notes			
1,574,700	0.625	05/15/30	1,337,142
TOTAL U.S. TREASURY OBLIGATIONS			
(Cost \$46,306,235)			\$ 46,916,628
Shares	Description	Value	
Exchange Traded Funds – 0.1%			
3,755	Vanguard Intermediate-Term Corporate Bond ETF	\$ 314,481	
(Cost \$306,202)			
TOTAL INVESTMENTS – 108.7%			
(Cost \$733,357,243)			\$727,499,375
LIABILITIES IN EXCESS OF OTHER ASSETS – (8.7)%			
			(57,982,478)
NET ASSETS – 100.0%			\$669,516,897

The percentage shown for each investment category reflects the value of investments in that category as a percentage of net assets.

- (a) Security with a notional or nominal principal amount. The actual effective yield of this security is different than the stated interest rate.
- (b) Variable rate security. Except for floating rate notes (for which final maturity is disclosed), maturity date disclosed is the next interest reset date. Interest rate disclosed is that which is in effect on September 30, 2024.
- (c) Security with “Call” features with resetting interest rates. Maturity dates disclosed are the final maturity dates.
- (d) Exempt from registration under Rule 144A of the Securities Act of 1933.
- (e) Coupon changes periodically based upon a predetermined schedule. Interest rate disclosed is that which is in effect on September 30, 2024.
- (f) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate principal amount and no defined maturity date. The actual principal and maturity date will be determined upon settlement when the specific mortgage pools are assigned. Total market value of TBA securities (excluding forward sales contracts, if any) amounts to \$83,937,112 which represents approximately 12.8% of net assets as of September 30, 2024.
- (g) Guaranteed by a foreign government until maturity. Total market value of these securities amounts to \$11,143,088, which represents approximately 1.7% of the Fund’s net assets as of September 30, 2024.
- (h) Issued with a zero coupon. Income is recognized through the accretion of discount.
- (j) Actual maturity date is July 28, 2121.

ADDITIONAL INVESTMENT INFORMATION

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS — At September 30, 2024, the Fund had the following forward foreign currency exchange contracts:

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS WITH UNREALIZED GAIN

Counterparty	Currency Purchased	Currency Sold	Settlement Date	Unrealized Gain
JPMorgan Securities, Inc.	AUD 11,657,770	USD 7,932,285	12/18/24	\$ 133,786
	AUD 503,263	USD 346,196	03/19/25	1,875
	BRL 1,292,352	USD 226,651	12/18/24	8,379
	CAD 3,835,422	USD 2,829,045	12/18/24	12,695
	CHF 1,232,313	EUR 1,308,000	12/18/24	8,254
	CHF 1,102,892	USD 1,310,846	12/18/24	3,840
	CLP 1,322,602,633	USD 1,465,736	10/28/24	4,622
	CLP 106,628,237	USD 118,322	03/19/25	29
	CNH 38,818,296	USD 5,550,960	12/18/24	24,676
	CZK 9,768,543	USD 430,618	12/18/24	1,565
	EUR 1,658,000	CHF 1,548,996	12/18/24	5,109
	EUR 824,000	HUF 329,328,080	12/18/24	4
	EUR 2,608,709	USD 2,854,668	10/24/24	52,372
	EUR 12,937,115	USD 14,399,420	12/18/24	48,066
	GBP 5,644,553	USD 7,493,740	12/18/24	51,378
	HUF 248,015,590	USD 686,267	12/18/24	6,729
	ILS 1,089,004	USD 291,000	12/18/24	1,835
	INR 51,141,367	USD 607,820	12/18/24	124
	JPY 3,771,109,178	USD 25,629,254	10/17/24	676,147
	JPY 24,924,611	USD 174,086	12/18/24	1,232
	KRW 1,307,959,054	USD 986,543	10/23/24	6,192
	KRW 378,645,946	USD 289,337	03/19/25	20
	NOK 27,639,871	USD 2,590,146	12/18/24	30,108
	NZD 6,354,207	USD 3,986,875	12/18/24	50,477
	PLN 2,833,176	USD 728,000	12/18/24	6,263
	SEK 3,327,378	USD 322,060	12/18/24	6,864
	SGD 7,401,875	USD 5,712,725	12/18/24	69,080
TWD 29,177,051	USD 914,011	10/03/24	7,445	
TWD 28,929,475	USD 913,178	10/31/24	3,371	
TWD 24,100,124	USD 757,583	12/18/24	11,149	
TWD 23,486,750	USD 757,598	03/19/25	1,367	
USD 482,570	BRL 2,626,017	11/04/24	2,514	
USD 906,000	CAD 1,218,844	12/18/24	2,935	
USD 76,158	CAD 102,174	03/19/25	298	
USD 2,007,431	CHF 1,681,569	12/18/24	2,941	
USD 1,517,928	CNH 10,458,317	03/19/25	7,141	

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS WITH UNREALIZED GAIN (continued)

Counterparty	Currency Purchased	Currency Sold	Settlement Date	Unrealized Gain
JPMorgan Securities, Inc. (continued)	USD 389,066	COP 1,614,629,165	10/28/24	\$ 6,700
	USD 111,899	COP 474,821,027	12/18/24	139
	USD 1,338,208	CZK 30,133,390	12/18/24	5,038
	USD 2,512,558	EUR 2,248,542	10/24/24	6,872
	USD 11,893,535	EUR 10,631,209	12/18/24	21,160
	USD 20,063,098	GBP 15,008,212	12/16/24	1,298
	USD 1,084,344	GBP 809,092	12/18/24	2,824
	USD 683,249	HUF 243,211,227	12/18/24	3,678
	USD 1,168,761	ILS 4,297,101	11/20/24	14,485
	USD 295,557	ILS 1,083,918	03/19/25	3,285
	USD 1,861,881	INR 156,456,284	12/18/24	2,003
	USD 607,171	INR 51,267,091	03/19/25	1,420
	USD 7,412,215	JPY 1,042,099,948	11/20/24	111,204
	USD 8,191,103	JPY 1,147,756,663	12/18/24	117,851
	USD 154,318	MXN 3,095,391	03/19/25	1,170
	USD 88,305	NOK 928,707	12/18/24	264
	USD 2,299,217	PLN 8,817,553	12/18/24	14,006
	USD 1,342,662	PLN 5,174,478	03/19/25	7,638
	USD 332,671	SEK 3,361,802	12/18/24	344
	USD 1,858,960	SGD 2,378,508	12/18/24	1,044
	ZAR 15,924,000	USD 907,969	12/18/24	7,521
TOTAL				\$1,580,826

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS WITH UNREALIZED LOSS

Counterparty	Currency Purchased	Currency Sold	Settlement Date	Unrealized Loss
JPMorgan Securities, Inc.	BRL 1,242,479	USD 226,656	12/18/24	\$ (696)
	CAD 2,480,259	EUR 1,658,000	12/18/24	(13,895)
	CAD 9,120,154	USD 6,782,964	12/18/24	(25,664)
	CHF 1,548,945	EUR 1,658,000	12/18/24	(5,170)
	CHF 396,137	USD 473,000	12/18/24	(791)
	CNH 10,526,099	USD 1,517,928	12/18/24	(6,020)
	COP 480,443,951	USD 111,899	03/19/25	(184)
	CZK 9,640,887	USD 429,208	03/19/25	(1,818)
	EUR 4,112,761	CHF 3,884,914	12/18/24	(38,039)
	EUR 2,044,955	USD 2,282,124	10/24/24	(3,308)
	EUR 3,807,357	USD 4,266,296	12/18/24	(14,441)
	EUR 2,410,442	USD 2,708,590	03/19/25	(7,737)
	HUF 243,994,845	USD 683,249	03/19/25	(3,861)
	ILS 1,086,744	USD 295,557	12/18/24	(3,330)
	INR 76,529,335	USD 914,186	10/21/24	(1,781)
	INR 76,343,520	USD 912,000	10/28/24	(2,127)
	INR 76,277,871	USD 910,835	10/31/24	(1,834)
	INR 121,880,822	USD 1,454,000	11/04/24	(1,833)
	INR 326,249,013	USD 3,884,668	12/18/24	(6,376)
	JPY 1,261,497,723	USD 8,953,787	12/18/24	(80,487)
	MXN 3,053,071	USD 154,318	12/18/24	(1,153)
	NOK 10,289,673	EUR 879,793	12/18/24	(7,047)
	NOK 9,517,450	USD 912,000	12/18/24	(9,748)
	NOK 929,244	USD 88,305	03/19/25	(258)
	PLN 9,345,256	USD 2,437,662	12/18/24	(15,689)

ADDITIONAL INVESTMENT INFORMATION (continued)

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS WITH UNREALIZED LOSS (continued)

Counterparty		Currency Purchased		Currency Sold	Settlement Date	Unrealized Loss
JPMorgan Securities, Inc. (continued)	SEK	17,006,558	USD	1,695,079	12/18/24	\$ (13,917)
	SEK	3,346,428	USD	332,671	03/19/25	(444)
	SGD	3,492,769	USD	2,731,000	12/18/24	(2,704)
	SGD	966,533	USD	758,964	03/19/25	(955)
	USD	1,408,992	AUD	2,095,851	12/18/24	(41,138)
	USD	167,663	BRL	924,075	12/18/24	(392)
	USD	7,448,263	CAD	10,281,813	10/17/24	(157,176)
	USD	608,809	CAD	826,416	10/21/24	(2,553)
	USD	8,335,007	CAD	11,270,774	12/18/24	(15,731)
	USD	214,333	CHF	180,568	12/18/24	(910)
	USD	1,310,846	CHF	1,093,097	03/19/25	(3,675)
	USD	868,859	CLP	820,290,018	10/15/24	(43,165)
	USD	590,968	CLP	539,317,433	10/28/24	(8,600)
	USD	118,322	CLP	106,496,899	12/18/24	(27)
	USD	5,547,417	CNH	39,029,914	12/18/24	(58,615)
	USD	839,311	COP	3,646,480,360	12/18/24	(18,974)
	USD	2,357,446	CZK	53,513,793	12/18/24	(10,127)
	USD	100,053,929	EUR	91,754,362	10/24/24	(2,193,443)
	USD	13,333,086	EUR	11,966,302	12/18/24	(30,249)
	USD	5,962,604	GBP	4,556,012	12/18/24	(127,455)
	USD	800,000	HUF	288,952,160	12/18/24	(7,379)
	USD	2,280,354	IDR	35,614,105,829	12/11/24	(57,972)
	USD	1,517,898	INR	127,956,676	12/18/24	(3,190)
	USD	607,820	INR	51,155,955	12/23/24	(125)
	USD	74,411,653	JPY	11,298,994,787	10/17/24	(4,404,570)
	USD	657,000	JPY	93,565,308	12/18/24	(1,133)
	USD	174,086	JPY	24,666,515	03/19/25	(1,150)
	USD	3,911,742	KRW	5,217,325,237	12/11/24	(58,463)
	USD	580,337	KRW	769,038,967	12/18/24	(5,116)
	USD	794,939	MXN	16,011,079	12/18/24	(8,296)
	USD	2,597,384	NOK	27,567,335	12/18/24	(15,994)
	USD	6,376,164	NZD	10,287,391	12/18/24	(160,263)
	USD	884,875	NZD	1,404,234	03/19/25	(7,156)
	USD	409,687	PEN	1,556,646	12/11/24	(9,924)
	USD	2,732,624	PLN	10,636,864	12/18/24	(24,090)
	USD	3,364,012	SEK	34,399,746	12/18/24	(36,532)
	USD	939,393	SGD	1,206,507	12/18/24	(3,043)
	USD	861,977	THB	28,548,157	12/18/24	(29,909)
	USD	899,000	TWD	28,579,210	10/03/24	(3,575)
	USD	757,598	TWD	23,799,638	12/18/24	(1,549)
	USD	946,898	ZAR	17,063,109	12/18/24	(34,082)
State Street Bank and Trust	IDR	511,288,434	USD	33,835	10/02/24	(105)
TOTAL						\$(7,857,153)

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

FORWARD SALES CONTRACTS — At September 30, 2024, the Fund had the following forward sales contracts:

Description	Interest Rate	Maturity Date ^(a)	Settlement Date	Principal Amount	Value
Government National Mortgage Association	3.000%	TBA - 30yr	10/21/24	\$ (2,000,000)	\$ (1,823,944)
Government National Mortgage Association	4.000	TBA - 30yr	10/21/24	(2,000,000)	(1,933,723)
Government National Mortgage Association	4.500	TBA - 30yr	10/21/24	(16,000,000)	(15,796,227)
Government National Mortgage Association	5.000	TBA - 30yr	10/15/24	(2,000,000)	(2,003,688)
Uniform Mortgage-Backed Security	2.000	TBA - 30yr	10/15/24	(11,000,000)	(9,095,625)
(PROCEEDS RECEIVED: \$(30,949,180))					\$(30,653,207)

(a) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate principal amount and no defined maturity date. The actual principal and maturity date will be determined upon settlement when the specific mortgage pools are assigned.

FUTURES CONTRACTS — At September 30, 2024, the Fund had the following futures contracts:

Description	Number of Contracts	Expiration Date	Notional Amount	Unrealized Appreciation/Depreciation
Long position contracts:				
10 Year Australian Bonds	53	12/16/24	\$ 4,264,941	\$ (19,856)
10 Year Japanese Bonds	12	12/13/24	12,077,231	(3,372)
10 Year U.K. Long Gilt	56	12/27/24	7,369,377	(40,153)
2 Year German Euro-Schatz	99	12/06/24	11,810,877	(158)
20 Year U.S. Treasury Bonds	64	12/19/24	7,948,000	(16,580)
3 Year Australian Bonds	152	12/16/24	11,262,939	(7,056)
30 Year German Euro-Buxl	26	12/06/24	3,944,200	40,344
5 Year German Euro-Bobl	70	12/06/24	9,354,351	55,635
5 Year German Euro-Bund	121	12/06/24	18,172,520	159,689
Canada 10 Year Government Bonds	170	12/18/24	15,713,483	119,035
Euro BTP	17	12/06/24	2,298,643	42,929
French 10 Year Government Bonds	14	12/06/24	1,976,686	10,419
Ice 3M Sonia Index	67	03/17/26	21,621,326	(14,271)
Ultra Long U.S. Treasury Bonds	99	12/19/24	13,176,281	(195,356)
Total				\$ 131,249
Short position contracts:				
10 Year U.S. Treasury Notes	(60)	12/19/24	(6,856,875)	3,032
2 Year U.S. Treasury Notes	(92)	12/31/24	(19,158,281)	(9,525)
5 Year U.S. Treasury Notes	(70)	12/31/24	(7,691,797)	5,098
Ultra 10-Year U.S. Treasury Notes	(18)	12/19/24	(2,129,344)	4,222
Total				\$ 2,827
TOTAL FUTURES CONTRACTS				\$ 134,076

ADDITIONAL INVESTMENT INFORMATION (continued)

SWAP CONTRACTS — At September 30, 2024, the Fund had the following swap contracts:

OVER THE COUNTER INTEREST RATE SWAP CONTRACTS

Payments Made by the Fund ^(a)	Payments Received by the Fund ^(a)	Counterparty	Termination Date	Notional Amount (000s)	Value	Upfront Payments (Received) Paid	Unrealized Appreciation/ (Depreciation)
3M KLIBOR	3.271%	BofA Securities LLC	12/21/31	MYR1,540	\$ (6,903)	\$ —	\$ (6,903)
3M KLIBOR	3.735	Citibank NA	07/14/32	1,950	5,389	—	5,389
3M KLIBOR	3.750	Citibank NA	12/21/32	3,450	9,893	(39,602)	49,495
3M KLIBOR	3.680	MS & Co. Int. PLC	07/12/32	1,940	3,508	—	3,508
TOTAL					\$11,887	\$(39,602)	\$51,489

(a) Payments made quarterly.

CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS

Payments Made by the Fund	Payments Received by Fund	Termination Date		Notional Amount (000s)	Market Value	Upfront Premium (Received) Paid	Unrealized Appreciation/ (Depreciation)
1M BID Average ^(a)	9.750% ^(a)	01/02/26	BRL	26,761	\$ (154,332)	\$ (128,566)	\$ (25,766)
0.506% ^(b)	6M JYOR ^(b)	08/13/26	JPY	3,038,598 ^(c)	7,167	—	7,167
6M AUDOR ^(d)	3.000 ^(d)	09/16/26	AUD	34,896 ^(e)	(71,994)	(47,257)	(24,737)
6M EURO ^(b)	1.750 ^(b)	09/26/26	EUR	58,894 ^(e)	20,388	(15,928)	36,316
3.000 ^(b)	12M SOFR ^(b)	09/26/26	\$	43,348 ^(e)	8,852	(5,630)	14,482
Mexico Interbank TIEE							
28 Days ^(a)	9.250 ^(a)	12/16/26	MXN	219,250 ^(e)	110,418	76,461	33,957
3M CNY ^(d)	1.750 ^(d)	12/18/26	CNY	85,420 ^(e)	34,784	16,619	18,165
6M EURO ^(e)	2.500 ^(e)	12/18/26	EUR	47,160 ^(e)	579,158	455,846	123,312
3M KWDCD ^(d)	2.750 ^(d)	12/18/26	KRW	7,548,020 ^(e)	562	(13,736)	14,298
6M EURO ^(f)	3.000 ^(e)	12/18/26	EUR	3,530 ^(e)	66,193	36,897	29,296
6M PRIBO ^(f)	3.250 ^(e)	12/18/26	CZK	59,070 ^(e)	10,461	403	10,058
6M CDOR ^(f)	3.500 ^(f)	12/18/26	CAD	18,155 ^(e)	222,919	231,137	(8,218)
6M CDOR ^(f)	3.750 ^(f)	12/18/26		5,590 ^(e)	88,443	55,710	32,733
3M NIBOR ^(f)	3.750 ^(e)	12/18/26	NOK	238,200 ^(e)	57,475	23,300	34,175
12M SOFR ^(e)	3.750 ^(e)	12/18/26	\$	31,953 ^(e)	301,743	317,977	(16,234)
3.500 ^(f)	3M NZDOR ^(d)	12/18/26	NZD	19,980 ^(e)	(30,230)	(33,790)	3,560
6M AUDOR ^(d)	4.000 ^(d)	12/18/26	AUD	5,860 ^(e)	36,166	28,589	7,577
12M SOFR ^(e)	4.000 ^(e)	12/18/26	\$	3,650 ^(e)	51,894	38,158	13,736
6M GBP ^(e)	4.000 ^(e)	12/18/26	GBP	27,180 ^(e)	184,780	15,312	169,468
6M GBP ^(e)	4.250 ^(e)	12/18/26		2,410 ^(e)	31,459	19,234	12,225
6M CLICP ^(f)	4.500 ^(f)	12/18/26	CLP	2,066,790 ^(e)	12,863	12,733	130
6M BUBOR ^(f)	5.500 ^(e)	12/18/26	HUF	140,340 ^(e)	2,289	509	1,780
0.500 ^(e)	6M CHFOR ^(e)	12/18/26	CHF	84,060 ^(e)	(233,542)	49,146	(282,688)
6.000 ^(f)	6M MIBOR ^(f)	12/18/26	INR	455,250 ^(e)	(326)	6,382	(6,708)
6M CPIBR ^(d)	7.250 ^(d)	12/18/26	COP	6,438,870 ^(e)	9,135	17,611	(8,476)
3M JIBAR ^(d)	7.250 ^(d)	12/18/26	ZAR	57,160 ^(e)	12,809	10,012	2,797
6M GBP ^(e)	3.500 ^(e)	08/31/27	GBP	72,040 ^(e)	54,504	72,826	(18,322)
6M GBP ^(e)	4.000 ^(e)	12/18/27		10,410 ^(e)	141,928	115,778	26,150
12M SOFR ^(e)	3.805 ^(e)	04/13/28	\$	26,750 ^(e)	370,017	110,529	259,488
6M EURO ^(f)	2.500 ^(e)	05/14/28	EUR	22,930 ^(e)	213,541	(121,390)	334,931
2.500 ^(e)	6M EURO ^(f)	12/18/28		1,430 ^(e)	(22,552)	(14,743)	(7,809)
10.250 ^(a)	1M BID Average ^(a)	01/02/29	BRL	21,410	218,062	62,357	155,705

The accompanying notes are an integral part of these financial statements.

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS (continued)

Payments Made by the Fund	Payments Received by Fund	Termination Date	Notional Amount (000s)	Market Value	Upfront Premium (Received) Paid	Unrealized Appreciation/ (Depreciation)
3.500% ^(e)	6M GBP ^(e)	08/31/29	GBP 66,571 ^(e)	\$ (151,010)	\$ (251,640)	\$ 100,630
12M SOFR ^(e)	3.038% ^(e)	09/13/29	\$ 24,860 ^(e)	(45,775)	23,028	(68,803)
2.457 ^(f)	6M CDOR ^(f)	09/13/29	CAD 33,230 ^(e)	22,229	(10,689)	32,918
3M CNY ^(d)	1.750 ^(d)	12/18/29	CNY 531,610 ^(e)	(217,689)	(299,316)	81,627
6M EURO ^(e)	2.500 ^(e)	12/18/29	EUR 2,500 ^(e)	67,947	65,565	2,382
6M CDOR ^(f)	3.250 ^(f)	12/18/29	CAD 11,490 ^(e)	271,777	247,280	24,497
3M NIBOR ^(f)	3.500 ^(e)	12/18/29	NOK 127,830 ^(e)	27,910	50,922	(23,012)
12M SOFR ^(e)	3.750 ^(e)	12/18/29	\$ 4,310 ^(e)	111,656	103,533	8,123
2.000 ^(e)	3M STIBOR ^(d)	12/18/29	SEK 80,300 ^(e)	(5,785)	(19,412)	13,627
6M AUDOR ^(f)	4.000 ^(f)	12/18/29	AUD 18,510 ^(e)	144,556	213,235	(68,679)
2.500 ^(e)	6M EURO ^(f)	12/18/29	EUR 3,210 ^(e)	(56,700)	(37,840)	(18,860)
3.750 ^(e)	6M GBP ^(e)	12/18/29	GBP 2,220 ^(e)	(27,274)	(26,965)	(309)
0.750 ^(e)	6M JYOR ^(e)	12/18/29	JPY 11,941,000 ^(e)	(486,846)	(498,527)	11,681
6.000 ^(f)	6M MIBOR ^(f)	12/18/29	INR 188,480 ^(e)	(397)	1,966	(2,363)
2.000 ^(d)	6M THOR ^(d)	12/18/29	THB 44,450 ^(e)	5,032	6,610	(1,578)
6M CDOR ^(f)	2.801 ^(f)	09/11/31	CAD 34,990 ^(e)	(29,657)	14,086	(43,743)
3.215 ^(e)	12M SOFR ^(e)	09/12/31	\$ 26,380 ^(e)	36,974	(21,627)	58,601
2.500 ^(e)	6M EURO ^(f)	12/18/31	EUR 930 ^(e)	(18,054)	(12,118)	(5,936)
6M EURO ^(f)	3.000 ^(e)	11/10/33	19,040 ^(e)	513,667	291,206	222,461
12M SOFR ^(e)	3.790 ^(e)	05/21/34	\$ 21,170 ^(e)	346,570	124,589	221,981
1.295 ^(e)	6M JYOR ^(e)	08/02/34	JPY 2,187,100 ^(e)	(111,077)	(28,092)	(82,985)
6M GBP ^(e)	3.500 ^(e)	08/28/34	GBP 13,340 ^(e)	(82,041)	(21,207)	(60,834)
3.750 ^(e)	12M SOFR ^(e)	12/18/34	\$ 12,138 ^(e)	(471,943)	(468,127)	(3,816)
3M STIBOR ^(d)	2.250 ^(e)	12/18/34	SEK 60,130 ^(e)	16,458	(26,562)	43,020
6M EURO ^(f)	2.500 ^(e)	12/18/34	EUR 16,330 ^(e)	278,241	126,495	151,746
3M KWDCDC ^(d)	2.750 ^(d)	12/18/34	KRW 9,845,560 ^(e)	(36,721)	(87,772)	51,051
6M CDOR ^(f)	3.250 ^(f)	12/18/34	CAD 1,500 ^(e)	41,107	28,097	13,010
6M PRIBO ^(f)	3.500 ^(e)	12/18/34	CZK 10,970 ^(e)	9,085	4,401	4,684
3.500 ^(e)	3M NIBOR ^(f)	12/18/34	NOK 10,320 ^(e)	(4,385)	(3,030)	(1,355)
3M NZDOR ^(d)	4.000 ^(f)	12/18/34	NZD 3,240 ^(e)	22,779	23,301	(522)
4.500 ^(f)	6M AUDOR ^(f)	12/18/34	AUD 4,950 ^(e)	(122,487)	(138,252)	15,765
6.000 ^(e)	6M BUBOR ^(f)	12/18/34	HUF 198,220 ^(e)	(9,653)	(1,363)	(8,290)
0.750 ^(e)	6M CHFOR ^(e)	12/18/34	CHF 850 ^(e)	(16,326)	(12,743)	(3,583)
5.000 ^(f)	6M CLICP ^(f)	12/18/34	CLP 598,640 ^(e)	(14,618)	(19,784)	5,166
3.750 ^(e)	6M GBP ^(e)	12/18/34	GBP 120 ^(e)	(2,063)	(2,248)	185
4.500 ^(e)	6M WIBOR ^(f)	12/18/34	PLN 2,450 ^(e)	(4,462)	214	(4,676)
6M CPIBR ^(d)	7.750 ^(d)	12/18/34	COP 3,204,550 ^(e)	11,182	17	11,165
3M JIBAR ^(d)	8.750 ^(d)	12/18/34	ZAR 13,260 ^(e)	14,175	6,064	8,111
6M EURO ^(f)	2.152 ^(e)	08/09/37	EUR 11,010 ^(e)	(245,836)	(1,028,371)	782,535
12M SOFR ^(e)	3.391 ^(e)	05/10/38	\$ 6,480 ^(e)	(48,463)	(185,616)	137,153
6M EURO ^(f)	3.000 ^(e)	01/25/39	EUR 12,150 ^(e)	151,341	33,014	118,327
1.451 ^(e)	6M EURO ^(f)	08/10/42	28,020 ^(e)	1,181,494	(865,101)	2,046,595
2.500 ^(e)	6M EURO ^(f)	01/25/44	29,050 ^(e)	(88,248)	(6,117)	(82,131)
6M JYOR ^(e)	2.160 ^(e)	08/02/44	JPY 2,625,450 ^(e)	(37,039)	16,978	(54,017)
2.500 ^(e)	6M EURO ^(f)	12/18/44	EUR 350 ^(e)	(5,281)	(3,998)	(1,283)
6M EURO ^(f)	1.051 ^(e)	08/11/47	16,400 ^(e)	(588,745)	(1,250,249)	661,504
6M EURO ^(f)	2.000 ^(e)	01/25/49	17,330 ^(e)	(8,492)	(16,285)	7,793
2.564 ^(e)	12M SOFR ^(e)	05/11/53	\$ 6,270 ^(e)	125,301	(7,820)	133,121
2.000 ^(e)	6M EURO ^(f)	05/17/53	EUR 6,790 ^(e)	82,609	29,332	53,277
2.500 ^(e)	6M EURO ^(f)	11/10/53	10,280 ^(e)	(427,682)	(493,197)	65,515
3.380 ^(e)	12M SOFR ^(e)	04/11/54	\$ 8,740 ^(e)	(134,689)	(51,959)	(82,730)
3.343 ^(e)	12M SOFR ^(e)	05/20/54	13,300 ^(e)	(176,721)	(62,136)	(114,585)

ADDITIONAL INVESTMENT INFORMATION (continued)

CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS (continued)

Payments Made by the Fund	Payments Received by Fund	Termination Date	Notional Amount (000s)	Market Value	Upfront Premium (Received) Paid	Unrealized Appreciation/ (Depreciation)
2.250% ^(c)	6M EURO ^(d)	12/18/54	EUR 3,040 ^(e)	\$ 5,994	\$ (8,921)	\$ 14,915
TOTAL				\$2,146,959	\$ (3,164,665)	\$ 5,311,624

(a) Payments made monthly.

(b) Payments made at maturity.

(c) Represents forward starting interest rate swaps whose effective dates of commencement of accruals and cash flows occur subsequent to September 30, 2024.

(d) Payments made quarterly.

(e) Payments made annually.

(f) Payments made semi-annually.

OVER-THE-COUNTER CREDIT DEFAULT SWAP CONTRACTS

Reference Obligation/Index	Financing Rate Received/(Paid) by the Fund ^(a)	Credit Spread at September 30, 2024 ^(b)	Counterparty	Termination Date	Notional Amount (000s)	Value	Upfront Premiums (Received) Paid	Unrealized Appreciation/ (Depreciation)
Protection Sold:								
CMBX.NA.BBB.17	3.000%	4.975%	JPMorgan Securities, Inc.	12/15/56	\$3,400	\$(403,492)	\$(431,178)	\$27,686

(a) Payments made monthly.

(b) Credit spread on the referenced obligation, together with the term of the swap contract, are indicators of payment/performance risk. The likelihood of a credit event occurring which would require a fund or its counterparty to make a payment or otherwise be required to perform under the swap contract is generally greater as the credit spread and the term of the swap contract increase.

CENTRALLY CLEARED CREDIT DEFAULT SWAP CONTRACTS

Referenced Obligation/Index	Financing Rate Received/(Paid) by the Fund ^(a)	Credit Spread at September 30, 2024 ^(b)	Termination Date	Notional Amount (000s)	Value	Upfront Premiums (Received) Paid	Unrealized Appreciation/ (Depreciation)
Protection Purchased:							
BASF SE, 0.750%, 03/17/26	(1.000)%	0.430%	12/20/29	EUR 1,079	\$ (34,171)	\$ (37,055)	\$ 2,884
ICE CD ITXEB 42	(1.000)	0.981	12/20/34	3,614	(7,776)	(8,807)	1,031
Next Group PLC, 3.625%, 05/18/28	(1.000)	0.515	12/20/29	920	(24,816)	(24,120)	(696)
Vivendi SE, 1.875%, 05/26/26	(1.000)	0.626	12/20/29	963	(20,031)	(18,836)	(1,195)
Protection Sold:							
CDX.NA.IG Index 39	1.000	0.327	12/20/27	\$ 34,218	713,434	577,446	135,988
CDX.NA.IG Index 40	1.000	0.358	06/20/28	8,143	185,044	98,283	86,761
CDX.NA.IG Index 41	1.000	0.417	12/20/28	4,508	104,425	43,990	60,435
CDX.NA.IG Index 42	1.000	0.477	06/20/29	43,391	995,897	849,201	146,696
Republic of Chile, 3.240%, 02/06/28	1.000	0.493	06/20/29	1,250	28,040	24,701	3,339
Republic of Indonesia, 2.150%, 07/28/31	1.000	0.638	06/20/29	1,740	27,822	18,953	8,869

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

CENTRALLY CLEARED CREDIT DEFAULT SWAP CONTRACTS (continued)

Referenced Obligation/Index	Financing Rate Received/(Paid) by the Fund ^(a)	Credit Spread at September 30, 2024 ^(b)	Termination Date	Notional Amount (000s)	Value	Upfront Premiums (Received) Paid	Unrealized Appreciation/ (Depreciation)
Republic of Peru, 8.750%, 11/21/33	1.000%	0.697%	06/20/29	\$ 1,150	\$ 15,487	\$ 16,738	\$ (1,251)
TOTAL					\$1,983,355	\$1,540,494	\$442,861

(a) Payments made quarterly.

(b) Credit spread on the referenced obligation, together with the term of the swap contract, are indicators of payment/performance risk. The likelihood of a credit event occurring which would require a fund or its counterparty to make a payment or otherwise be required to perform under the swap contract is generally greater as the credit spread and the term of the swap contract increase.

WRITTEN OPTIONS CONTRACTS — At September 30, 2024, the Fund had the following written options:

OVER-THE-COUNTER INTEREST RATE SWAPTIONS

Description	Counterparty	Exercise Rate	Expiration Date	Number of Contracts	Notional Amount	Market Value	Premiums Paid (Received) by Fund	Unrealized Appreciation/ (Depreciation)
Written option contracts								
Calls								
1M IRS	BofA Securities LLC	2.437%	10/21/2024	(3,930,000)	\$ (3,930,000)	\$ (46,543)	\$ (25,991)	\$(20,552)
1M IRS	Citibank NA	2.448	10/07/2024	(3,890,000)	(3,890,000)	(41,276)	(30,688)	(10,588)
1M IRS	Citibank NA	2.364	10/28/2024	(3,900,000)	(3,900,000)	(31,713)	(28,105)	(3,608)
1M IRS	Deutsche Bank AG (London)	3.214	10/15/2024	(4,040,000)	(4,040,000)	(12,662)	(37,724)	25,062
2M IRS	JPMorgan Securities, Inc.	3.395	10/03/2024	(3,890,000)	(3,890,000)	(30,088)	(40,271)	10,183
3Y IRS	JPMorgan Securities, Inc.	1.812	09/20/2027	(25,960,000)	(25,960,000)	(52,161)	(67,496)	15,335
3Y IRS	JPMorgan Securities, Inc.	1.820	09/20/2027	(25,950,000)	(25,950,000)	(52,556)	(53,197)	641
1M IRS	MS & Co. Int. PLC	2.394	10/14/2024	(3,880,000)	(3,880,000)	(30,096)	(26,951)	(3,145)
1M IRS	MS & Co. Int. PLC	3.275	10/21/2024	(4,090,000)	(4,090,000)	(24,504)	(36,759)	12,255
1M IRS	MS & Co. Int. PLC	3.312	10/28/2024	(4,070,000)	(4,070,000)	(34,919)	(35,043)	124
				(83,600,000)	\$ (83,600,000)	\$(356,518)	\$(382,225)	\$ 25,707
Puts								
1M IRS	BofA Securities LLC	2.437	10/21/2024	(3,930,000)	(3,930,000)	(10,132)	(25,991)	15,859
1M IRS	Citibank NA	2.448	10/07/2024	(3,890,000)	(3,890,000)	(2,518)	(30,688)	28,170
1M IRS	Citibank NA	2.364	10/28/2024	(3,900,000)	(3,900,000)	(22,761)	(28,105)	5,344
1M IRS	Deutsche Bank AG (London)	3.214	10/15/2024	(4,040,000)	(4,040,000)	(46,873)	(37,723)	(9,150)
2M IRS	JPMorgan Securities, Inc.	3.395	10/03/2024	(3,890,000)	(3,890,000)	(4,833)	(40,271)	35,438
3Y IRS	JPMorgan Securities, Inc.	4.312	09/20/2027	(25,960,000)	(25,960,000)	(75,432)	(51,271)	(24,161)
3Y IRS	JPMorgan Securities, Inc.	4.320	09/20/2027	(25,950,000)	(25,950,000)	(75,019)	(70,065)	(4,954)
1M IRS	MS & Co. Int. PLC	2.394	10/14/2024	(3,880,000)	(3,880,000)	(11,439)	(26,951)	15,512
1M IRS	MS & Co. Int. PLC	3.275	10/21/2024	(4,090,000)	(4,090,000)	(36,994)	(36,759)	(235)
1M IRS	MS & Co. Int. PLC	3.312	10/28/2024	(4,070,000)	(4,070,000)	(33,458)	(35,043)	1,585
				(83,600,000)	\$ (83,600,000)	\$(319,459)	\$(382,867)	\$ 63,408
Total written option contracts				(167,200,000)	\$(167,200,000)	\$(675,977)	\$(765,092)	\$ 89,115

ADDITIONAL INVESTMENT INFORMATION (continued)

Currency Abbreviations:

AUD	—Australian Dollar
BRL	—Brazil Real
CAD	—Canadian Dollar
CHF	—Swiss Franc
CLP	—Chilean Peso
CNH	—Chinese Yuan Renminbi Offshore
CNY	—Chinese Yuan Renminbi
COP	—Colombia Peso
CZK	—Czech Republic Koruna
EUR	—Euro
GBP	—British Pound
HUF	—Hungarian Forint
IDR	—Indonesia Rupiah
ILS	—Israeli Shekel
INR	—Indian Rupee
JPY	—Japanese Yen
KRW	—South Korean Won
MXN	—Mexican Peso
MYR	—Malaysia Ringgit
NOK	—Norwegian Krone
NZD	—New Zealand Dollar
PEN	—Peru Nuevo Sol
PLN	—Polish Zloty
RON	—Romania New Leu
SEK	—Swedish Krona
SGD	—Singapore Dollar
THB	—Thailand Baht
TWD	—Taiwan Dollar
USD	—U.S. Dollar
ZAR	—South African Rand

Investment Abbreviations:

CLO	—Collateralized Loan Obligation
CMT	—Constant Maturity Treasury Indexes
ETF	—Exchange Traded Fund
EURIBOR	—Euro Interbank Offered Rate
ICE	—Inter-Continental Exchange
LIBOR	—London Interbank Offered Rate
LLC	—Limited Liability Company
LP	—Limited Partnership
MTA	—Monthly Treasury Average
PLC	—Public Limited Company
REIT	—Real Estate Investment Trust
REMICS	—Real Estate Mortgage Investment Conduits
SOFR	—Secured Overnight Financing Rate
STACR	—Structured Agency Credit Risk

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

Abbreviations:

1M IRS	—1 Month Interest Rate Swaptions
2M IRS	—2 Months Interest Rate Swaptions
3Y IRS	—3 Year Interest Rate Swaptions
AUDOR	—Australian Dollar Offered Rate
BofA Securities LLC	—Bank of America Securities LLC
BUBOR	—Budapest Interbank Offered Rate
CDOR	—Canadian Dollar Offered Rate
CDX.NA.IG Ind 39	—CDX North America Investment Grade Index 39
CDX.NA.IG Ind 40	—CDX North America Investment Grade Index 40
CDX.NA.IG Ind 41	—CDX North America Investment Grade Index 41
CDX.NA.IG Ind 42	—CDX North America Investment Grade Index 42
CHF0R	—Swiss Franc Offered Rate
CLICP	—Sinacofi Chile Interbank Rate
CMBX	—Commercial Mortgage Backed Securities Index
EURO	—Euro Offered Rate
ICE	—Inter-Continental Exchange
ICE CD ITXEB	—iTraxx Europe Index
JIBAR	—Johannesburg Interbank Agreed Rate
JYOR	—Japanese Yen Offered Rate
KLIBOR	—Kuala Lumpur Interbank Offered Rate
KWCDC	—South Korean Won Certificate of Deposit
MIBOR	—Mumbai Interbank Offered Rate
MS & Co. Int. PLC	—Morgan Stanley & Co. International PLC
NIBOR	—Norwegian Interbank Offered Rate
NZDOR	—New Zealand Dollar Offered Rate
SOFR	—Secured Overnight Financing Rate
STIBOR	—Stockholm Interbank Offered Rate
TIE	—La Tasa de Interbank Equilibrium Interest Rate
WIBOR	—Warsaw Interbank Offered Rate

Schedule of Investments

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – 71.7%			
Advertising^{(a)(b)} – 0.2%			
Clear Channel Outdoor Holdings, Inc.			
\$ 230,000	7.875%	04/01/30	\$ 240,709
Aerospace & Defense – 1.7%			
Boeing Co. ^(a)			
858,000	6.298 ^(b)	05/01/29	902,522
90,000	5.150	05/01/30	90,201
25,000	3.250	02/01/35	20,350
90,000	5.805	05/01/50	86,954
Bombardier, Inc. ^{(a)(b)}			
120,000	7.000	06/01/32	125,500
Howmet Aerospace, Inc.			
180,000	5.950	02/01/37	196,886
TransDigm, Inc. ^(a)			
465,000	4.625	01/15/29	449,487
220,000	4.875	05/01/29	214,187
			2,086,087
Agriculture – 0.6%			
BAT Capital Corp. ^(a)			
578,000	6.000	02/20/34	617,558
MHP Lux SA			
200,000	6.950	04/03/26	175,000
			792,558
Airlines^(b) – 0.6%			
American Airlines, Inc./AAAdvantage Loyalty IP Ltd.			
280,000	5.750	04/20/29	279,636
VistaJet Malta Finance PLC/Vista Management Holding, Inc. ^(a)			
460,000	7.875	05/01/27	449,567
			729,203
Automotive^(a) – 1.8%			
Dealer Tire LLC/DT Issuer LLC ^(b)			
575,000	8.000	02/01/28	574,638
Ford Motor Credit Co. LLC			
200,000	5.850	05/17/27	203,670
Forvia SE			
EUR 100,000	2.375	06/15/29	98,958
General Motors Co.			
\$ 135,000	6.125	10/01/25	136,297
General Motors Financial Co., Inc.			
365,000	5.650	01/17/29	376,997
Hyundai Capital America ^(b)			
370,000	6.200	09/21/30	398,838
Phinia, Inc. ^(b)			
105,000	6.750	04/15/29	108,587
90,000	6.625	10/15/32	90,683
Schaeffler AG			
EUR 100,000	4.750	08/14/29	111,829
ZF Europe Finance BV			
100,000	6.125	03/13/29	113,389
			2,213,886
Banks – 13.6%			
Banco do Brasil SA ^{(a)(c)} (10 yr. CMT + 4.398%)			
\$ 200,000	8.748	04/15/25	203,000

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Banks – (continued)			
Banco Mercantil del Norte SA ^{(a)(c)} (10 yr. CMT + 5.353%)			
\$ 400,000	7.625%	01/10/28	\$ 401,800
Banco Santander SA			
600,000	2.749	12/03/30	529,926
400,000	6.921	08/08/33	442,124
Bank of America Corp. ^{(a)(c)}			
(3 mo. USD Term SOFR + 1.252%)			
345,000	2.496	02/13/31	312,453
(3 mo. USD Term SOFR + 1.332%)			
285,000	3.970	03/05/29	281,617
(3 mo. USD Term SOFR + 1.572%)			
340,000	4.271	07/23/29	338,997
(Secured Overnight Financing Rate + 1.220%)			
415,000	2.651	03/11/32	370,371
(Secured Overnight Financing Rate + 1.530%)			
470,000	1.898	07/23/31	407,706
(Secured Overnight Financing Rate + 1.630%)			
150,000	5.202	04/25/29	154,226
(Secured Overnight Financing Rate + 2.150%)			
515,000	2.592	04/29/31	467,378
Bank of New York Mellon Corp. ^{(a)(c)} (Secured Overnight Financing Rate + 1.755%)			
15,000	4.596	07/26/30	15,213
Barclays PLC ^(a)			
250,000	4.337	01/10/28	248,305
(Secured Overnight Financing Rate + 2.714%)			
225,000	2.852 ^(c)	05/07/26	222,066
BBVA Bancomer SA ^{(a)(c)} (5 yr. CMT + 2.650%)			
200,000	5.125	01/18/33	189,260
BNP Paribas SA ^{(a)(b)(c)} (Secured Overnight Financing Rate + 1.004%)			
200,000	1.323	01/13/27	191,644
Citigroup, Inc.			
635,000	4.125	07/25/28	629,387
(5 yr. CMT + 3.417%)			
260,000	3.875 ^{(a)(c)}	02/18/26	251,475
(Secured Overnight Financing Rate + 1.422%)			
370,000	2.976 ^{(a)(c)}	11/05/30	343,926
Citizens Financial Group, Inc. ^{(a)(c)} (5 yr. CMT + 5.313%)			
150,000	5.650	10/06/25	149,256
Fifth Third Bancorp ^{(a)(c)} (Secured Overnight Financing Rate + 2.127%)			
350,000	4.772	07/28/30	352,649
HSBC Holdings PLC ^{(a)(c)} (Secured Overnight Financing Rate + 1.538%)			
200,000	1.645	04/18/26	196,306
Itau Unibanco Holding SA ^{(a)(c)} (5 yr. CMT + 3.981%)			
200,000	7.721	12/12/24	200,834
JPMorgan Chase & Co. ^{(a)(c)}			
(3 mo. USD Term SOFR + 1.207%)			
285,000	3.509	01/23/29	278,271
(3 mo. USD Term SOFR + 2.515%)			
335,000	2.956	05/13/31	308,307
(3 mo. USD Term SOFR + 3.125%)			
470,000	4.600	02/01/25	467,128
(Secured Overnight Financing Rate + 1.800%)			
765,000	4.586	04/26/33	765,008

The accompanying notes are an integral part of these financial statements.

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Banks – (continued)			
M&T Bank Corp. ^{(a)(c)} (Secured Overnight Financing Rate + 1.850%)			
\$ 475,000	5.053%	01/27/34	\$ 470,858
Macquarie Bank Ltd. ^{(a)(b)(c)} (5 yr. CMT + 1.700%)			
635,000	3.052	03/03/36	555,200
Morgan Stanley ^{(a)(c)} (3 mo. USD Term SOFR + 1.890%)			
280,000	4.431	01/23/30	280,644
(Secured Overnight Financing Rate + 1.034%)			
405,000	1.794	02/13/32	342,723
(Secured Overnight Financing Rate + 1.143%)			
750,000	2.699	01/22/31	687,127
(Secured Overnight Financing Rate + 1.590%)			
125,000	5.164	04/20/29	128,466
(Secured Overnight Financing Rate + 1.610%)			
150,000	4.210	04/20/28	149,709
PNC Financial Services Group, Inc. ^{(a)(c)} (5 yr. CMT + 3.238%)			
510,000	6.200	09/15/27	520,108
Royal Bank of Canada ^{(a)(c)} (5 yr. CMT + 2.887%)			
485,000	7.500	05/02/84	517,345
State Street Corp. ^{(a)(c)} (5 yr. CMT + 2.613%)			
245,000	6.700	03/15/29	254,374
Truist Financial Corp. ^{(a)(c)} (10 yr. CMT + 4.349%)			
561,000	5.100	03/01/30	552,854
(5 yr. CMT + 3.003%)			
255,000	6.669	03/01/25	254,041
(Secured Overnight Financing Rate + 2.050%)			
25,000	6.047	06/08/27	25,657
U.S. Bancorp ^{(a)(c)} (5 yr. CMT + 2.541%)			
285,000	3.700	01/15/27	262,291
UBS Group AG			
250,000	4.550	04/17/26	250,625
(1 yr. CMT + 1.100%)			
435,000	2.746 ^{(a)(b)(c)}	02/11/33	376,636
(5 yr. CMT + 3.098%)			
353,000	3.875 ^{(a)(b)(c)}	06/02/26	335,297
(5 yr. CMT + 4.745%)			
200,000	9.250 ^{(a)(b)(c)}	11/13/28	221,126
Wells Fargo & Co.			
230,000	4.300	07/22/27	230,386
95,000	4.150 ^(a)	01/24/29	94,651
(5 yr. CMT + 2.767%)			
210,000	6.850 ^{(a)(c)}	09/15/29	219,213
(5 yr. CMT + 3.453%)			
260,000	3.900 ^{(a)(c)}	03/15/26	253,040
(5 yr. CMT + 3.606%)			
400,000	7.625 ^{(a)(c)}	09/15/28	437,264
(Secured Overnight Financing Rate + 2.100%)			
390,000	4.897 ^{(a)(c)}	07/25/33	394,524
Yapi ve Kredi Bankasi AS ^{(a)(b)(c)} (5 yr. CMT + 5.278%)			
200,000	9.250	01/17/34	213,250
			16,746,042
Beverages^(a) – 0.7%			
Anheuser-Busch Cos. LLC/Anheuser-Busch InBev Worldwide, Inc.			
390,000	4.700	02/01/36	391,412

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Beverages^(a) – (continued)			
Constellation Brands, Inc.			
\$ 100,000	3.150%	08/01/29	\$ 94,877
Keurig Dr. Pepper, Inc.			
421,000	3.200	05/01/30	397,298
			883,587
Biotechnology^(a) – 0.4%			
Amgen, Inc.			
115,000	5.250	03/02/30	119,927
375,000	5.250	03/02/33	390,330
			510,257
Building Materials^(a) – 1.0%			
Carrier Global Corp.			
410,000	2.722	02/15/30	378,717
Cornerstone Building Brands, Inc. ^(b)			
255,000	6.125	01/15/29	225,565
Johnson Controls International PLC/Tyco Fire & Security Finance SCA			
270,000	4.900	12/01/32	275,840
Standard Building Solutions, Inc. ^(b)			
165,000	6.500	08/15/32	171,216
Standard Industries, Inc. ^(b)			
230,000	4.375	07/15/30	217,401
			1,268,739
Chemicals^{(a)(b)} – 1.8%			
Avient Corp.			
180,000	7.125	08/01/30	187,771
Axalta Coating Systems LLC			
325,000	3.375	02/15/29	303,998
Chemours Co.			
315,000	4.625	11/15/29	282,013
Ingevity Corp.			
190,000	3.875	11/01/28	178,171
International Flavors & Fragrances, Inc.			
540,000	2.300	11/01/30	473,466
Minerals Technologies, Inc.			
325,000	5.000	07/01/28	316,485
Olympus Water U.S. Holding Corp.			
245,000	7.250	06/15/31	254,967
WR Grace Holdings LLC			
230,000	5.625	08/15/29	216,030
			2,212,901
Commercial Services – 2.2%			
Adani Ports & Special Economic Zone Ltd. ^(a)			
350,000	4.000	07/30/27	335,125
Alarm.com Holdings, Inc. ^(d)			
15,000	0.000	01/15/26	13,980
APi Group DE, Inc. ^{(a)(b)}			
365,000	4.125	07/15/29	343,491
50,000	4.750	10/15/29	47,942
APX Group, Inc. ^{(a)(b)}			
305,000	5.750	07/15/29	301,932
CoStar Group, Inc. ^{(a)(b)}			
75,000	2.800	07/15/30	67,511

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Commercial Services – (continued)			
Garda World Security Corp. ^{(a)(b)}			
\$ 75,000	7.750%	02/15/28	\$ 77,924
95,000	8.250	08/01/32	97,319
GXO Logistics, Inc. ^(a)			
471,000	2.650	07/15/31	401,410
Hertz Corp. ^{(a)(b)}			
107,000	12.625	07/15/29	116,708
Quanta Services, Inc. ^(a)			
61,000	2.900	10/01/30	56,139
Verisure Midholding AB ^(a)			
EUR 380,000	5.250	02/15/29	420,027
VT Topco, Inc. ^{(a)(b)}			
\$ 411,000	8.500	08/15/30	438,866
Wand NewCo 3, Inc. ^{(a)(b)}			
5,000	7.625	01/30/32	5,265
			2,723,639
Computers^(a) – 1.2%			
Amentum Escrow Corp. ^(b)			
65,000	7.250	08/01/32	67,822
Crowdstrike Holdings, Inc.			
505,000	3.000	02/15/29	467,297
Dell International LLC/EMC Corp.			
71,000	6.020	06/15/26	72,728
270,000	5.300	10/01/29	280,924
KBR, Inc. ^(b)			
110,000	4.750	09/30/28	105,747
McAfee Corp. ^(b)			
420,000	7.375	02/15/30	409,798
Virtusa Corp. ^(b)			
95,000	7.125	12/15/28	90,052
			1,494,368
Cosmetics & Personal Care^(a) – 0.1%			
Perrigo Finance Unlimited Co.			
85,000	6.125	09/30/32	85,757
Distribution & Wholesale^{(a)(b)} – 0.2%			
BCPE Empire Holdings, Inc.			
195,000	7.625	05/01/27	195,612
Diversified Financial Services^(a) – 4.0%			
AerCap Ireland Capital DAC/AerCap Global Aviation Trust			
175,000	6.500	07/15/25	176,902
AG Issuer LLC ^(b)			
350,000	6.250	03/01/28	343,196
AG TTMT Escrow Issuer LLC ^(b)			
45,000	8.625	09/30/27	46,108
Air Lease Corp.			
75,000	2.875	01/15/26	73,454
245,000	3.750	06/01/26	242,307
Ally Financial, Inc. ^(c) (7 yr. CMT + 3.481%)			
295,000	4.700	05/15/28	240,036
Aviation Capital Group LLC ^(b)			
75,000	1.950	01/30/26	72,248
Avolon Holdings Funding Ltd. ^(b)			
75,000	2.875	02/15/25	74,261
50,000	4.250	04/15/26	49,491

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Diversified Financial Services^(a) – (continued)			
Charles Schwab Corp. ^(c)			
(5 yr. CMT + 3.256%)			
\$ 265,000	5.000%	06/01/27	\$ 259,795
(5 yr. CMT + 4.971%)			
245,000	5.375	06/01/25	244,750
Discover Financial Services ^(c) (3 mo. USD Term SOFR + 3.338%)			
290,000	5.500	10/30/27	277,878
Focus Financial Partners LLC ^(b)			
215,000	6.750	09/15/31	216,653
Freedom Mortgage Holdings LLC ^(b)			
340,000	9.250	02/01/29	353,695
Midcap Financial Issuer Trust ^(b)			
400,000	6.500	05/01/28	387,936
Nationstar Mortgage Holdings, Inc. ^(b)			
200,000	5.500	08/15/28	198,142
Navient Corp.			
300,000	5.500	03/15/29	291,048
205,000	9.375	07/25/30	227,435
OneMain Finance Corp.			
250,000	4.000	09/15/30	222,568
Oxford Finance LLC/Oxford Finance Co-Issuer II, Inc. ^(b)			
160,000	6.375	02/01/27	159,043
StoneX Group, Inc. ^(b)			
130,000	7.875	03/01/31	138,475
United Wholesale Mortgage LLC ^(b)			
265,000	5.500	11/15/25	265,193
210,000	5.500	04/15/29	204,521
VFH Parent LLC/Valor Co-Issuer, Inc. ^(b)			
125,000	7.500	06/15/31	131,251
			4,896,386
Electrical^(a) – 1.5%			
AES Panama Generation Holdings SRL			
386,052	4.375	05/31/30	347,918
American Electric Power Co., Inc.			
325,000	2.300	03/01/30	291,844
Lightning Power LLC ^(b)			
195,000	7.250	08/15/32	204,748
NextEra Energy Operating Partners LP ^(b)			
165,000	7.250	01/15/29	173,920
Pacific Gas & Electric Co.			
25,000	2.100	08/01/27	23,440
355,000	2.500	02/01/31	311,147
Pike Corp. ^(b)			
445,000	5.500	09/01/28	435,619
Vistra Operations Co. LLC ^(b)			
60,000	4.300	07/15/29	58,819
			1,847,455
Electronics^{(a)(b)} – 0.3%			
Imola Merger Corp.			
375,000	4.750	05/15/29	365,966
Engineering & Construction^(a) – 1.1%			
Aeropuerto Internacional de Tocumen SA ^(b)			
210,000	4.000	08/11/41	169,577

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Engineering & Construction^(a) – (continued)			
Arcosa, Inc. ^(b)			
\$ 190,000	4.375%	04/15/29	\$ 182,032
60,000	6.875	08/15/32	62,788
Global Infrastructure Solutions, Inc. ^(b)			
280,000	5.625	06/01/29	274,826
85,000	7.500	04/15/32	87,508
IHS Netherlands Holdco BV			
200,000	8.000	09/18/27	200,375
Mexico City Airport Trust			
400,000	5.500	10/31/46	343,248
			1,320,354
Entertainment^{(a)(b)} – 1.0%			
AMC Entertainment Holdings, Inc.			
158,000	7.500	02/15/29	122,448
Caesars Entertainment, Inc.			
436,000	4.625	10/15/29	414,902
Cinemark USA, Inc.			
311,000	5.250	07/15/28	305,760
85,000	7.000	08/01/32	88,808
SeaWorld Parks & Entertainment, Inc.			
290,000	5.250	08/15/29	282,918
			1,214,836
Environmental^{(a)(b)} – 0.9%			
GFL Environmental, Inc.			
340,000	4.000	08/01/28	326,876
Madison IAQ LLC			
265,000	4.125	06/30/28	255,903
Waste Pro USA, Inc.			
535,000	5.500	02/15/26	533,143
			1,115,922
Food & Drug Retailing – 1.6%			
H-Food Holdings LLC/Hearthside Finance Co., Inc. ^{(a)(b)}			
230,000	8.500	06/01/26	16,273
J.M. Smucker Co. ^(a)			
626,000	6.200	11/15/33	692,650
Kraft Heinz Foods Co.			
155,000	6.875	01/26/39	182,737
351,000	5.500 ^(a)	06/01/50	360,470
Post Holdings, Inc. ^{(a)(b)}			
363,000	6.375	03/01/33	369,058
U.S. Foods, Inc. ^{(a)(b)}			
205,000	4.625	06/01/30	198,422
United Natural Foods, Inc. ^{(a)(b)}			
180,000	6.750	10/15/28	171,677
			1,991,287
Hand/Machine Tools^(a) – 0.1%			
Regal Rexnord Corp.			
105,000	6.300	02/15/30	111,580
Healthcare Providers & Services^(a) – 1.7%			
CAB SELAS			
EUR 150,000	3.375 ^(b)	02/01/28	154,378
100,000	3.375	02/01/28	102,918

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Healthcare Providers & Services^(a) – (continued)			
DaVita, Inc. ^(b)			
\$ 305,000	3.750%	02/15/31	\$ 274,802
LifePoint Health, Inc. ^(b)			
335,000	5.375	01/15/29	315,476
140,000	11.000	10/15/30	158,301
Medline Borrower LP ^(b)			
400,000	3.875	04/01/29	378,684
275,000	5.250	10/01/29	269,833
Prime Healthcare Services, Inc. ^(b)			
150,000	9.375	09/01/29	154,578
Tenet Healthcare Corp.			
145,000	6.125	10/01/28	146,202
155,000	6.125	06/15/30	157,615
			2,112,787
Home Builders^(a) – 0.5%			
KB Home			
185,000	7.250	07/15/30	193,012
LGI Homes, Inc. ^(b)			
435,000	4.000	07/15/29	402,406
			595,418
Household Products^{(a)(b)} – 0.0%			
Kronos Acquisition Holdings, Inc.			
45,000	8.250	06/30/31	45,182
Housewares^(a) – 0.2%			
Scotts Miracle-Gro Co.			
250,000	4.000	04/01/31	229,460
Insurance^(a) – 2.3%			
Acrisure LLC/Acrisure Finance, Inc. ^(b)			
70,000	8.250	02/01/29	72,247
200,000	4.250	02/15/29	189,194
445,000	6.000	08/01/29	429,243
Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer ^(b)			
345,000	6.750	10/15/27	343,796
250,000	7.375	10/01/32	253,655
American International Group, Inc.			
305,000	3.400	06/30/30	288,741
Ardonagh Group Finance Ltd. ^(b)			
405,000	8.875	02/15/32	419,126
AssuredPartners, Inc. ^(b)			
110,000	5.625	01/15/29	105,999
BroadStreet Partners, Inc. ^(b)			
510,000	5.875	04/15/29	487,708
Equitable Holdings, Inc.			
60,000	4.350	04/20/28	59,778
HUB International Ltd. ^(b)			
115,000	7.375	01/31/32	118,859
USI, Inc. ^(b)			
90,000	7.500	01/15/32	93,265
			2,861,611
Internet^(a) – 1.1%			
ANGI Group LLC ^(b)			
194,000	3.875	08/15/28	177,950

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Internet^(a) – (continued)			
Expedia Group, Inc.			
\$ 72,000	4.625%	08/01/27	\$ 72,551
326,000	2.950	03/15/31	296,624
Match Group Holdings II LLC ^(b)			
145,000	5.625	02/15/29	144,967
110,000	3.625	10/01/31	98,550
Meta Platforms, Inc.			
80,000	5.750	05/15/63	87,507
Prosus NV ^(b)			
EUR 120,000	2.031	08/03/32	114,993
United Group BV			
175,000	4.625 ^(b)	08/15/28	191,044
(3 mo. EUR EURIBOR + 4.250%)			
110,000	7.792 ^(c)	02/15/31	122,140
			1,306,326
Investment Companies^{(a)(b)} – 0.3%			
Icahn Enterprises LP/Icahn Enterprises Finance Corp.			
\$ 201,000	9.750	01/15/29	208,554
JAB Holdings BV			
250,000	2.200	11/23/30	213,942
			422,496
Iron/Steel^(a) – 0.1%			
Metinvest BV			
200,000	8.500	04/23/26	156,000
Leisure Time^{(a)(b)} – 0.8%			
Carnival Corp.			
60,000	7.000	08/15/29	63,754
MajorDrive Holdings IV LLC			
315,000	6.375	06/01/29	306,816
Royal Caribbean Cruises Ltd.			
250,000	5.625	09/30/31	253,230
65,000	6.250	03/15/32	67,433
TUI Cruises GmbH			
EUR 212,555	6.500	05/15/26	239,999
			931,232
Lodging^(a) – 0.9%			
Genting New York LLC/GENNY Capital, Inc. ^(b)			
\$ 435,000	7.250	10/01/29	439,859
Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow, Inc. ^(b)			
350,000	5.000	06/01/29	332,504
Marriott International, Inc.			
75,000	5.000	10/15/27	76,541
185,000	4.900	04/15/29	188,820
58,000	4.875	05/15/29	59,105
			1,096,829
Machinery - Construction & Mining^{(a)(b)} – 0.3%			
Terex Corp.			
105,000	6.250	10/15/32	105,000
Vertiv Group Corp.			
255,000	4.125	11/15/28	246,713
			351,713

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Machinery-Diversified^(a) – 0.7%			
Husky Injection Molding Systems Ltd./Titan Co-Borrower LLC ^(b)			
\$ 225,000	9.000%	02/15/29	\$ 234,000
Otis Worldwide Corp.			
245,000	2.565	02/15/30	224,288
TK Elevator Holdco GmbH ^(b)			
428,000	7.625	07/15/28	430,645
			888,933
Media – 2.9%			
Altice Financing SA ^{(a)(b)}			
200,000	5.000	01/15/28	169,130
AMC Networks, Inc. ^{(a)(b)}			
80,000	10.250	01/15/29	82,380
CCO Holdings LLC/CCO Holdings Capital Corp. ^{(a)(b)}			
520,000	4.750	03/01/30	477,745
575,000	4.750	02/01/32	505,649
Charter Communications Operating LLC/Charter Communications Operating Capital ^(a)			
170,000	3.750	02/15/28	163,129
CSC Holdings LLC ^{(a)(b)}			
200,000	5.750	01/15/30	103,500
210,000	3.375	02/15/31	149,337
Directv Financing LLC/Directv Financing Co-Obligor, Inc. ^{(a)(b)}			
470,000	5.875	08/15/27	460,854
DISH DBS Corp. ^{(a)(b)}			
110,000	5.250	12/01/26	102,011
DISH Network Corp. ^{(a)(b)}			
170,000	11.750	11/15/27	178,291
iHeartCommunications, Inc. ^(a)			
290,000	8.375	05/01/27	153,746
Scripps Escrow, Inc. ^{(a)(b)}			
82,000	5.875	07/15/27	71,425
Sinclair Television Group, Inc. ^{(a)(b)}			
170,000	5.125	02/15/27	148,172
Sirius XM Radio, Inc. ^(b)			
635,000	3.875	09/01/31	553,104
Ziggo Bond Co. BV ^{(a)(b)}			
EUR 300,000	3.375	02/28/30	302,220
			3,620,693
Miscellaneous Manufacturing – 0.3%			
General Electric Co.			
\$ 95,000	5.875	01/14/38	104,201
Hillenbrand, Inc. ^(a)			
84,000	6.250	02/15/29	85,589
235,000	3.750	03/01/31	210,266
			400,056
Oil Field Services – 4.2%			
Aethon United BR LP/Aethon United Finance Corp. ^{(a)(b)}			
95,000	7.500	10/01/29	96,301
Archrock Partners LP/Archrock Partners Finance Corp. ^{(a)(b)}			
170,000	6.625	09/01/32	174,529
Cenovus Energy, Inc.			
11,000	6.750	11/15/39	12,407

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Oil Field Services – (continued)			
Civitas Resources, Inc. ^{(a)(b)}			
\$ 55,000	8.375%	07/01/28	\$ 57,480
CNX Resources Corp. ^{(a)(b)}			
75,000	7.250	03/01/32	78,689
Crescent Energy Finance LLC ^{(a)(b)}			
305,000	7.375	01/15/33	299,812
Ecopetrol SA ^(a)			
240,000	6.875	04/29/30	239,429
Kodiak Gas Services LLC ^{(a)(b)}			
148,000	7.250	02/15/29	153,230
Marathon Petroleum Corp. ^(a)			
50,000	3.800	04/01/28	49,150
Matador Resources Co. ^{(a)(b)}			
230,000	6.875	04/15/28	233,788
110,000	6.500	04/15/32	109,774
191,000	6.250	04/15/33	188,158
MEG Energy Corp. ^{(a)(b)}			
215,000	5.875	02/01/29	210,322
Murphy Oil Corp. ^(a)			
142,000	6.000	10/01/32	140,026
Nabors Industries, Inc. ^{(a)(b)}			
179,000	7.375	05/15/27	179,428
Noble Finance II LLC ^{(a)(b)}			
350,000	8.000	04/15/30	361,151
Occidental Petroleum Corp. ^(a)			
200,000	5.550	03/15/26	202,420
Permian Resources Operating LLC ^{(a)(b)}			
83,000	5.875	07/01/29	83,103
79,000	7.000	01/15/32	82,141
115,000	6.250	02/01/33	116,840
Sitio Royalties Operating Partnership LP/Sitio Finance Corp. ^{(a)(b)}			
317,000	7.875	11/01/28	331,569
SM Energy Co. ^{(a)(b)}			
90,000	6.750	08/01/29	90,355
140,000	7.000	08/01/32	140,605
Southwestern Energy Co. ^(a)			
180,000	4.750	02/01/32	172,197
Sunoco LP ^{(a)(b)}			
190,000	7.000	05/01/29	198,626
145,000	7.250	05/01/32	153,587
TechnipFMC PLC ^{(a)(b)}			
375,000	6.500	02/01/26	376,159
Transocean Poseidon Ltd. ^{(a)(b)}			
66,000	6.875	02/01/27	65,982
Transocean Titan Financing Ltd. ^{(a)(b)}			
70,000	8.375	02/01/28	72,115
Transocean, Inc. ^{(a)(b)}			
100,000	8.250	05/15/29	99,127
26,350	8.750	02/15/30	27,478
105,000	8.500	05/15/31	104,329
USA Compression Partners LP/USA Compression Finance Corp. ^{(a)(b)}			
165,000	7.125	03/15/29	169,929
Wildfire Intermediate Holdings LLC ^{(a)(b)}			
95,000	7.500	10/15/29	93,572
			5,163,808

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Packaging ^{(a)(b)} – 0.7%			
ARD Finance SA ^(c) 6.50% Cash or 7.25% PIK			
\$ 405,000	6.500%	06/30/27	\$ 93,081
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.			
200,000	5.250	08/15/27	150,970
Intelligent Packaging Ltd. Finco, Inc./Intelligent Packaging Ltd. Co-Issuer LLC			
350,000	6.000	09/15/28	347,862
LABL, Inc.			
290,000	8.625	10/01/31	288,048
			879,961
Pharmaceuticals ^{(a)(b)} – 0.3%			
AdaptHealth LLC			
220,000	6.125	08/01/28	220,145
95,000	4.625	08/01/29	88,033
65,000	5.125	03/01/30	60,842
			369,020
Pipelines ^(a) – 5.7%			
Antero Midstream Partners LP/Antero Midstream Finance Corp. ^(b)			
155,000	6.625	02/01/32	160,341
Blue Racer Midstream LLC/Blue Racer Finance Corp. ^(b)			
55,000	7.000	07/15/29	57,207
55,000	7.250	07/15/32	57,772
Buckeye Partners LP ^(b)			
185,000	6.875	07/01/29	189,603
Cheniere Energy Partners LP			
40,000	5.950	06/30/33	42,331
CNX Midstream Partners LP ^(b)			
145,000	4.750	04/15/30	135,478
Columbia Pipelines Operating Co. LLC ^(b)			
345,000	6.036	11/15/33	368,853
CQP Holdco LP/BIP-V Chinook Holdco LLC ^(b)			
685,000	5.500	06/15/31	671,464
Delek Logistics Partners LP/Delek Logistics Finance Corp. ^(b)			
140,000	8.625	03/15/29	147,396
Energy Transfer LP			
385,000	5.250	04/15/29	395,965
EnLink Midstream Partners LP ^(c) (3 mo. USD Term SOFR + 4.372%)			
192,000	9.313	10/17/24	192,267
Genesis Energy LP/Genesis Energy Finance Corp.			
220,000	7.875	05/15/32	223,857
Global Partners LP/GLP Finance Corp.			
440,000	6.875	01/15/29	441,452
Howard Midstream Energy Partners LLC ^(b)			
120,000	8.875	07/15/28	127,326
115,000	7.375	07/15/32	119,060
Kinetik Holdings LP ^(b)			
265,000	5.875	06/15/30	266,839
MPLX LP			
105,000	4.000	03/15/28	103,587
365,000	2.650	08/15/30	328,496
NuStar Logistics LP			
285,000	6.375	10/01/30	295,779

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Pipelines^(a) – (continued)			
ONEOK, Inc.			
\$ 275,000	6.350%	01/15/31	\$ 298,031
Plains All American Pipeline LP/PAA Finance Corp.			
400,000	3.800	09/15/30	381,332
Prairie Acquiror LP ^(b)			
255,000	9.000	08/01/29	263,486
Summit Midstream Holdings LLC ^(b)			
405,000	8.625	10/31/29	423,751
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp. ^(b)			
140,000	7.375	02/15/29	141,546
75,000	6.000	12/31/30	71,295
Targa Resources Partners LP/Targa Resources Partners Finance Corp.			
395,000	4.875	02/01/31	392,049
197,000	4.000	01/15/32	185,172
Venture Global LNG, Inc. ^(b)			
315,000	8.125	06/01/28	328,387
30,000	9.500	02/01/29	33,729
150,000	7.000	01/15/30	153,941
			6,997,792
Real Estate^{(a)(b)} – 0.1%			
Anywhere Real Estate Group LLC/Realogy Co-Issuer Corp.			
115,000	5.750	01/15/29	95,912
Real Estate Investment Trust^(a) – 0.9%			
Agree LP			
25,000	2.900	10/01/30	22,680
Iron Mountain Information Management Services, Inc. ^(b)			
318,000	5.000	07/15/32	306,660
Prologis LP			
25,000	1.750	07/01/30	21,810
Realty Income Corp.			
60,000	4.000	07/15/29	59,020
355,000	2.850	12/15/32	310,430
Regency Centers LP			
60,000	2.950	09/15/29	56,146
Trust Fibra Uno			
200,000	4.869	01/15/30	185,500
WP Carey, Inc.			
60,000	3.850	07/15/29	58,315
25,000	2.400	02/01/31	21,790
			1,042,351
Retailing^(a) – 2.1%			
Asbury Automotive Group, Inc. ^(b)			
220,000	4.625	11/15/29	209,933
55,000	5.000	02/15/32	52,125
Cougar JV Subsidiary LLC ^(b)			
90,000	8.000	05/15/32	95,175
Foundation Building Materials, Inc. ^(b)			
270,000	6.000	03/01/29	237,732
Group 1 Automotive, Inc. ^(b)			
110,000	4.000	08/15/28	104,966
45,000	6.375	01/15/30	45,739
GYP Holdings III Corp. ^(b)			
180,000	4.625	05/01/29	171,392

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Retailing^(a) – (continued)			
Ken Garff Automotive LLC ^(b)			
\$ 290,000	4.875%	09/15/28	\$ 280,920
LCM Investments Holdings II LLC ^(b)			
410,000	4.875	05/01/29	393,883
Penske Automotive Group, Inc.			
290,000	3.750	06/15/29	270,651
Sonic Automotive, Inc. ^(b)			
185,000	4.625	11/15/29	173,784
75,000	4.875	11/15/31	69,275
Specialty Building Products Holdings LLC/SBP Finance Corp. ^(b)			
330,000	6.375	09/30/26	328,819
Tractor Supply Co.			
75,000	1.750	11/01/30	64,624
Yum! Brands, Inc. ^(b)			
135,000	4.750	01/15/30	133,362
			2,632,380
Semiconductors^(a) – 1.4%			
Broadcom, Inc. ^(b)			
372,000	3.469	04/15/34	335,231
594,000	3.137	11/15/35	507,846
645,000	3.187	11/15/36	546,341
NXP BV/NXP Funding LLC/NXP USA, Inc.			
360,000	3.400	05/01/30	340,103
			1,729,521
Software^(a) – 3.7%			
AthenaHealth Group, Inc. ^(b)			
421,000	6.500	02/15/30	404,720
Castle U.S. Holding Corp. ^(b)			
362,000	9.500	02/15/28	165,195
Clarivate Science Holdings Corp. ^(b)			
365,000	3.875	07/01/28	349,867
310,000	4.875	07/01/29	298,335
Cloud Software Group, Inc. ^(b)			
130,000	8.250	06/30/32	135,890
Elastic NV ^(b)			
245,000	4.125	07/15/29	229,019
MSCI, Inc. ^(b)			
748,000	3.875	02/15/31	707,802
Oracle Corp.			
850,000	2.950	04/01/30	790,763
415,000	2.875	03/25/31	377,488
580,000	6.250	11/09/32	641,608
TeamSystem SpA ^(b)			
EUR 435,000	3.500	02/15/28	467,505
			4,568,192
Telecommunication Services – 3.0%			
Altice France SA ^{(a)(b)}			
330,000	2.125	02/15/25	353,160
AT&T, Inc. ^(a)			
\$ 365,000	2.750	06/01/31	329,938
482,000	2.550	12/01/33	406,326
135,000	4.900	08/15/37	134,012
315,000	5.150	11/15/46	309,894
395,000	3.650	06/01/51	302,985

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Corporate Obligations – (continued)			
Telecommunication Services – (continued)			
\$ 420,000	3.500%	09/15/53	\$ 308,448
Bharti Airtel Ltd. ^{(a)(b)}			
360,000	3.250	06/03/31	328,806
Frontier Communications Holdings LLC ^{(a)(b)}			
125,000	5.000	05/01/28	123,917
Hughes Satellite Systems Corp.			
85,000	6.625	08/01/26	74,031
Sprint Capital Corp.			
325,000	8.750	03/15/32	403,764
T-Mobile USA, Inc. ^(a)			
190,000	2.050	02/15/28	176,907
402,000	3.875	04/15/30	390,937
			3,643,125
Transportation – 0.9%			
Cargo Aircraft Management, Inc. ^{(a)(b)}			
120,000	4.750	02/01/28	115,061
MV24 Capital BV			
472,980	6.748	06/01/34	462,640
Rand Parent LLC ^{(a)(b)}			
240,000	8.500	02/15/30	244,495
RXO, Inc. ^{(a)(b)}			
170,000	7.500	11/15/27	175,374
XPO, Inc. ^{(a)(b)}			
110,000	7.125	02/01/32	115,619
			1,113,189
TOTAL CORPORATE OBLIGATIONS			
(Cost \$85,540,388)			\$ 88,301,118

Mortgage-Backed Obligations – 20.2%			
Collateralized Mortgage Obligations^(a) – 1.2%			
Interest Only^(f) – 0.2%			
Government National Mortgage Association REMICS			
Series 2018-124, Class SN (-1X 1 mo. USD Term SOFR + 6.086%)			
\$ 127,810	1.125% ^(c)	09/20/48	\$ 16,427
Government National Mortgage Association REMICS			
Series 2020-7, Class GI			
56,679	4.000	01/20/50	11,248
Government National Mortgage Association REMICS			
Series 2020-21, Class SA (-1X 1 mo. USD Term SOFR + 5.936%)			
162,973	0.975 ^(c)	02/20/50	21,956
Government National Mortgage Association REMICS			
Series 2020-146, Class KI			
560,215	2.500	10/20/50	81,185
Government National Mortgage Association REMICS			
Series 2019-153, Class EI			
318,740	4.000	12/20/49	67,000
Government National Mortgage Association REMICS			
Series 2020-55, Class AS (-1X 1 mo. USD Term SOFR + 5.936%)			
240,437	0.975 ^(c)	04/20/50	32,823

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Interest Only^(f) – (continued)			
Government National Mortgage Association REMICS			
Series 2020-61, Class GI			
\$ 129,131	5.000%	05/20/50	\$ 27,861
			258,500
Sequential Fixed Rate^{(b)(g)} – 0.3%			
OBX Trust Series 2024-NQM8, Class A1			
330,420	6.233	05/25/64	336,509
Sequential Floating Rate^{(b)(c)} – 0.7%			
Federal Home Loan Mortgage Corp. STACR REMICS			
Trust Series 2021-DNA1, Class M2 (1 mo. USD Term SOFR + 1.800%)			
22,897	7.080	01/25/51	23,136
Federal Home Loan Mortgage Corp. STACR REMICS			
Trust Series 2022-DNA4, Class M1A (1 mo. USD Term SOFR + 2.200%)			
92,917	7.480	05/25/42	94,394
Federal Home Loan Mortgage Corp. STACR REMICS			
Trust Series 2022-HQA2, Class M1B (1 mo. USD Term SOFR + 4.000%)			
100,000	9.280	07/25/42	106,262
Federal Home Loan Mortgage Corp. STACR REMICS			
Trust Series 2024-DNA2, Class M1 (1 mo. USD Term SOFR + 1.200%)			
294,358	6.480	05/25/44	294,546
Federal National Mortgage Association Connecticut Avenue			
Securities Trust Series 2022-R08, Class 1M2 (1 mo. USD Term SOFR + 3.600%)			
30,000	8.880	07/25/42	31,633
Federal National Mortgage Association Connecticut Avenue			
Securities Trust Series 2022-R05, Class 2M2 (1 mo. USD Term SOFR + 3.000%)			
85,000	8.280	04/25/42	87,896
Federal National Mortgage Association Connecticut Avenue			
Securities Trust Series 2023-R05, Class 1M2 (1 mo. USD Term SOFR + 3.100%)			
25,000	8.363	06/25/43	26,195
Federal National Mortgage Association Connecticut Avenue			
Securities Trust Series 2024-R04, Class 1M2 (1 mo. USD Term SOFR + 1.650%)			
100,000	6.930	05/25/44	100,319
Residential Mortgage Loan Trust Series 2019-2, Class B1			
100,000	4.713	05/25/59	99,434
			863,815
TOTAL COLLATERALIZED MORTGAGE OBLIGATIONS			1,458,824
Commercial Mortgage-Backed Securities – 3.0%			
Sequential Fixed Rate^(a) – 1.5%			
Bank5 Series 2024-5YR7, Class A3			
\$ 475,000	5.769%	06/15/57	\$ 497,972
Bank5 Series 2024-5YR9, Class A3			
250,000	5.614	08/15/57	260,726
BBCMS Mortgage Trust Series 2024-C26, Class A5			
375,000	5.829	05/15/57	409,083
BMO Mortgage Trust Series 2024-5C6, Class A3			
250,000	5.316	09/15/57	257,415

Principal Amount	Interest Rate	Maturity Date	Value
Mortgage-Backed Obligations – (continued)			
Sequential Fixed Rate^(a) – (continued)			
Morgan Stanley Capital I Trust Series 2017-HR2, Class A4			
\$ 275,000	3.587%	12/15/50	\$ 267,217
Morgan Stanley Capital I Trust Series 2021-L7, Class A5			
150,000	2.574	10/15/54	131,398
			1,823,811
Sequential Floating Rate^(c) – 1.5%			
Bank Series 2021-BN37, Class A5			
210,000	2.618 ^(a)	11/15/64	184,060
Bank Series 2018-BN13, Class A5			
375,000	4.217 ^(a)	08/15/61	369,923
BBCMS Mortgage Trust Series 2018-TALL, Class A (1 mo. USD Term SOFR + 0.919%)			
550,000	6.016 ^(b)	03/15/37	519,807
BX Trust Series 2024-BIO, Class A (1 mo. USD Term SOFR + 1.642%)			
400,000	6.739 ^(b)	02/15/41	398,280
LEX Mortgage Trust Series 2024-BBG, Class A			
250,000	4.874 ^(b)	10/13/33	249,750
MSWF Commercial Mortgage Trust Series 2023-2, Class A5			
185,000	6.014 ^(a)	12/15/56	203,488
			1,925,308
TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES			\$ 3,749,119
Federal Agencies^(h) – 16.0%			
Government National Mortgage Association – 6.4%			
\$ 2,000,000	4.000%	TBA-30yr	\$ 1,933,722
1,000,000	4.500	TBA-30yr	987,264
5,000,000	5.000	TBA-30yr	5,007,580
			7,928,566
Uniform Mortgage-Backed Security – 9.6%			
1,000,000	3.000	TBA-30yr	897,500
4,000,000	3.500	TBA-30yr	3,726,094
4,000,000	5.500	TBA-30yr	4,056,992
2,000,000	6.500	TBA-30yr	2,061,953
1,000,000	6.000	TBA-30yr	1,029,361
			11,771,900
TOTAL FEDERAL AGENCIES			\$ 19,700,466
TOTAL MORTGAGE-BACKED OBLIGATIONS			
(Cost \$24,821,008)			\$ 24,908,409

Asset-Backed Securities^{(a)(b)(c)} – 8.0%**Collateralized Loan Obligations – 8.0%**

1988 CLO 3 Ltd. Series 2023-3A, Class A1 (3 mo. USD Term SOFR + 2.000%)			
\$ 500,000	7.301%	10/15/38	\$ 504,959
1988 CLO 5 Ltd. Series 2024-5A, Class A1 (3 mo. USD Term SOFR + 1.540%)			
500,000	6.865	07/15/37	500,382

Principal Amount	Interest Rate	Maturity Date	Value
Asset-Backed Securities^{(a)(b)(c)} – (continued)			
Collateralized Loan Obligations – (continued)			
Bain Capital Credit CLO Ltd. Series 2024-3A, Class A1 (3 mo. USD Term SOFR + 1.480%)			
\$ 725,000	6.723%	07/16/37	\$ 729,057
Bain Capital Credit CLO Ltd. Series 2019-1A, Class DR2 (3 mo. USD Term SOFR + 3.100%)			
175,000	8.218	04/19/34	175,183
CIFC Funding Ltd. Series 2022-6A, Class B1 (3 mo. USD Term SOFR + 3.100%)			
600,000	8.386	07/16/35	600,000
CIFC Funding Ltd. Series 2022-6A, Class BR (-1X 3 mo. USD Term SOFR + 1.750%)			
600,000	1.000	10/16/38	600,106
Diameter Capital CLO 7 Ltd. Series 2024-7A, Class A1A (3 mo. USD Term SOFR + 1.480%)			
725,000	6.806	07/20/37	726,509
Golub Capital Partners CLO 74 B Ltd. Series 2024-74A, Class A (3 mo. USD Term SOFR + 1.500%)			
725,000	6.815	07/25/37	726,986
Katayma CLO I Ltd. Series 2023-1A, Class A1 (3 mo. USD Term SOFR + 2.000%)			
1,000,000	7.282	10/20/36	1,008,456
Madison Park Funding LXI Ltd. Series 2023-61A, Class A (3 mo. USD Term SOFR + 1.730%)			
500,000	7.012	01/20/37	503,297
Madison Park Funding XXI Ltd. Series 2016-21A, Class CIRR (3 mo. USD Term SOFR + 3.512%)			
600,000	8.813	10/15/32	600,312
Mountain View CLO XV Ltd. Series 2019-2A, Class A1R (3 mo. USD Term SOFR + 1.670%)			
400,000	6.971	07/15/37	402,920
Oaktree CLO Ltd. Series 2019-4A, Class ARR (3 mo. USD Term SOFR + 1.510%)			
250,000	6.792	07/20/37	250,176
OHA Credit Funding 13 Ltd. Series 2022-13A, Class AR (3 mo. USD Term SOFR + 1.350%)			
575,000	6.632	07/20/37	577,352
Rad CLO 22 Ltd. Series 2023-22A, Class B (3 mo. USD Term SOFR + 2.670%)			
350,000	7.952	01/20/37	354,050
Rad CLO 25 Ltd. Series 2024-25A, Class A1 (3 mo. USD Term SOFR + 1.460%)			
750,000	6.781	07/20/37	750,724
Rockford Tower CLO Ltd. Series 2023-1A, Class C (3 mo. USD Term SOFR + 3.200%)			
300,000	8.482	01/20/36	304,222
THL Credit Wind River CLO Ltd. Series 2017-1A, Class DR (3 mo. USD Term SOFR + 3.982%)			
600,000	9.261	04/18/36	593,113
			9,907,804
TOTAL ASSET-BACKED SECURITIES			\$ 9,907,804
(Cost \$9,894,780)			

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

Principal Amount	Interest Rate	Maturity Date	Value
Bank Loans^{(c)(i)}—4.1%			
Aerospace & Defense—0.1%			
Bleriot U.S. Bidco, Inc.(3 mo. USD Term SOFR + 3.250%)			
\$ 99,750	7.854%	10/31/30	\$ 99,771
Automotive—0.3%			
First Brands Group LLC			
⁽ⁱ⁾ (3 mo. USD Term SOFR + 8.500%)			
250,000	14.014	03/30/28	236,250
(3 mo. USD Term SOFR + 5.000%)			
127,570	9.865	03/30/27	126,056
			362,306
Building & Construction—0.2%			
Energize HoldCo LLC(1 mo. USD Term SOFR + 3.750%)			
237,707	8.710	12/08/28	237,262
Building Materials—0.4%			
Chamberlain Group, Inc.(1 mo. USD Term SOFR + 3.250%)			
340,375	8.195	11/03/28	338,333
Icebox Holdco III, Inc.			
(3 mo. USD Term SOFR + 3.750%)			
170,773	8.615	12/22/28	171,094
(3 mo. USD Term SOFR + 6.750%)			
50,000	11.615	12/21/29	50,291
			559,718
Capital Goods - Others—0.2%			
Engineered Machinery Holdings, Inc.			
(3 mo. EUR EURIBOR + 3.750%)			
EUR 72,750	7.095	05/21/28	81,184
(3 mo. USD Term SOFR + 3.750%)			
\$ 184,398	8.615	05/19/28	184,859
			266,043
Diversified Financial Services—0.8%			
AAL Delaware Holdco, Inc.(1 mo. USD Term SOFR + 3.500%)			
400,000	8.345	07/30/31	401,376
DRW Holdings LLC(6 mo. USD Term SOFR + 3.500%)			
363,750	8.588	06/17/31	363,295
NGP XI Midstream Holdings LLC(3 mo. USD Term SOFR + 4.000%)			
200,000	8.604	07/25/31	199,750
			964,421
Entertainment—0.3%			
Arcis Golf LLC(1 mo. USD Term SOFR + 3.750%)			
171,082	8.710	11/24/28	171,438
Cinemark USA, Inc.(1 mo. USD Term SOFR + 3.250%)—(3 mo. USD Term SOFR + 3.250%)			
147,758	7.854–8.095	05/24/30	147,820
			319,258
Internet—0.2%			
Plano HoldCo, Inc.(3 mo. USD Term SOFR + 0.000%)			
300,000	8.092	08/15/31	300,000
Machinery - Construction & Mining—0.0%			
Clark Equipment Co.(3 mo. USD Term SOFR + 2.000%)			
21,443	6.604	04/20/29	21,427

Principal Amount	Interest Rate	Maturity Date	Value
Bank Loans^{(c)(i)}—(continued)			
Media - Cable—0.1%			
DirecTV Financing LLC(1 mo. USD Term SOFR + 5.000%)			
\$ 80,700	9.960%	08/02/27	\$ 80,639
Media - Non Cable—0.1%			
Audacy Capital Corp. ⁽ⁱ⁾ (1 mo. USD Term SOFR + 6.114%)			
8,445	10.960	08/19/24	8,424
Entercom Media Corp.			
225,000	0.000	11/18/24	98,879
			107,303
Metals & Mining—0.1%			
Grinding Media, Inc.(3 mo. USD Term SOFR + 4.000%)			
194,000	8.898	10/12/28	193,515
Midstream—0.1%			
AL GCX Holdings LLC(1 mo. USD Term SOFR + 2.750%)			
75,000	7.601	05/17/29	75,018
Packaging—0.2%			
LABL, Inc.(1 mo. USD Term SOFR + 5.000%)			
145,875	9.945	10/29/28	142,304
LC Ahab U.S. Bidco LLC(1 mo. USD Term SOFR + 3.500%)			
75,000	8.345	05/01/31	75,235
			217,539
Pipelines—0.2%			
Epic Y-Grade Services LP(3 mo. USD Term SOFR + 5.750%)			
300,000	10.601	06/29/29	298,800
Retailers—0.1%			
TruGreen LP(3 mo. USD Term SOFR + 8.762%)			
210,000	14.014	11/02/28	176,400
Technology—0.2%			
Syndigo LLC(1 mo. USD Term SOFR + 4.500%)			
217,125	9.460	12/15/27	216,039
Technology - Software—0.5%			
Drake Software LLC(1 mo. USD Term SOFR + 4.250%)			
350,000	8.918	06/26/31	336,000
iSolved, Inc.(1 mo. USD Term SOFR + 3.500%)			
52,743	8.345	10/15/30	52,859
Virtusa Corp.(1 mo. USD Term SOFR + 3.250%)			
190,384	8.095	02/15/29	190,146
			579,005
TOTAL BANK LOANS			\$ 5,074,464
(Cost \$5,246,674)			

Sovereign Debt Obligations – 3.7%

Euro – 1.1%			
Benin Government International Bonds ^(b)			
EUR 260,000	4.875%	01/19/32	\$ 258,668
Egypt Government International Bonds			
200,000	4.750	04/16/26	216,508
Indonesia Government International Bonds			
100,000	1.100	03/12/33	91,696
Ivory Coast Government International Bonds ^(b)			
500,000	4.875	01/30/32	490,481

Principal Amount	Interest Rate	Maturity Date	Value
Sovereign Debt Obligations – (continued)			
Euro – (continued)			
Romania Government International Bonds			
EUR 290,000	2.875%	03/11/29	\$ 307,470
30,000	2.625 ^(b)	12/02/40	22,249
			1,387,072
United States Dollar – 2.6%			
Abu Dhabi Government International Bonds ^(b)			
\$ 200,000	3.875	04/16/50	167,750
Argentina Republic Government International Bonds ^(a)			
13,920	1.000	07/09/29	9,041
437,664	0.750 ^(g)	07/09/30	268,511
Dominican Republic International Bonds ^(b)			
240,000	4.875	09/23/32	228,750
Ecuador Government International Bonds ^(b)			
34,036	0.000 ^(d)	07/31/30	18,992
40,000	6.900 ^(g)	07/31/30	29,060
46,400	5.000 ^(g)	07/31/40	24,105
Egypt Government International Bonds ^(b)			
200,000	8.875	05/29/50	165,126
Mexico Government International Bonds ^(a)			
603,000	3.500	02/12/34	512,550
Morocco Government International Bonds ^(b)			
310,000	3.000	12/15/32	266,020
National Bank of Uzbekistan			
260,000	4.850	10/21/25	255,684
Republic of Uzbekistan International Bonds ^(b)			
200,000	3.700	11/25/30	172,438
Turkiye Government International Bonds			
200,000	6.125	10/24/28	204,238
200,000	7.625	04/26/29	213,300
250,000	7.125	07/17/32	257,812
200,000	6.500	09/20/33	197,760
Ukraine Government International Bonds ^{(b)(g)}			
54,803	1.750	02/01/29	32,109
10,241	0.000	02/01/30	4,455
38,270	0.000	02/01/34	12,954
79,801	1.750	02/01/34	35,352
32,341	0.000	02/01/35	14,085
33,651	1.750	02/01/35	14,504
26,951	0.000	02/01/36	11,609
19,229	1.750	02/01/36	8,195
			3,124,400
TOTAL SOVEREIGN DEBT OBLIGATIONS			
(Cost \$5,071,241)			\$ 4,511,472

Shares	Description	Value
Common Stocks^(k) – 0.4%		
Communications Equipment – 0.1%		
4,216	Intelsat SA	\$ 129,908
Media – 0.1%		
45,301	iHeartMedia, Inc. Class A	83,807

Shares	Description	Value
Common Stocks^(k) – (continued)		
Oil, Gas & Consumable Fuels – 0.2%		
6,420	Summit Midstream Corp.	\$ 224,892
TOTAL COMMON STOCKS		
(Cost \$477,724)		\$ 438,607

Principal Amount	Interest Rate	Maturity Date	Value
U.S. Treasury Obligations – 4.5%			
U.S. Treasury Bonds			
\$ 260,000	4.750%	11/15/43	\$ 280,556
U.S. Treasury Notes			
1,370,000	3.500	09/30/29	1,366,040
800,000	3.750	05/31/30	805,375
1,160,000	3.750	06/30/30	1,167,613
1,360,000	3.625	09/30/31	1,357,450
500,000	4.375	05/15/34	523,750
TOTAL U.S. TREASURY OBLIGATIONS			
(Cost \$5,492,618)			\$ 5,500,784

Shares	Dividend Rate	Value
Investment Company^(l) – 1.1%		
Goldman Sachs Financial Square Government Fund —		
Institutional Shares		
1,412,769	4.854%	\$ 1,412,769
(Cost \$1,412,769)		
TOTAL INVESTMENTS – 113.7%		
(Cost \$137,957,202)		\$140,055,427
LIABILITIES IN EXCESS OF OTHER ASSETS – (13.7)%		(16,929,667)
NET ASSETS – 100.0%		\$123,125,760

The percentage shown for each investment category reflects the value of investments in that category as a percentage of net assets.

- (a) Security with “Call” features with resetting interest rates. Maturity dates disclosed are the final maturity dates.
- (b) Exempt from registration under Rule 144A of the Securities Act of 1933.
- (c) Variable rate security. Except for floating rate notes (for which final maturity is disclosed), maturity date disclosed is the next interest reset date. Interest rate disclosed is that which is in effect on September 30, 2024.
- (d) Issued with a zero coupon. Income is recognized through the accretion of discount.
- (e) Pay-in-kind securities.
- (f) Security with a notional or nominal principal amount. The actual effective yield of this security is different than the stated interest rate.
- (g) Coupon changes periodically based upon a predetermined schedule. Interest rate disclosed is that which is in effect on September 30, 2024.

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

- (h) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate principal amount and no defined maturity date. The actual principal and maturity date will be determined upon settlement when the specific mortgage pools are assigned. Total market value of TBA securities (excluding forward sales contracts, if any) amounts to \$19,700,466 which represents approximately 16.0% of net assets as of September 30, 2024.
- (i) Bank Loans often require prepayments from excess cash flows or permit the borrower to repay at its election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. As bank loan positions may involve multiple underlying tranches for which the aggregate position is presented, the stated interest rate represents the weighted average interest rate of all contracts on September 30, 2024. Bank Loans typically have rates of interest which are predetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the Secured Overnight Financing Rate ("SOFR"), and secondarily the prime rate offered by one or more major United States banks (the "Prime Rate") and the certificate of deposit ("CD") rate or other base lending rates used by commercial lenders.
- (j) Significant unobservable inputs were used in the valuation of this portfolio security; i.e., Level 3.
- (k) Security is currently in default and/or non-income producing.
- (l) Represents an affiliated issuer.

ADDITIONAL INVESTMENT INFORMATION

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS — At September 30, 2024, the Fund had the following forward foreign currency exchange contracts:

FORWARD FOREIGN CURRENCY EXCHANGE CONTRACTS WITH UNREALIZED LOSS

Counterparty	Currency Purchased	Currency Sold	Settlement Date	Unrealized Loss
JPMorgan Securities, Inc.	USD 4,206,191	EUR 3,856,578	10/24/24	\$(91,425)

FORWARD SALES CONTRACTS — At September 30, 2024, the Fund had the following forward sales contracts:

Description	Interest Rate	Maturity Date ^(a)	Settlement Date	Principal Amount	Value
Uniform Mortgage-Backed Security	4.500%	TBA - 30yr	10/15/24	\$(5,000,000)	\$ (4,915,425)
Uniform Mortgage-Backed Security	4.500	TBA - 30yr	11/14/24	(3,000,000)	(2,949,375)
Uniform Mortgage-Backed Security	5.000	TBA - 30yr	11/14/24	(4,000,000)	(3,997,657)
Uniform Mortgage-Backed Security	6.000	TBA - 30yr	10/15/24	(2,000,000)	(2,043,828)
(PROCEEDS RECEIVED: \$(13,877,227))					\$(13,906,285)

(a) TBA (To Be Announced) Securities are purchased on a forward commitment basis with an approximate principal amount and no defined maturity date. The actual principal and maturity date will be determined upon settlement when the specific mortgage pools are assigned.

FUTURES CONTRACTS — At September 30, 2024, the Fund had the following futures contracts:

Description	Number of Contracts	Expiration Date	Notional Amount	Unrealized Appreciation/ (Depreciation)
Long position contracts:				
10 Year U.S. Treasury Notes	16	12/19/24	\$ 1,828,500	\$ (7,979)
2 Year U.S. Treasury Notes	85	12/31/24	17,700,586	26,316
5 Year U.S. Treasury Notes	160	12/31/24	17,581,250	3,778
Total				\$22,115

ADDITIONAL INVESTMENT INFORMATION (continued)

FUTURES CONTRACTS (continued)

Description	Number of Contracts	Expiration Date	Notional Amount	Unrealized Appreciation/ (Depreciation)
Short position contracts:				
20 Year U.S. Treasury Bonds	(10)	12/19/24	\$ (1,241,875)	\$ 2,339
Ultra 10-Year U.S. Treasury Notes	(25)	12/19/24	(2,957,422)	2,491
Ultra Long U.S. Treasury Bonds	(22)	12/19/24	(2,928,062)	16,092
Total				\$20,922
TOTAL FUTURES CONTRACTS				\$43,037

SWAP CONTRACTS — At September 30, 2024, the Fund had the following swap contracts:

CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS

Payments Made by the Fund	Payments Received by Fund ^(a)	Termination Date	Notional Amount (000s) ^(b)	Market Value	Upfront Premium (Received) Paid	Unrealized Appreciation/ (Depreciation)
3.500% ^(a)	12M CDOR	12/18/26	CAD 210	\$ (2,579)	\$ (2,320)	\$ (259)
2.500 ^(c)	6M EURO	12/18/27	EUR 570	(7,112)	(4,500)	(2,612)
2.500 ^(c)	6M EURO	12/18/28	90	(1,419)	(928)	(491)
2.500 ^(c)	6M EURO	12/18/29	840	(14,837)	(9,902)	(4,935)
2.500 ^(c)	6M EURO	12/18/31	690	(13,395)	(8,991)	(4,404)
2.500 ^(c)	6M EURO	12/18/34	420	(7,156)	(4,007)	(3,149)
TOTAL				\$(46,498)	\$(30,648)	\$(15,850)

(a) Payments made semi-annually.

(b) Represents forward starting interest rate swaps whose effective dates of commencement of accruals and cash flows occur subsequent to September 30, 2024.

(c) Payments made annually.

CENTRALLY CLEARED CREDIT DEFAULT SWAP CONTRACTS

Referenced Obligation/Index	Financing Rate Received/(Paid) by the Fund ^(a)	Credit Spread at September 30, 2024 ^(b)	Termination Date	Notional Amount (000s)	Value	Upfront Premiums (Received) Paid	Unrealized Appreciation/ (Depreciation)
Protection Sold:							
CDX.NA.HY Index 34	5.000%	0.809%	06/20/25	\$ 44	\$ 1,381	\$ (251)	\$ 1,632
CDX.NA.IG Index 33	1.000	0.071	12/20/24	1,950	4,624	1,949	2,675
CDX.NA.IG Index 41	1.000	0.417	12/20/28	4,990	115,601	74,878	40,723
TOTAL					\$121,606	\$76,576	\$45,030

(a) Payments made quarterly.

(b) Credit spread on the referenced obligation, together with the term of the swap contract, are indicators of payment/performance risk. The likelihood of a credit event occurring which would require a fund or its counterparty to make a payment or otherwise be required to perform under the swap contract is generally greater as the credit spread and the term of the swap contract increase.

Currency Abbreviations:

CAD—Canadian Dollar

EUR—Euro

USD—U.S. Dollar

Schedule of Investments (continued)

September 30, 2024 (Unaudited)

ADDITIONAL INVESTMENT INFORMATION (continued)

Investment Abbreviations:

CLO	—Collateralized Loan Obligation
CMT	—Constant Maturity Treasury Indexes
EURIBOR	—Euro Interbank Offered Rate
LLC	—Limited Liability Company
LP	—Limited Partnership
MSCI	—Morgan Stanley Capital International
PIK	—Payment in kind
PLC	—Public Limited Company
REMICS	—Real Estate Mortgage Investment Conduits
SOFR	—Secured Overnight Financing Rate
STACR	—Structured Agency Credit Risk

Abbreviations:

CDOR	—Canadian Dollar Offered Rate
CDX.NA.HY Index 34	—CDX North America High Yield Index 34
CDX.NA.IG Ind 33	—CDX North America Investment Grade Index 33
CDX.NA.IG Ind 41	—CDX North America Investment Grade Index 41
EURO	—Euro Offered Rate

Statements of Assets and Liabilities

September 30, 2024 (Unaudited)

	Bond Fund	Core Fixed Income Fund	Dynamic Bond Fund
Assets:			
Investments in unaffiliated issuers, at value (cost \$423,757,472, \$2,656,797,375 and \$1,127,327,487, respectively)	\$422,454,107	\$2,612,363,705	\$ 1,136,327,716
Investments in affiliated issuers, at value (cost \$0, \$0 and \$2,881,731, respectively)	—	—	2,881,731
Purchased options, at value (premium paid \$3,416,411, \$0 and \$16,154,271, respectively)	2,121,245	—	10,002,195
Cash	5,445,477	18,731,442	11,004,644
Foreign currencies, at value (cost \$67,138, \$0 and \$221,987, respectively)	83,502	72,280	115,826
Unrealized gain on swap contracts	16,286	—	85,503
Unrealized gain on forward foreign currency exchange contracts	3,522,667	—	13,666,969
Unrealized gain on unfunded loan commitment	—	—	64
Variation margin on swaps contracts	51,309	32,126	991,664
Receivables:			
Investments sold on an extended-settlement basis	172,250,658	735,558,164	618,347,956
Collateral on certain derivative contracts ^(a)	6,522,680	17,312,616	31,562,376
Investments sold	3,356,683	45,940	650,813
Interest and dividends	2,792,871	16,129,433	7,648,955
Due from broker	565,972	621,924	1,174,900
Fund shares sold	199,351	10,083,559	1,491,428
Reimbursement from investment adviser	31,398	22,518	19,065
Other assets	81,028	109,744	92,297
Total assets	619,495,234	3,411,083,451	1,836,064,102
Liabilities:			
Forward sale contracts, at value (proceeds received \$65,713,516, \$300,213,555 and \$219,549,258, respectively)	65,823,624	300,114,250	219,399,343
Unrealized loss on forward foreign currency exchange contracts	3,347,817	—	12,300,520
Written option contracts, at value (premium received \$3,136,721, \$1,110,623 and \$15,223,821, respectively)	2,411,618	979,590	11,744,319
Variation margin on futures contracts	378,262	1,008,556	382,738
Unrealized loss on swap contracts	—	—	3,479,147
Payables:			
Investments purchased on an extended-settlement basis	185,494,372	795,022,949	829,535,736
Due to broker — upfront payment	682,410	159,122	743,662
Fund shares redeemed	428,572	5,161,543	335,106
Upfront payments received on swap contracts	253,634	—	1,331,579
Investments purchased	171,923	366,046	2,078,442
Management fees	60,491	311,070	185,144
Due to broker	50,000	450,000	180,000
Distribution and Service fees and Transfer Agency fees	28,753	69,417	30,290
Income distributions	11,465	98,338	—
Accrued expenses	231,302	289,324	272,445
Total liabilities	259,374,243	1,104,030,205	1,081,998,471
Net Assets:			
Paid-in capital	407,805,752	2,511,476,683	2,705,425,139
Total distributable loss	(47,684,761)	(204,423,437)	(1,951,359,508)
NET ASSETS	\$360,120,991	\$2,307,053,246	\$ 754,065,631
Net Assets:			
Class A	\$ 49,036,337	\$ 125,189,186	\$ 98,349,750
Class C	2,295,821	8,463,452	6,962,320
Institutional	97,514,280	593,066,332	392,149,016
Service	139,004	815,746	—
Investor	30,831,897	451,546,386	51,367,738
Class R6	70,742,887	199,279,295	49,006,968
Class R	2,350,426	3,181,623	2,721,237
Class P	107,210,339	925,511,226	153,508,602
Total Net Assets	\$360,120,991	\$2,307,053,246	\$ 754,065,631
Shares Outstanding \$0.001 par value (unlimited number of shares authorized):			
Class A	5,386,464	13,319,871	10,381,623
Class C	252,456	895,729	736,992
Institutional	10,713,786	62,838,742	41,357,933
Service	15,272	86,387	—
Investor	3,398,431	48,002,209	5,419,474
Class R6	7,775,364	21,089,400	5,171,198
Class R	258,423	338,284	287,838
Class P	11,784,288	97,900,085	16,222,185
Net asset value, offering and redemption price per share: ^(b)			
Class A	\$9.10	\$9.40	\$9.47
Class C	9.09	9.45	9.45
Institutional	9.10	9.44	9.48
Service	9.10	9.44	—
Investor	9.07	9.41	9.48
Class R6	9.10	9.45	9.48
Class R	9.10	9.41	9.45
Class P	9.10	9.45	9.46

(a) Segregated for initial margin and/or collateral as follows:

Fund	Futures	Swaps	TBA
Bond Fund	\$1,143,265	\$ 5,049,415	\$ 330,000
Core Fixed Income Fund	—	14,362,616	2,950,000
Dynamic Bond Fund	69,292	29,712,084	1,781,000

(b) Maximum public offering price per share for Class A Shares of the Bond, Core Fixed Income and Dynamic Bond Funds is \$9.45, \$9.77 and \$9.84, respectively. At redemption, Class C Shares may be subject to a contingent deferred sales charge, assessed on the amount equal to the lesser of the current net asset value or the original purchase price of the shares.

Statements of Assets and Liabilities (continued)

September 30, 2024 (Unaudited)

	Global Core Fixed Income Fund	Income Fund
Assets:		
Investments in unaffiliated issuers, at value (cost \$733,357,243 and \$136,544,433, respectively)	\$727,499,375	\$138,642,658
Investments in affiliated issuers, at value (cost \$0 and \$1,412,769, respectively)	—	1,412,769
Cash	6,514,541	1,606,848
Foreign currencies, at value (cost \$936,745 and \$31,366, respectively)	1,035,599	32,003
Unrealized gain on swap contracts	86,078	—
Unrealized gain on forward foreign currency exchange contracts	1,580,826	—
Variation margin on futures contracts	566,745	—
Receivables:		
Investments sold on an extended-settlement basis	66,846,952	23,841,551
Collateral on certain derivative contracts ^(a)	24,885,376	729,699
Interest and dividends	5,133,853	1,560,631
Investments sold	1,467,967	515,605
Fund shares sold	548,515	28,056
Due from broker	72,072	—
Reimbursement from investment adviser	26,627	15,345
Foreign tax reclaims	1,013	1,679
Due from broker - upfront payment	—	379,354
Other assets	64,436	67,849
Total assets	836,329,975	168,834,047
Liabilities:		
Forward sale contracts, at value (proceeds received \$30,949,180 and \$13,877,227, respectively)	30,653,207	13,906,285
Unrealized loss on forward foreign currency exchange contracts	7,857,153	91,425
Written option contracts, at value (premium received \$765,092 and \$0, respectively)	675,977	—
Variation margin on futures contracts	—	4,917
Unrealized loss on swap contracts	6,903	—
Variation margin on swaps contracts	9,497	5,268
Payables:		
Investments purchased on an extended-settlement basis	126,092,446	31,480,265
Upfront payments received on swap contracts	470,780	—
Fund shares redeemed	217,953	89,310
Management fees	145,228	27,442
Due to broker — upfront payment	135,264	—
Due to broker	40,000	—
Income distributions	34,633	52
Distribution and Service fees and Transfer Agency fees	14,590	2,849
Investments purchased	424	22,866
Accrued expenses	459,023	77,608
Total liabilities	166,813,078	45,708,287
Net Assets:		
Paid-in capital	699,936,308	130,777,015
Total distributable loss	(30,419,411)	(7,651,255)
NET ASSETS	\$669,516,897	\$123,125,760
Net Assets:		
Class A	\$ 28,007,858	\$ 1,696,696
Class C	678,914	1,222,118
Institutional	236,785,514	30,629,703
Service	418,577	—
Investor	29,177,621	12,508,793
Class R6	364,718,303	59,631
Class P	9,730,110	77,008,819
Total Net Assets	\$669,516,897	\$123,125,760
Shares Outstanding \$0.001 par value (unlimited number of shares authorized):		
Class A	2,393,019	185,543
Class C	58,570	133,692
Institutional	20,266,781	3,350,765
Service	36,030	—
Investor	2,501,935	1,366,679
Class R6	31,203,772	6,522
Class P	831,329	8,423,289
Net asset value, offering and redemption price per share: ^(b)		
Class A	\$11.70	\$9.14
Class C	11.59	9.14
Institutional	11.68	9.14
Service	11.62	—
Investor	11.66	9.15
Class R6	11.69	9.14
Class P	11.70	9.14

(a) Segregated for initial margin and/or collateral as follows:

Fund	Futures	Swaps
Global Core Fixed Income Fund	\$2,428,235	\$22,457,141
Income Fund	210,110	519,589

(b) Maximum public offering price per share for Class A Shares of the Global Core Fixed Income and Income Funds is \$12.16 and \$9.50, respectively. At redemption, Class C Shares may be subject to a contingent deferred sales charge, assessed on the amount equal to the lesser of the current net asset value or the original purchase price of the shares.

Statements of Operations

For the Six Months Ended September 30, 2024 (Unaudited)

	Bond Fund	Core Fixed Income Fund	Dynamic Bond Fund
Investment Income:			
Interest	\$ 8,607,424	\$ 47,369,718	\$ 21,976,148
Dividends — affiliated issuers	102,250	1,020,428	219,543
Total investment income	8,709,674	48,390,146	22,195,691
Expenses:			
Management fees	702,188	4,043,894	2,131,191
Custody, accounting and administrative services	187,189	148,077	222,655
Transfer Agency fees ^(a)	92,136	597,467	191,700
Distribution and Service (12b-1) fees ^(a)	73,492	190,825	154,783
Professional fees	66,295	64,226	75,114
Registration fees	65,908	98,060	65,262
Printing and mailing costs	34,013	79,554	46,995
Prime broker fees	26,860	—	140,265
Trustee fees	13,705	15,533	14,078
Service fees — Class C	2,737	10,199	7,763
Shareholder Administration fees — Service Class	162	1,062	—
Other	9,417	24,792	12,779
Total expenses	1,274,102	5,273,689	3,062,585
Less — expense reductions	(373,599)	(821,991)	(252,649)
Net expenses	900,503	4,451,698	2,809,936
NET INVESTMENT INCOME	7,809,171	43,938,448	19,385,755
Realized and unrealized gain (loss):			
Net realized gain (loss) from:			
Investments — unaffiliated issuers	(671,380)	5,755,428	(33,221,583)
Purchased options	(3,289,894)	854,878	(15,036,511)
Futures contracts	3,775,180	12,044,334	10,078,427
Written options	4,620,331	549,677	21,700,429
Swap contracts	(2,631,058)	(5,576,578)	(17,266,395)
Forward foreign currency exchange contracts	(382,797)	5,994	(1,844,418)
Foreign currency transactions	(376,671)	44,035	(1,599,429)
Net change in unrealized gain (loss) on:			
Investments — unaffiliated issuers	9,631,995	58,608,765	46,273,498
Unfunded loan commitment	—	—	64
Purchased options	(1,498,549)	(38,131)	(7,100,832)
Futures contracts	(594,030)	(1,994,148)	335,336
Written options	847,563	(158,359)	3,938,563
Swap contracts	1,896,482	4,148,695	9,620,512
Forward foreign currency exchange contracts	160,304	(1,776)	1,325,558
Foreign currency translation	12,358	(54,629)	69,140
Net realized and unrealized gain	11,499,834	74,188,185	17,272,359
NET INCREASE IN NET ASSETS RESULTING FROM OPERATIONS	\$19,309,005	\$118,126,633	\$ 36,658,114

(a) Class specific Distribution and/or Service (12b-1) and Transfer Agency fees were as follows:

Fund	Distribution and/or Service (12b-1) Fees				Transfer Agency Fees							
	Class A	Class C	Service	Class R	Class A	Class C	Institutional	Service	Investor	Class R6	Class R	Class P
Bond Fund	\$ 59,230	\$ 8,212	\$ 162	\$5,888	\$28,431	\$1,314	\$ 18,744	\$ 26	\$ 16,927	\$10,281	\$1,413	\$ 15,000
Core Fixed Income Fund	151,192	30,597	1,062	7,974	72,572	4,895	111,142	170	251,566	27,869	1,914	127,339
Dynamic Bond Fund	124,174	23,288	—	7,321	59,603	3,726	71,880	—	24,475	7,571	1,757	22,688

Statements of Operations (continued)

For the Six Months Ended September 30, 2024 (Unaudited)

	Global Core Fixed Income Fund	Income Fund
Investment Income:		
Interest (net of foreign withholding taxes of \$6,402 and \$0, respectively)	\$12,531,653	\$3,387,811
Dividends — affiliated issuers	291,105	139,307
Dividends — unaffiliated issuers	6,670	23,456
Total investment income	12,829,428	3,550,574
Expenses:		
Management fees	2,115,339	295,926
Custody, accounting and administrative services	160,106	29,579
Transfer Agency fees ^(a)	136,009	22,214
Professional fees	65,349	66,829
Registration fees	57,753	50,597
Distribution and Service (12b-1) fees ^(a)	39,288	4,891
Printing and mailing costs	38,304	19,742
Trustee fees	14,055	13,441
Prime broker fees	7,778	77
Service fees — Class C	1,059	1,061
Shareholder Administration fees — Service Class	525	—
Other	12,205	6,115
Total expenses	2,647,770	510,472
Less — expense reductions	(675,681)	(161,619)
Net expenses	1,972,089	348,853
NET INVESTMENT INCOME	10,857,339	3,201,721
Realized and unrealized gain (loss):		
Net realized gain (loss) from:		
Investments — unaffiliated issuers	(7,337,760)	(236,451)
Purchased options	590,337	—
Futures contracts	3,923,692	126,955
Written options	376,409	—
Swap contracts	(3,022,431)	669
Forward foreign currency exchange contracts	3,654,648	11,860
Foreign currency transactions	692,217	(20,976)
Net change in unrealized gain (loss) on:		
Investments — unaffiliated issuers (including the effects of foreign capital gains tax of \$693 and \$0, respectively)	25,084,965	3,380,668
Purchased options	(27,860)	—
Futures contracts	(689,030)	80,950
Written options	(120,809)	—
Swap contracts	3,584,856	3,489
Forward foreign currency exchange contracts	(8,684,871)	(92,336)
Foreign currency translation	111,971	3,460
Net realized and unrealized gain	18,136,334	3,258,288
NET INCREASE IN NET ASSETS RESULTING FROM OPERATIONS	\$28,993,673	\$6,460,009

(a) Class specific Distribution and/or Service (12b-1) and Transfer Agency fees were as follows:

Fund	Distribution and/or Service (12b-1) Fees			Transfer Agency Fees						
	Class A	Class C	Service	Class A	Class C	Institutional	Service	Investor	Class R6	Class P
Global Core Fixed Income Fund	\$35,585	\$3,178	\$525	\$17,081	\$508	\$45,000	\$84	\$18,554	\$53,445	\$ 1,337
Income Fund	1,709	3,182	—	820	509	4,212	—	5,364	9	11,300

Statements of Changes in Net Assets

	Bond Fund		Core Fixed Income Fund	
	For the Six Months Ended September 30, 2024 (Unaudited)	For the Fiscal Year Ended March 31, 2024	For the Six Months Ended September 30, 2024 (Unaudited)	For the Fiscal Year Ended March 31, 2024
From operations:				
Net investment income	\$ 7,809,171	\$ 13,258,101	\$ 43,938,448	\$ 69,440,947
Net realized gain (loss)	1,043,711	(14,978,279)	13,677,768	(40,972,175)
Net change in unrealized gain	10,456,123	10,233,580	60,510,417	10,094,884
Net increase in net assets resulting from operations	19,309,005	8,513,402	118,126,633	38,563,656
Distributions to shareholders:				
From distributable earnings:				
Class A Shares	(1,036,760)	(1,856,900)	(2,369,687)	(4,316,898)
Class C Shares	(39,709)	(90,226)	(129,220)	(222,539)
Institutional Shares	(2,205,230)	(3,884,861)	(11,799,842)	(19,678,864)
Service Shares	(2,727)	(4,246)	(15,927)	(30,429)
Investor Shares	(652,589)	(1,375,718)	(8,734,118)	(11,366,933)
Class R6 Shares	(1,615,957)	(2,764,035)	(3,953,691)	(8,767,559)
Class R Shares	(48,590)	(91,363)	(58,520)	(128,100)
Class P Shares	(2,357,058)	(3,665,495)	(18,059,001)	(27,686,210)
Return of capital:				
Class A Shares	—	—	—	(14,985)
Class C Shares	—	—	—	(773)
Institutional Shares	—	—	—	(68,314)
Service Shares	—	—	—	(106)
Investor Shares	—	—	—	(39,459)
Class R6 Shares	—	—	—	(30,436)
Class R Shares	—	—	—	(445)
Class P Shares	—	—	—	(96,110)
Total distributions to shareholders	(7,958,620)	(13,732,844)	(45,120,006)	(72,448,160)
From share transactions:				
Proceeds from sales of shares	40,452,955	82,141,263	389,076,617	968,754,396
Reinvestment of distributions	7,888,047	13,583,795	44,509,861	70,836,818
Cost of shares redeemed	(37,849,677)	(115,391,313)	(219,319,401)	(638,919,561)
Net increase (decrease) in net assets resulting from share transactions	10,491,325	(19,666,255)	214,267,077	400,671,653
TOTAL INCREASE (DECREASE)	21,841,710	(24,885,697)	287,273,704	366,787,149
Net assets:				
Beginning of period	338,279,281	363,164,978	2,019,779,542	1,652,992,393
End of period	\$360,120,991	\$ 338,279,281	\$2,307,053,246	\$2,019,779,542

Statements of Changes in Net Assets (continued)

	Dynamic Bond Fund		Global Core Fixed Income Fund	
	For the Six Months Ended September 30, 2024 (Unaudited)	For the Fiscal Year Ended March 31, 2024	For the Six Months Ended September 30, 2024 (Unaudited)	For the Fiscal Year Ended March 31, 2024
From operations:				
Net investment income	\$ 19,385,755	\$ 26,913,015	\$ 10,857,339	\$ 16,592,859
Net realized gain (loss)	(37,189,480)	(19,171,831)	(1,122,888)	12,220,180
Net change in unrealized gain (loss)	54,461,839	44,386,311	19,259,222	(778,804)
Net increase in net assets resulting from operations	36,658,114	52,127,495	28,993,673	28,034,235
Distributions to shareholders:				
From distributable earnings:				
Class A Shares	(3,771,621)	(4,358,388)	(440,685)	(736,848)
Class C Shares	(214,191)	(204,091)	(9,917)	(23,966)
Institutional Shares	(14,371,784)	(13,507,496)	(3,839,707)	(5,774,425)
Service Shares	—	—	(6,112)	(10,106)
Investor Shares	(1,690,888)	(783,945)	(517,393)	(1,178,355)
Class R6 Shares	(2,022,767)	(1,579,779)	(6,098,202)	(8,933,575)
Class R Shares	(109,170)	(110,179)	—	—
Class P Shares	(6,026,177)	(6,520,191)	(152,675)	(216,488)
Total distributions to shareholders	(28,206,598)	(27,064,069)	(11,064,691)	(16,873,763)
From share transactions:				
Proceeds from sales of shares	129,250,298	180,198,179	34,852,569	161,395,351
Reinvestment of distributions	24,697,399	24,149,933	10,861,311	16,534,554
Cost of shares redeemed	(89,118,620)	(185,211,016)	(50,665,983)	(129,220,496)
Net increase (decrease) in net assets resulting from share transactions	64,829,077	19,137,096	(4,952,103)	48,709,409
TOTAL INCREASE	73,280,593	44,200,522	12,976,879	59,869,881
Net assets:				
Beginning of period	680,785,038	636,584,516	656,540,018	596,670,137
End of period	\$754,065,631	\$ 680,785,038	\$669,516,897	\$ 656,540,018

Statements of Changes in Net Assets (continued)

	Income Fund	
	For the Six Months Ended September 30, 2024 (Unaudited)	For the Fiscal Year Ended March 31, 2024
From operations:		
Net investment income	\$ 3,201,721	\$ 4,586,409
Net realized loss	(117,943)	(4,094,860)
Net change in unrealized gain	3,376,231	8,882,032
Net increase in net assets resulting from operations	6,460,009	9,373,581
Distributions to shareholders:		
From distributable earnings:		
Class A Shares	(38,499)	(45,202)
Class C Shares	(20,617)	(13,983)
Institutional Shares	(623,402)	(728,125)
Investor Shares	(262,641)	(154,852)
Class R6 Shares	(1,714)	(2,870)
Class R Shares	—	(717)
Class P Shares	(2,251,010)	(3,274,517)
Return of capital:		
Class A Shares	—	(5,222)
Class C Shares	—	(1,616)
Institutional Shares	—	(84,122)
Investor Shares	—	(17,890)
Class R6 Shares	—	(332)
Class R Shares	—	(83)
Class P Shares	—	(378,314)
Total distributions to shareholders	(3,197,883)	(4,707,845)
From share transactions:		
Proceeds from sales of shares	28,449,218	82,598,680
Reinvestment of distributions	3,197,804	4,707,726
Cost of shares redeemed	(8,909,210)	(59,970,937)
Net increase in net assets resulting from share transactions	22,737,812	27,335,469
TOTAL INCREASE	25,999,938	32,001,205
Net assets:		
Beginning of period	97,125,822	65,124,617
End of period	\$123,125,760	\$ 97,125,822

Financial Highlights

Selected Share Data for a Share Outstanding Throughout Each Period

	Bond Fund					
	Class A Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$ 8.81	\$ 8.93	\$ 9.83	\$ 10.54	\$ 10.33	\$ 10.06
Net investment income ^(a)	0.19	0.33	0.26	0.15	0.22	0.24
Net realized and unrealized gain (loss)	0.29	(0.11)	(0.87)	(0.66)	0.48	0.32
Total from investment operations	0.48	0.22	(0.61)	(0.51)	0.70	0.56
Distributions to shareholders from net investment income	(0.19)	(0.34)	(0.21)	(0.11)	(0.30)	(0.29)
Distributions to shareholders from net realized gains	—	—	—	—	(0.19)	—
Distributions to shareholders from return of capital	—	—	(0.08)	(0.09)	—	—
Total distributions	(0.19)	(0.34)	(0.29)	(0.20)	(0.49)	(0.29)
Net asset value, end of period	\$ 9.10	\$ 8.81	\$ 8.93	\$ 9.83	\$ 10.54	\$ 10.33
Total return^(b)	5.69%	2.44%	(6.08)%	(4.92)%	6.56%	5.66%
Net assets, end of period (in 000s)	\$49,036	\$47,886	\$50,814	\$58,088	\$92,871	\$84,503
Ratio of net expenses to average net assets	0.80% ^(c)	0.80%	0.79%	0.78%	0.78%	0.79%
Ratio of total expenses to average net assets	1.02% ^(c)	1.05%	1.02%	0.96%	0.93%	0.95%
Ratio of net investment income to average net assets	4.29% ^(c)	3.75%	2.89%	1.41%	2.03%	2.34%
Portfolio turnover rate ^(d)	656%	1,287%	1,007%	627%	690%	742%

(a) Calculated based on the average shares outstanding methodology.

(b) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(c) Annualized.

(d) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Bond Fund					
	Class C Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$ 8.80	\$ 8.93	\$ 9.82	\$10.53	\$ 10.32	\$ 10.05
Net investment income ^(a)	0.16	0.26	0.19	0.07	0.14	0.16
Net realized and unrealized gain (loss)	0.29	(0.12)	(0.86)	(0.66)	0.48	0.32
Total from investment operations	0.45	0.14	(0.67)	(0.59)	0.62	0.48
Distributions to shareholders from net investment income	(0.16)	(0.27)	(0.16)	(0.07)	(0.22)	(0.21)
Distributions to shareholders from net realized gains	—	—	—	—	(0.19)	—
Distributions to shareholders from return of capital	—	—	(0.06)	(0.05)	—	—
Total distributions	(0.16)	(0.27)	(0.22)	(0.12)	(0.41)	(0.21)
Net asset value, end of period	\$ 9.09	\$ 8.80	\$ 8.93	\$ 9.82	\$ 10.53	\$ 10.32
Total return^(b)	5.30%	1.68%	(6.79)%	(5.55)%	5.67%	4.88%
Net assets, end of period (in 000s)	\$2,296	\$2,325	\$3,649	\$5,928	\$11,437	\$12,468
Ratio of net expenses to average net assets	1.55% ^(c)	1.55%	1.54%	1.53%	1.53%	1.54%
Ratio of total expenses to average net assets	1.77% ^(c)	1.80%	1.77%	1.70%	1.68%	1.70%
Ratio of net investment income to average net assets	3.54% ^(c)	2.98%	2.09%	0.65%	1.29%	1.53%
Portfolio turnover rate ^(d)	656%	1,287%	1,007%	627%	690%	742%

(a) Calculated based on the average shares outstanding methodology.

(b) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(c) Annualized.

(d) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Bond Fund					
	Institutional Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$ 8.81	\$ 8.93	\$ 9.83	\$ 10.53	\$ 10.33	\$ 10.05
Net investment income ^(a)	0.20	0.36	0.29	0.18	0.26	0.28
Net realized and unrealized gain (loss)	0.30	(0.11)	(0.87)	(0.64)	0.47	0.32
Total from investment operations	0.50	0.25	(0.58)	(0.46)	0.73	0.60
Distributions to shareholders from net investment income	(0.21)	(0.37)	(0.23)	(0.14)	(0.34)	(0.32)
Distributions to shareholders from net realized gains	—	—	—	—	(0.19)	—
Distributions to shareholders from return of capital	—	—	(0.09)	(0.10)	—	—
Total distributions	(0.21)	(0.37)	(0.32)	(0.24)	(0.53)	(0.32)
Net asset value, end of period	\$ 9.10	\$ 8.81	\$ 8.93	\$ 9.83	\$ 10.53	\$ 10.33
Total return^(b)	5.75%	2.78%	(5.68)%	(4.61)%	6.82%	6.01%
Net assets, end of period (in 000s)	\$97,514	\$93,070	\$106,676	\$116,520	\$158,080	\$133,067
Ratio of net expenses to average net assets	0.47% ^(c)	0.47%	0.46%	0.45%	0.45%	0.45%
Ratio of total expenses to average net assets	0.69% ^(c)	0.72%	0.69%	0.63%	0.60%	0.62%
Ratio of net investment income to average net assets	4.62% ^(c)	4.08%	3.23%	1.75%	2.36%	2.69%
Portfolio turnover rate ^(d)	656%	1,287%	1,007%	627%	690%	742%

(a) Calculated based on the average shares outstanding methodology.

(b) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(c) Annualized.

(d) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Bond Fund					
	Service Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$ 8.81	\$ 8.94	\$ 9.83	\$10.54	\$10.33	\$10.05
Net investment income ^(a)	0.18	0.31	0.25	0.14	0.20	0.24
Net realized and unrealized gain (loss)	0.30	(0.11)	(0.87)	(0.66)	0.48	0.31
Total from investment operations	0.48	0.20	(0.62)	(0.52)	0.68	0.55
Distributions to shareholders from net investment income	(0.19)	(0.33)	(0.19)	(0.11)	(0.28)	(0.27)
Distributions to shareholders from net realized gains	—	—	—	—	(0.19)	—
Distributions to shareholders from return of capital	—	—	(0.08)	(0.08)	—	—
Total distributions	(0.19)	(0.33)	(0.27)	(0.19)	(0.47)	(0.27)
Net asset value, end of period	\$ 9.10	\$ 8.81	\$ 8.94	\$ 9.83	\$10.54	\$10.33
Total return^(b)	5.49%	2.31%	(6.24)%	(5.08)%	6.39%	5.49%
Net assets, end of period (in 000s)	\$ 139	\$ 123	\$ 130	\$ 94	\$ 84	\$ 45
Ratio of net expenses to average net assets	0.97% ^(c)	0.96%	0.95%	0.95%	0.95%	0.95%
Ratio of total expenses to average net assets	1.18% ^(c)	1.22%	1.18%	1.13%	1.09%	1.12%
Ratio of net investment income to average net assets	4.12% ^(c)	3.59%	2.77%	1.31%	1.83%	2.29%
Portfolio turnover rate ^(d)	656%	1,287%	1,007%	627%	690%	742%

(a) Calculated based on the average shares outstanding methodology.

(b) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(c) Annualized.

(d) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Bond Fund					
	Investor Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$ 8.78	\$ 8.90	\$ 9.79	\$ 10.50	\$ 10.30	\$ 10.02
Net investment income ^(a)	0.20	0.34	0.28	0.18	0.25	0.27
Net realized and unrealized gain (loss)	0.29	(0.10)	(0.86)	(0.66)	0.47	0.32
Total from investment operations	0.49	0.24	(0.58)	(0.48)	0.72	0.59
Distributions to shareholders from net investment income	(0.20)	(0.36)	(0.22)	(0.13)	(0.33)	(0.31)
Distributions to shareholders from net realized gains	—	—	—	—	(0.19)	—
Distributions to shareholders from return of capital	—	—	(0.09)	(0.10)	—	—
Total distributions	(0.20)	(0.36)	(0.31)	(0.23)	(0.52)	(0.31)
Net asset value, end of period	\$ 9.07	\$ 8.78	\$ 8.90	\$ 9.79	\$ 10.50	\$ 10.30
Total return^(b)	5.72%	2.69%	(5.78)%	(4.71)%	6.84%	5.82%
Net assets, end of period (in 000s)	\$30,832	\$28,542	\$46,802	\$64,096	\$68,314	\$26,436
Ratio of net expenses to average net assets	0.55% ^(c)	0.55%	0.54%	0.53%	0.53%	0.54%
Ratio of total expenses to average net assets	0.77% ^(c)	0.80%	0.77%	0.71%	0.68%	0.70%
Ratio of net investment income to average net assets	4.54% ^(c)	3.96%	3.10%	1.70%	2.24%	2.61%
Portfolio turnover rate ^(d)	656%	1,287%	1,007%	627%	690%	742%

(a) Calculated based on the average shares outstanding methodology.

(b) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(c) Annualized.

(d) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Bond Fund					
	Class R6 Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$ 8.81	\$ 8.93	\$ 9.82	\$ 10.53	\$ 10.33	\$ 10.05
Net investment income ^(a)	0.20	0.36	0.29	0.19	0.26	0.28
Net realized and unrealized gain (loss)	0.30	(0.11)	(0.86)	(0.66)	0.47	0.32
Total from investment operations	0.50	0.25	(0.57)	(0.47)	0.73	0.60
Distributions to shareholders from net investment income	(0.21)	(0.37)	(0.23)	(0.14)	(0.34)	(0.32)
Distributions to shareholders from net realized gains	—	—	—	—	(0.19)	—
Distributions to shareholders from return of capital	—	—	(0.09)	(0.10)	—	—
Total distributions	(0.21)	(0.37)	(0.32)	(0.24)	(0.53)	(0.32)
Net asset value, end of period	\$ 9.10	\$ 8.81	\$ 8.93	\$ 9.82	\$ 10.53	\$ 10.33
Total return^(b)	5.88%	2.79%	(5.77)%	(4.60)%	6.93%	6.03%
Net assets, end of period (in 000s)	\$70,743	\$67,704	\$66,642	\$71,588	\$72,608	\$84,920
Ratio of net expenses to average net assets	0.46% ^(c)	0.46%	0.45%	0.44%	0.44%	0.44%
Ratio of total expenses to average net assets	0.68% ^(c)	0.71%	0.68%	0.62%	0.59%	0.60%
Ratio of net investment income to average net assets	4.63% ^(c)	4.09%	3.23%	1.80%	2.39%	2.67%
Portfolio turnover rate ^(d)	656%	1,287%	1,007%	627%	690%	742%

(a) Calculated based on the average shares outstanding methodology.

(b) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(c) Annualized.

(d) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Bond Fund					
	Class R Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$ 8.80	\$ 8.93	\$ 9.82	\$10.53	\$10.32	\$10.05
Net investment income ^(a)	0.18	0.30	0.24	0.12	0.20	0.23
Net realized and unrealized gain (loss)	0.30	(0.11)	(0.86)	(0.65)	0.47	0.30
Total from investment operations	0.48	0.19	(0.62)	(0.53)	0.67	0.53
Distributions to shareholders from net investment income	(0.18)	(0.32)	(0.19)	(0.11)	(0.27)	(0.26)
Distributions to shareholders from net realized gains	—	—	—	—	(0.19)	—
Distributions to shareholders from return of capital	—	—	(0.08)	(0.07)	—	—
Total distributions	(0.18)	(0.32)	(0.27)	(0.18)	(0.46)	(0.26)
Net asset value, end of period	\$ 9.10	\$ 8.80	\$ 8.93	\$ 9.82	\$10.53	\$10.32
Total return^(b)	5.57%	2.19%	(6.33)%	(5.16)%	6.30%	5.40%
Net assets, end of period (in 000s)	\$2,350	\$2,575	\$2,537	\$3,008	\$5,030	\$5,316
Ratio of net expenses to average net assets	1.05% ^(c)	1.05%	1.04%	1.03%	1.03%	1.04%
Ratio of total expenses to average net assets	1.27% ^(c)	1.30%	1.27%	1.21%	1.18%	1.22%
Ratio of net investment income to average net assets	4.04% ^(c)	3.50%	2.65%	1.14%	1.79%	2.24%
Portfolio turnover rate ^(d)	656%	1,287%	1,007%	627%	690%	742%

(a) Calculated based on the average shares outstanding methodology.

(b) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(c) Annualized.

(d) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Bond Fund					
	Class P Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$ 8.81	\$ 8.93	\$ 9.82	\$ 10.53	\$ 10.33	\$ 10.05
Net investment income ^(a)	0.20	0.36	0.29	0.19	0.26	0.28
Net realized and unrealized gain (loss)	0.30	(0.11)	(0.86)	(0.66)	0.47	0.32
Total from investment operations	0.50	0.25	(0.57)	(0.47)	0.73	0.60
Distributions to shareholders from net investment income	(0.21)	(0.37)	(0.23)	(0.14)	(0.34)	(0.32)
Distributions to shareholders from net realized gains	—	—	—	—	(0.19)	—
Distributions to shareholders from return of capital	—	—	(0.09)	(0.10)	—	—
Total distributions	(0.21)	(0.37)	(0.32)	(0.24)	(0.53)	(0.32)
Net asset value, end of period	\$ 9.10	\$ 8.81	\$ 8.93	\$ 9.82	\$ 10.53	\$ 10.33
Total return^(b)	5.88%	2.79%	(5.77)%	(4.60)%	6.93%	6.03%
Net assets, end of period (in 000s)	\$107,210	\$96,055	\$85,915	\$87,773	\$94,092	\$81,064
Ratio of net expenses to average net assets	0.46% ^(c)	0.46%	0.45%	0.44%	0.44%	0.44%
Ratio of total expenses to average net assets	0.68% ^(c)	0.71%	0.68%	0.62%	0.59%	0.60%
Ratio of net investment income to average net assets	4.63% ^(c)	4.09%	3.24%	1.79%	2.37%	2.69%
Portfolio turnover rate ^(d)	656%	1,287%	1,007%	627%	690%	742%

(a) Calculated based on the average shares outstanding methodology.

(b) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(c) Annualized.

(d) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Core Fixed Income Fund					
	Class A Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$ 9.10	\$ 9.29	\$ 10.11	\$ 10.76	\$ 10.79	\$ 10.41
Net investment income ^(a)	0.17	0.32	0.24	0.12	0.14	0.22
Net realized and unrealized gain (loss)	0.31	(0.18)	(0.80)	(0.60)	0.29	0.51
Total from investment operations	0.48	0.14	(0.56)	(0.48)	0.43	0.73
Distributions to shareholders from net investment income	(0.18)	(0.33)	(0.22)	(0.14)	(0.21)	(0.27)
Distributions to shareholders from net realized gains	—	—	—	—	(0.25)	(0.08)
Distributions to shareholders from return of capital	—	— ^(b)	(0.04)	(0.03)	—	—
Total distributions	(0.18)	(0.33)	(0.26)	(0.17)	(0.46)	(0.35)
Net asset value, end of period	\$ 9.40	\$ 9.10	\$ 9.29	\$ 10.11	\$ 10.76	\$ 10.79
Total return^(c)	5.34%	1.61%	(5.49)%	(4.52)%	3.83%	7.07%
Net assets, end of period (in 000s)	\$125,189	\$119,292	\$119,479	\$150,857	\$164,129	\$125,490
Ratio of net expenses to average net assets	0.71% ^(d)	0.71%	0.71%	0.71%	0.70%	0.74%
Ratio of total expenses to average net assets	0.79% ^(d)	0.80%	0.81%	0.80%	0.81%	0.84%
Ratio of net investment income to average net assets	3.81% ^(d)	3.51%	2.53%	1.13%	1.26%	2.07%
Portfolio turnover rate ^(e)	500%	1,127%	884%	489%	575%	693%

(a) Calculated based on the average shares outstanding methodology.

(b) Amount is less than (\$0.005) per share.

(c) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(d) Annualized.

(e) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Core Fixed Income Fund					
	Class C Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$ 9.15	\$ 9.34	\$10.16	\$10.82	\$ 10.84	\$10.46
Net investment income ^(a)	0.14	0.25	0.17	0.04	0.06	0.15
Net realized and unrealized gain (loss)	0.31	(0.17)	(0.80)	(0.61)	0.29	0.50
Total from investment operations	0.45	0.08	(0.63)	(0.57)	0.35	0.65
Distributions to shareholders from net investment income	(0.15)	(0.27)	(0.16)	(0.07)	(0.12)	(0.19)
Distributions to shareholders from net realized gains	—	—	—	—	(0.25)	(0.08)
Distributions to shareholders from return of capital	—	— ^(b)	(0.03)	(0.02)	—	—
Total distributions	(0.15)	(0.27)	(0.19)	(0.09)	(0.37)	(0.27)
Net asset value, end of period	\$ 9.45	\$ 9.15	\$ 9.34	\$10.16	\$ 10.82	\$10.84
Total return^(c)	4.93%	0.86%	(6.15)%	(5.20)%	3.05%	6.25%
Net assets, end of period (in 000s)	\$8,463	\$8,037	\$6,982	\$9,529	\$12,416	\$8,331
Ratio of net expenses to average net assets	1.46% ^(d)	1.46%	1.46%	1.46%	1.45%	1.50%
Ratio of total expenses to average net assets	1.54% ^(d)	1.55%	1.56%	1.55%	1.56%	1.60%
Ratio of net investment income to average net assets	3.06% ^(d)	2.76%	1.78%	0.37%	0.50%	1.37%
Portfolio turnover rate ^(e)	500%	1,127%	884%	489%	575%	693%

(a) Calculated based on the average shares outstanding methodology.

(b) Amount is less than (\$0.005) per share.

(c) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(d) Annualized.

(e) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Core Fixed Income Fund					
	Institutional Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$ 9.14	\$ 9.33	\$ 10.15	\$ 10.81	\$ 10.83	\$ 10.45
Net investment income ^(a)	0.19	0.35	0.27	0.16	0.17	0.26
Net realized and unrealized gain (loss)	0.31	(0.18)	(0.80)	(0.61)	0.30	0.51
Total from investment operations	0.50	0.17	(0.53)	(0.45)	0.47	0.77
Distributions to shareholders from net investment income	(0.20)	(0.36)	(0.24)	(0.17)	(0.24)	(0.31)
Distributions to shareholders from net realized gains	—	—	—	—	(0.25)	(0.08)
Distributions to shareholders from return of capital	—	— ^(b)	(0.05)	(0.04)	—	—
Total distributions	(0.20)	(0.36)	(0.29)	(0.21)	(0.49)	(0.39)
Net asset value, end of period	\$ 9.44	\$ 9.14	\$ 9.33	\$ 10.15	\$ 10.81	\$ 10.83
Total return^(c)	5.50%	1.95%	(5.14)%	(4.18)%	4.17%	7.41%
Net assets, end of period (in 000s)	\$593,066	\$539,220	\$401,838	\$410,606	\$645,062	\$292,906
Ratio of net expenses to average net assets	0.38% ^(d)	0.38%	0.38%	0.38%	0.37%	0.41%
Ratio of total expenses to average net assets	0.46% ^(d)	0.47%	0.48%	0.47%	0.47%	0.51%
Ratio of net investment income to average net assets	4.14% ^(d)	3.85%	2.89%	1.45%	1.55%	2.46%
Portfolio turnover rate ^(e)	500%	1,127%	884%	489%	575%	693%

(a) Calculated based on the average shares outstanding methodology.

(b) Amount is less than (\$0.005) per share.

(c) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(d) Annualized.

(e) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Core Fixed Income Fund					
	Six Months Ended September 30, 2024 (Unaudited)	Service Shares				
		2024	2023	2022	2021	2020
Per Share Data						
Net asset value, beginning of period	\$ 9.14	\$ 9.33	\$10.15	\$10.81	\$10.83	\$10.46
Net investment income ^(a)	0.17	0.30	0.22	0.10	0.13	0.21
Net realized and unrealized gain (loss)	0.30	(0.17)	(0.79)	(0.60)	0.29	0.50
Total from investment operations	0.47	0.13	(0.57)	(0.50)	0.42	0.71
Distributions to shareholders from net investment income	(0.17)	(0.32)	(0.21)	(0.13)	(0.19)	(0.26)
Distributions to shareholders from net realized gains	—	—	—	—	(0.25)	(0.08)
Distributions to shareholders from return of capital	—	— ^(b)	(0.04)	(0.03)	—	—
Total distributions	(0.17)	(0.32)	(0.25)	(0.16)	(0.44)	(0.34)
Net asset value, end of period	\$ 9.44	\$ 9.14	\$ 9.33	\$10.15	\$10.81	\$10.83
Total return^(c)	5.24%	1.44%	(5.61)%	(4.74)%	3.65%	6.87%
Net assets, end of period (in 000s)	\$ 816	\$ 845	\$ 955	\$1,115	\$1,070	\$1,141
Ratio of net expenses to average net assets	0.88% ^(d)	0.88%	0.88%	0.88%	0.87%	0.91%
Ratio of total expenses to average net assets	0.96% ^(d)	0.97%	0.98%	0.97%	0.98%	1.01%
Ratio of net investment income to average net assets	3.64% ^(d)	3.33%	2.38%	0.97%	1.11%	1.95%
Portfolio turnover rate ^(e)	500%	1,127%	884%	489%	575%	693%

(a) Calculated based on the average shares outstanding methodology.

(b) Amount is less than (\$0.005) per share.

(c) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(d) Annualized.

(e) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Core Fixed Income Fund					
	Investor Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$ 9.11	\$ 9.30	\$ 10.11	\$ 10.77	\$ 10.80	\$ 10.42
Net investment income ^(a)	0.19	0.34	0.26	0.15	0.16	0.24
Net realized and unrealized gain (loss)	0.30	(0.18)	(0.78)	(0.61)	0.30	0.52
Total from investment operations	0.49	0.16	(0.52)	(0.46)	0.46	0.76
Distributions to shareholders from net investment income	(0.19)	(0.35)	(0.24)	(0.17)	(0.24)	(0.30)
Distributions to shareholders from net realized gains	—	—	—	—	(0.25)	(0.08)
Distributions to shareholders from return of capital	—	— ^(b)	(0.05)	(0.03)	—	—
Total distributions	(0.19)	(0.35)	(0.29)	(0.20)	(0.49)	(0.38)
Net asset value, end of period	\$ 9.41	\$ 9.11	\$ 9.30	\$ 10.11	\$ 10.77	\$ 10.80
Total return^(c)	5.47%	1.86%	(5.15)%	(4.37)%	4.09%	7.33%
Net assets, end of period (in 000s)	\$451,546	\$396,138	\$195,489	\$269,988	\$426,467	\$122,100
Ratio of net expenses to average net assets	0.46% ^(d)	0.46%	0.46%	0.46%	0.45%	0.48%
Ratio of total expenses to average net assets	0.54% ^(d)	0.55%	0.56%	0.55%	0.56%	0.59%
Ratio of net investment income to average net assets	4.06% ^(d)	3.78%	2.76%	1.37%	1.46%	2.27%
Portfolio turnover rate ^(e)	500%	1,127%	884%	489%	575%	693%

(a) Calculated based on the average shares outstanding methodology.

(b) Amount is less than (\$0.005) per share.

(c) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(d) Annualized.

(e) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Core Fixed Income Fund					
	Class R6 Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$ 9.15	\$ 9.34	\$ 10.16	\$ 10.82	\$ 10.84	\$ 10.46
Net investment income ^(a)	0.19	0.35	0.28	0.17	0.19	0.27
Net realized and unrealized gain (loss)	0.31	(0.18)	(0.81)	(0.62)	0.29	0.50
Total from investment operations	0.50	0.17	(0.53)	(0.45)	0.48	0.77
Distributions to shareholders from net investment income	(0.20)	(0.36)	(0.24)	(0.17)	(0.25)	(0.31)
Distributions to shareholders from net realized gains	—	—	—	—	(0.25)	(0.08)
Distributions to shareholders from return of capital	—	— ^(b)	(0.05)	(0.04)	—	—
Total distributions	(0.20)	(0.36)	(0.29)	(0.21)	(0.50)	(0.39)
Net asset value, end of period	\$ 9.45	\$ 9.15	\$ 9.34	\$ 10.16	\$ 10.82	\$ 10.84
Total return^(c)	5.50%	1.96%	(5.12)%	(4.16)%	4.18%	7.41%
Net assets, end of period (in 000s)	\$199,279	\$164,210	\$276,178	\$187,649	\$39,378	\$152,821
Ratio of net expenses to average net assets	0.37% ^(d)	0.37%	0.37%	0.37%	0.36%	0.40%
Ratio of total expenses to average net assets	0.45% ^(d)	0.46%	0.47%	0.46%	0.47%	0.50%
Ratio of net investment income to average net assets	4.15% ^(d)	3.82%	2.97%	1.56%	1.71%	2.51%
Portfolio turnover rate ^(e)	500%	1,127%	884%	489%	575%	693%

(a) Calculated based on the average shares outstanding methodology.

(b) Amount is less than (\$0.005) per share.

(c) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(d) Annualized.

(e) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Core Fixed Income Fund					
	Class R Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$ 9.11	\$ 9.29	\$10.11	\$10.77	\$10.79	\$10.42
Net investment income ^(a)	0.16	0.29	0.22	0.09	0.12	0.20
Net realized and unrealized gain (loss)	0.31	(0.16)	(0.80)	(0.60)	0.29	0.50
Total from investment operations	0.47	0.13	(0.58)	(0.51)	0.41	0.70
Distributions to shareholders from net investment income	(0.17)	(0.31)	(0.20)	(0.13)	(0.18)	(0.25)
Distributions to shareholders from net realized gains	—	—	—	—	(0.25)	(0.08)
Distributions to shareholders from return of capital	—	— ^(b)	(0.04)	(0.02)	—	—
Total distributions	(0.17)	(0.31)	(0.24)	(0.15)	(0.43)	(0.33)
Net asset value, end of period	\$ 9.41	\$ 9.11	\$ 9.29	\$10.11	\$10.77	\$10.79
Total return^(c)	5.21%	1.36%	(5.62)%	(4.75)%	3.57%	6.70%
Net assets, end of period (in 000s)	\$3,182	\$3,762	\$3,782	\$4,181	\$4,864	\$4,774
Ratio of net expenses to average net assets	0.96% ^(d)	0.96%	0.96%	0.96%	0.95%	1.00%
Ratio of total expenses to average net assets	1.04% ^(d)	1.05%	1.06%	1.05%	1.06%	1.10%
Ratio of net investment income to average net assets	3.56% ^(d)	3.26%	2.31%	0.88%	1.02%	1.88%
Portfolio turnover rate ^(e)	500%	1,127%	884%	489%	575%	693%

(a) Calculated based on the average shares outstanding methodology.

(b) Amount is less than (\$0.005) per share.

(c) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(d) Annualized.

(e) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Core Fixed Income Fund					
	Class P Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$ 9.15	\$ 9.34	\$ 10.16	\$ 10.82	\$ 10.85	\$ 10.47
Net investment income ^(a)	0.19	0.35	0.27	0.16	0.18	0.27
Net realized and unrealized gain (loss)	0.31	(0.18)	(0.80)	(0.61)	0.29	0.50
Total from investment operations	0.50	0.17	(0.53)	(0.45)	0.47	0.77
Distributions to shareholders from net investment income	(0.20)	(0.36)	(0.24)	(0.17)	(0.25)	(0.31)
Distributions to shareholders from net realized gains	—	—	—	—	(0.25)	(0.08)
Distributions to shareholders from return of capital	—	— ^(b)	(0.05)	(0.04)	—	—
Total distributions	(0.20)	(0.36)	(0.29)	(0.21)	(0.50)	(0.39)
Net asset value, end of period	\$ 9.45	\$ 9.15	\$ 9.34	\$ 10.16	\$ 10.82	\$ 10.85
Total return^(c)	5.50%	1.96%	(5.12)%	(4.25)%	4.18%	7.41%
Net assets, end of period (in 000s)	\$925,511	\$788,276	\$648,289	\$690,242	\$809,047	\$704,747
Ratio of net expenses to average net assets	0.37% ^(d)	0.37%	0.37%	0.37%	0.36%	0.40%
Ratio of total expenses to average net assets	0.45% ^(d)	0.46%	0.47%	0.46%	0.46%	0.50%
Ratio of net investment income to average net assets	4.14% ^(d)	3.85%	2.90%	1.47%	1.60%	2.47%
Portfolio turnover rate ^(e)	500%	1,127%	884%	489%	575%	693%

(a) Calculated based on the average shares outstanding methodology.

(b) Amount is less than (\$0.005) per share.

(c) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(d) Annualized.

(e) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Dynamic Bond Fund					
	Class A Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$ 9.36	\$ 9.00	\$ 9.14	\$ 9.41	\$ 8.48	\$ 9.28
Net investment income ^(a)	0.24	0.36	0.24	0.09	0.31	0.26
Net realized and unrealized gain (loss)	0.23	0.36	(0.09)	(0.20)	0.99	(0.78)
Total from investment operations	0.47	0.72	0.15	(0.11)	1.30	(0.52)
Distributions to shareholders from net investment income	(0.36)	(0.36)	—	—	(0.35)	— ^(b)
Distributions to shareholders from return of capital	—	—	(0.29)	(0.16)	(0.02)	(0.28)
Total distributions	(0.36)	(0.36)	(0.29)	(0.16)	(0.37)	(0.28)
Net asset value, end of period	\$ 9.47	\$ 9.36	\$ 9.00	\$ 9.14	\$ 9.41	\$ 8.48
Total return^(c)	5.13%	8.30%	1.64%	(1.12)%	15.12%	(5.64)%
Net assets, end of period (in 000s)	\$98,350	\$103,331	\$121,804	\$127,793	\$126,488	\$115,257
Ratio of net expenses to average net assets	1.06% ^(d)	1.04%	1.03%	1.01%	1.02%	1.01%
Ratio of total expenses to average net assets	1.13% ^(d)	1.15%	1.12%	1.07%	1.05%	1.04%
Ratio of net investment income to average net assets	5.19% ^(d)	3.94%	2.75%	0.94%	3.27%	2.84%
Portfolio turnover rate ^(e)	1,306%	2,353%	1,026%	416%	722%	491%

(a) Calculated based on the average shares outstanding methodology.

(b) Amount is less than \$0.005 per share.

(c) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(d) Annualized.

(e) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Dynamic Bond Fund					
	Class C Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$ 9.34	\$ 8.98	\$ 9.11	\$ 9.39	\$ 8.46	\$ 9.25
Net investment income ^(a)	0.21	0.29	0.15	0.02	0.24	0.19
Net realized and unrealized gain (loss)	0.23	0.36	(0.06)	(0.21)	0.98	(0.77)
Total from investment operations	0.44	0.65	0.09	(0.19)	1.22	(0.58)
Distributions to shareholders from net investment income	(0.33)	(0.29)	—	—	(0.27)	— ^(b)
Distributions to shareholders from return of capital	—	—	(0.22)	(0.09)	(0.02)	(0.21)
Total distributions	(0.33)	(0.29)	(0.22)	(0.09)	(0.29)	(0.21)
Net asset value, end of period	\$ 9.45	\$ 9.34	\$ 8.98	\$ 9.11	\$ 9.39	\$ 8.46
Total return^(c)	4.65%	7.50%	0.81%	(1.82)%	14.24%	(6.27)%
Net assets, end of period (in 000s)	\$6,962	\$5,855	\$7,470	\$22,237	\$55,099	\$89,308
Ratio of net expenses to average net assets	1.81% ^(d)	1.79%	1.78%	1.76%	1.77%	1.77%
Ratio of total expenses to average net assets	1.88% ^(d)	1.90%	1.87%	1.81%	1.80%	1.79%
Ratio of net investment income to average net assets	4.43% ^(d)	3.20%	1.68%	0.18%	2.54%	2.10%
Portfolio turnover rate ^(e)	1,306%	2,353%	1,026%	416%	722%	491%

(a) Calculated based on the average shares outstanding methodology.

(b) Amount is less than \$0.005 per share.

(c) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(d) Annualized.

(e) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Dynamic Bond Fund					
	Institutional Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$ 9.37	\$ 9.01	\$ 9.15	\$ 9.42	\$ 8.49	\$ 9.28
Net investment income ^(a)	0.26	0.39	0.27	0.12	0.34	0.29
Net realized and unrealized gain (loss)	0.23	0.36	(0.09)	(0.20)	0.99	(0.76)
Total from investment operations	0.49	0.75	0.18	(0.08)	1.33	(0.47)
Distributions to shareholders from net investment income	(0.38)	(0.39)	—	—	(0.38)	(0.01)
Distributions to shareholders from return of capital	—	—	(0.32)	(0.19)	(0.02)	(0.31)
Total distributions	(0.38)	(0.39)	(0.32)	(0.19)	(0.40)	(0.32)
Net asset value, end of period	\$ 9.48	\$ 9.37	\$ 9.01	\$ 9.15	\$ 9.42	\$ 8.49
Total return^(b)	5.29%	8.65%	1.97%	(0.83)%	15.62%	(5.31)%
Net assets, end of period (in 000s)	\$392,149	\$343,876	\$310,847	\$376,645	\$437,445	\$564,586
Ratio of net expenses to average net assets	0.73% ^(c)	0.71%	0.70%	0.68%	0.69%	0.68%
Ratio of total expenses to average net assets	0.80% ^(c)	0.82%	0.79%	0.74%	0.71%	0.70%
Ratio of net investment income to average net assets	5.52% ^(c)	4.29%	3.04%	1.28%	3.61%	3.18%
Portfolio turnover rate ^(d)	1,306%	2,353%	1,026%	416%	722%	491%

(a) Calculated based on the average shares outstanding methodology.

(b) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(c) Annualized.

(d) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Dynamic Bond Fund					
	Investor Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$ 9.37	\$ 9.01	\$ 9.14	\$ 9.42	\$ 8.48	\$ 9.28
Net investment income ^(a)	0.26	0.39	0.26	0.11	0.33	0.29
Net realized and unrealized gain (loss)	0.22	0.36	(0.08)	(0.21)	1.00	(0.78)
Total from investment operations	0.48	0.75	0.18	(0.10)	1.33	(0.49)
Distributions to shareholders from net investment income	(0.37)	(0.39)	—	—	(0.37)	(0.01)
Distributions to shareholders from return of capital	—	—	(0.31)	(0.18)	(0.02)	(0.30)
Total distributions	(0.37)	(0.39)	(0.31)	(0.18)	(0.39)	(0.31)
Net asset value, end of period	\$ 9.48	\$ 9.37	\$ 9.01	\$ 9.14	\$ 9.42	\$ 8.48
Total return^(b)	5.26%	8.68%	1.78%	(0.90)%	15.52%	(5.40)%
Net assets, end of period (in 000s)	\$51,368	\$23,492	\$17,221	\$18,592	\$22,711	\$25,179
Ratio of net expenses to average net assets	0.81% ^(c)	0.79%	0.78%	0.76%	0.77%	0.76%
Ratio of total expenses to average net assets	0.88% ^(c)	0.90%	0.87%	0.82%	0.80%	0.79%
Ratio of net investment income to average net assets	5.43% ^(c)	4.25%	2.95%	1.19%	3.53%	3.15%
Portfolio turnover rate ^(d)	1,306%	2,353%	1,026%	416%	722%	491%

(a) Calculated based on the average shares outstanding methodology.

(b) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(c) Annualized.

(d) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Dynamic Bond Fund					
	Class R6 Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$ 9.37	\$ 9.00	\$ 9.14	\$ 9.41	\$ 8.48	\$ 9.28
Net investment income ^(a)	0.26	0.39	0.27	0.14	0.34	0.29
Net realized and unrealized gain (loss)	0.23	0.37	(0.09)	(0.22)	0.99	(0.77)
Total from investment operations	0.49	0.76	0.18	(0.08)	1.33	(0.48)
Distributions to shareholders from net investment income	(0.38)	(0.39)	—	—	(0.38)	(0.01)
Distributions to shareholders from return of capital	—	—	(0.32)	(0.19)	(0.02)	(0.31)
Total distributions	(0.38)	(0.39)	(0.32)	(0.19)	(0.40)	(0.32)
Net asset value, end of period	\$ 9.48	\$ 9.37	\$ 9.00	\$ 9.14	\$ 9.41	\$ 8.48
Total return^(b)	5.30%	8.67%	1.87%	(0.71)%	15.51%	(5.30)%
Net assets, end of period (in 000s)	\$49,007	\$50,711	\$17,985	\$19,883	\$4,023	\$6,779
Ratio of net expenses to average net assets	0.72% ^(c)	0.70%	0.69%	0.67%	0.68%	0.67%
Ratio of total expenses to average net assets	0.79% ^(c)	0.81%	0.78%	0.73%	0.70%	0.69%
Ratio of net investment income to average net assets	5.53% ^(c)	4.30%	3.06%	1.47%	3.63%	3.16%
Portfolio turnover rate ^(d)	1,306%	2,353%	1,026%	416%	722%	491%

(a) Calculated based on the average shares outstanding methodology.

(b) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(c) Annualized.

(d) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Dynamic Bond Fund					
	Class R Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$ 9.34	\$ 8.98	\$ 9.12	\$ 9.40	\$ 8.47	\$ 9.26
Net investment income ^(a)	0.23	0.34	0.22	0.07	0.29	0.24
Net realized and unrealized gain (loss)	0.23	0.36	(0.09)	(0.21)	0.98	(0.77)
Total from investment operations	0.46	0.70	0.13	(0.14)	1.27	(0.53)
Distributions to shareholders from net investment income	(0.35)	(0.34)	—	—	(0.32)	—
Distributions to shareholders from return of capital	—	—	(0.27)	(0.14)	(0.02)	(0.26)
Total distributions	(0.35)	(0.34)	(0.27)	(0.14)	(0.34)	(0.26)
Net asset value, end of period	\$ 9.45	\$ 9.34	\$ 8.98	\$ 9.12	\$ 9.40	\$ 8.47
Total return^(b)	5.00%	8.05%	1.28%	(1.35)%	14.98%	(5.89)%
Net assets, end of period (in 000s)	\$2,721	\$3,044	\$2,886	\$2,520	\$2,539	\$3,056
Ratio of net expenses to average net assets	1.31% ^(c)	1.29%	1.28%	1.26%	1.27%	1.27%
Ratio of total expenses to average net assets	1.38% ^(c)	1.40%	1.37%	1.32%	1.30%	1.29%
Ratio of net investment income to average net assets	4.95% ^(c)	3.70%	2.51%	0.70%	3.04%	2.59%
Portfolio turnover rate ^(d)	1,306%	2,353%	1,026%	416%	722%	491%

(a) Calculated based on the average shares outstanding methodology.

(b) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(c) Annualized.

(d) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Dynamic Bond Fund					
	Class P Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$ 9.35	\$ 8.99	\$ 9.13	\$ 9.40	\$ 8.47	\$ 9.27
Net investment income ^(a)	0.26	0.39	0.27	0.12	0.34	0.29
Net realized and unrealized gain (loss)	0.23	0.36	(0.09)	(0.20)	0.99	(0.77)
Total from investment operations	0.49	0.75	0.18	(0.08)	1.33	(0.48)
Distributions to shareholders from net investment income	(0.38)	(0.39)	—	—	(0.38)	(0.01)
Distributions to shareholders from return of capital	—	—	(0.32)	(0.19)	(0.02)	(0.31)
Total distributions	(0.38)	(0.39)	(0.32)	(0.19)	(0.40)	(0.32)
Net asset value, end of period	\$ 9.46	\$ 9.35	\$ 8.99	\$ 9.13	\$ 9.40	\$ 8.47
Total return^(b)	5.31%	8.68%	1.87%	(0.71)%	15.53%	(5.31)%
Net assets, end of period (in 000s)	\$153,509	\$150,478	\$158,372	\$221,056	\$268,868	\$235,966
Ratio of net expenses to average net assets	0.72% ^(c)	0.70%	0.69%	0.67%	0.68%	0.67%
Ratio of total expenses to average net assets	0.79% ^(c)	0.81%	0.78%	0.73%	0.70%	0.69%
Ratio of net investment income to average net assets	5.53% ^(c)	4.29%	2.99%	1.27%	3.62%	3.18%
Portfolio turnover rate ^(d)	1,306%	2,353%	1,026%	416%	722%	491%

(a) Calculated based on the average shares outstanding methodology.

(b) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(c) Annualized.

(d) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Global Core Fixed Income Fund					
	Class A Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$ 11.38	\$ 11.20	\$ 12.00	\$ 12.73	\$ 12.72	\$ 12.47
Net investment income ^(a)	0.17	0.27	0.18	0.07	0.14	0.14
Net realized and unrealized gain (loss)	0.33	0.19	(0.75)	(0.65)	0.54	0.47
Total from investment operations	0.50	0.46	(0.57)	(0.58)	0.68	0.61
Distributions to shareholders from net investment income	(0.18)	(0.28)	(0.23)	(0.11)	(0.32)	(0.20)
Distributions to shareholders from net realized gains	—	—	—	(0.04)	(0.35)	(0.16)
Total distributions	(0.18)	(0.28)	(0.23)	(0.15)	(0.67)	(0.36)
Net asset value, end of period	\$ 11.70	\$ 11.38	\$ 11.20	\$ 12.00	\$ 12.73	\$ 12.72
Total return^(b)	4.42%	4.15%	(4.72)%	(4.53)%	5.15%	4.88%
Net assets, end of period (in 000s)	\$28,008	\$28,643	\$36,563	\$45,557	\$52,270	\$42,358
Ratio of net expenses to average net assets	0.91% ^(c)	0.92%	0.91%	0.94%	1.00%	1.01%
Ratio of total expenses to average net assets	1.13% ^(c)	1.12%	1.19%	1.16%	1.17%	1.13%
Ratio of net investment income to average net assets	3.03% ^(c)	2.43%	1.56%	0.56%	1.07%	1.08%
Portfolio turnover rate ^(d)	295%	566%	689%	461%	522%	610%

(a) Calculated based on the average shares outstanding methodology.

(b) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(c) Annualized.

(d) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Global Core Fixed Income Fund					
	Class C Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$11.27	\$11.09	\$11.88	\$12.62	\$12.61	\$12.37
Net investment income (loss) ^(a)	0.13	0.18	0.09	(0.03)	0.04	0.04
Net realized and unrealized gain (loss)	0.32	0.19	(0.74)	(0.64)	0.54	0.46
Total from investment operations	0.45	0.37	(0.65)	(0.67)	0.58	0.50
Distributions to shareholders from net investment income	(0.13)	(0.19)	(0.14)	(0.03)	(0.22)	(0.10)
Distributions to shareholders from net realized gains	—	—	—	(0.04)	(0.35)	(0.16)
Total distributions	(0.13)	(0.19)	(0.14)	(0.07)	(0.57)	(0.26)
Net asset value, end of period	\$11.59	\$11.27	\$11.09	\$11.88	\$12.62	\$12.61
Total return^(b)	4.05%	3.30%	(5.33)%	(5.28)%	4.40%	4.06%
Net assets, end of period (in 000s)	\$ 679	\$1,027	\$1,728	\$2,938	\$4,799	\$6,300
Ratio of net expenses to average net assets	1.66% ^(c)	1.67%	1.66%	1.70%	1.75%	1.76%
Ratio of total expenses to average net assets	1.88% ^(c)	1.87%	1.94%	1.91%	1.91%	1.88%
Ratio of net investment income (loss) to average net assets	2.28% ^(c)	1.67%	0.78%	(0.22)%	0.33%	0.33%
Portfolio turnover rate ^(d)	295%	566%	689%	461%	522%	610%

(a) Calculated based on the average shares outstanding methodology.

(b) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(c) Annualized.

(d) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Global Core Fixed Income Fund					
	Six Months Ended September 30, 2024 (Unaudited)	Institutional Shares				
		Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$ 11.36	\$ 11.18	\$ 11.97	\$ 12.70	\$ 12.70	\$ 12.45
Net investment income ^(a)	0.19	0.31	0.21	0.11	0.18	0.18
Net realized and unrealized gain (loss)	0.32	0.18	(0.74)	(0.65)	0.53	0.47
Total from investment operations	0.51	0.49	(0.53)	(0.54)	0.71	0.65
Distributions to shareholders from net investment income	(0.19)	(0.31)	(0.26)	(0.15)	(0.36)	(0.24)
Distributions to shareholders from net realized gains	—	—	—	(0.04)	(0.35)	(0.16)
Total distributions	(0.19)	(0.31)	(0.26)	(0.19)	(0.71)	(0.40)
Net asset value, end of period	\$ 11.68	\$ 11.36	\$ 11.18	\$ 11.97	\$ 12.70	\$ 12.70
Total return^(b)	4.59%	4.48%	(4.43)%	(4.24)%	5.48%	5.22%
Net assets, end of period (in 000s)	\$236,786	\$218,637	\$206,613	\$251,099	\$282,633	\$250,976
Ratio of net expenses to average net assets	0.59% ^(c)	0.61%	0.60%	0.63%	0.69%	0.69%
Ratio of total expenses to average net assets	0.80% ^(c)	0.79%	0.86%	0.83%	0.83%	0.79%
Ratio of net investment income to average net assets	3.35% ^(c)	2.76%	1.87%	0.87%	1.38%	1.37%
Portfolio turnover rate ^(d)	295%	566%	689%	461%	522%	610%

(a) Calculated based on the average shares outstanding methodology.

(b) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(c) Annualized.

(d) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Global Core Fixed Income Fund					
	Six Months Ended September 30, 2024 (Unaudited)	Service Shares				
		Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$11.30	\$11.12	\$11.91	\$12.63	\$12.62	\$12.38
Net investment income ^(a)	0.16	0.25	0.15	0.05	0.11	0.13
Net realized and unrealized gain (loss)	0.33	0.18	(0.73)	(0.65)	0.55	0.44
Total from investment operations	0.49	0.43	(0.58)	(0.60)	0.66	0.57
Distributions to shareholders from net investment income	(0.17)	(0.25)	(0.21)	(0.08)	(0.30)	(0.17)
Distributions to shareholders from net realized gains	—	—	—	(0.04)	(0.35)	(0.16)
Total distributions	(0.17)	(0.25)	(0.21)	(0.12)	(0.65)	(0.33)
Net asset value, end of period	\$11.62	\$11.30	\$11.12	\$11.91	\$12.63	\$12.62
Total return^(b)	4.43%	3.88%	(4.87)%	(4.74)%	4.98%	4.71%
Net assets, end of period (in 000s)	\$ 419	\$ 427	\$ 491	\$ 567	\$ 653	\$ 196
Ratio of net expenses to average net assets	1.09% ^(c)	1.11%	1.10%	1.13%	1.18%	1.19%
Ratio of total expenses to average net assets	1.30% ^(c)	1.29%	1.36%	1.33%	1.34%	1.30%
Ratio of net investment income to average net assets	2.85% ^(c)	2.24%	1.38%	0.37%	0.85%	1.02%
Portfolio turnover rate ^(d)	295%	566%	689%	461%	522%	610%

(a) Calculated based on the average shares outstanding methodology.

(b) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(c) Annualized.

(d) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Global Core Fixed Income Fund					
	Investor Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$ 11.34	\$ 11.16	\$ 11.95	\$ 12.68	\$ 12.67	\$ 12.43
Net investment income ^(a)	0.19	0.30	0.20	0.10	0.17	0.17
Net realized and unrealized gain (loss)	0.32	0.18	(0.73)	(0.65)	0.54	0.46
Total from investment operations	0.51	0.48	(0.53)	(0.55)	0.71	0.63
Distributions to shareholders from net investment income	(0.19)	(0.30)	(0.26)	(0.14)	(0.35)	(0.23)
Distributions to shareholders from net realized gains	—	—	—	(0.04)	(0.35)	(0.16)
Total distributions	(0.19)	(0.30)	(0.26)	(0.18)	(0.70)	(0.39)
Net asset value, end of period	\$ 11.66	\$ 11.34	\$ 11.16	\$ 11.95	\$ 12.68	\$ 12.67
Total return^(b)	4.56%	4.42%	(4.42)%	(4.31)%	5.43%	5.07%
Net assets, end of period (in 000s)	\$29,178	\$35,349	\$49,849	\$60,048	\$73,477	\$47,717
Ratio of net expenses to average net assets	0.66% ^(c)	0.67%	0.66%	0.69%	0.75%	0.76%
Ratio of total expenses to average net assets	0.88% ^(c)	0.87%	0.94%	0.91%	0.92%	0.88%
Ratio of net investment income to average net assets	3.28% ^(c)	2.68%	1.80%	0.82%	1.31%	1.31%
Portfolio turnover rate ^(d)	295%	566%	689%	461%	522%	610%

(a) Calculated based on the average shares outstanding methodology.

(b) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(c) Annualized.

(d) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Global Core Fixed Income Fund					
	Class R6 Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$ 11.37	\$ 11.18	\$ 11.98	\$ 12.71	\$ 12.70	\$ 12.45
Net investment income ^(a)	0.19	0.31	0.21	0.11	0.19	0.17
Net realized and unrealized gain (loss)	0.33	0.19	(0.74)	(0.65)	0.53	0.48
Total from investment operations	0.52	0.50	(0.53)	(0.54)	0.72	0.65
Distributions to shareholders from net investment income	(0.20)	(0.31)	(0.27)	(0.15)	(0.36)	(0.24)
Distributions to shareholders from net realized gains	—	—	—	(0.04)	(0.35)	(0.16)
Total distributions	(0.20)	(0.31)	(0.27)	(0.19)	(0.71)	(0.40)
Net asset value, end of period	\$ 11.69	\$ 11.37	\$ 11.18	\$ 11.98	\$ 12.71	\$ 12.70
Total return^(b)	4.68%	4.39%	(4.34)%	(4.23)%	5.49%	5.22%
Net assets, end of period (in 000s)	\$364,718	\$363,947	\$294,104	\$272,464	\$264,049	\$311,837
Ratio of net expenses to average net assets	0.58% ^(c)	0.60%	0.59%	0.62%	0.68%	0.68%
Ratio of total expenses to average net assets	0.79% ^(c)	0.78%	0.85%	0.82%	0.82%	0.78%
Ratio of net investment income to average net assets	3.36% ^(c)	2.78%	1.91%	0.89%	1.40%	1.36%
Portfolio turnover rate ^(d)	295%	566%	689%	461%	522%	610%

(a) Calculated based on the average shares outstanding methodology.

(b) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(c) Annualized.

(d) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Global Core Fixed Income Fund					
	Class P Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				
	2024	2023	2022	2021	2020	
Per Share Data						
Net asset value, beginning of period	\$11.38	\$11.19	\$11.99	\$12.72	\$12.71	\$12.46
Net investment income ^(a)	0.19	0.31	0.21	0.11	0.19	0.18
Net realized and unrealized gain (loss)	0.33	0.19	(0.74)	(0.65)	0.53	0.47
Total from investment operations	0.52	0.50	(0.53)	(0.54)	0.72	0.65
Distributions to shareholders from net investment income	(0.20)	(0.31)	(0.27)	(0.15)	(0.36)	(0.24)
Distributions to shareholders from net realized gains	—	—	—	(0.04)	(0.35)	(0.16)
Total distributions	(0.20)	(0.31)	(0.27)	(0.19)	(0.71)	(0.40)
Net asset value, end of period	\$11.70	\$11.38	\$11.19	\$11.99	\$12.72	\$12.71
Total return^(b)	4.59%	4.48%	(4.33)%	(4.23)%	5.49%	5.22%
Net assets, end of period (in 000s)	\$9,730	\$8,510	\$7,323	\$8,160	\$8,889	\$7,900
Ratio of net expenses to average net assets	0.58% ^(c)	0.60%	0.59%	0.62%	0.68%	0.68%
Ratio of total expenses to average net assets	0.79% ^(c)	0.78%	0.85%	0.82%	0.82%	0.78%
Ratio of net investment income to average net assets	3.36% ^(c)	2.78%	1.89%	0.88%	1.40%	1.38%
Portfolio turnover rate ^(d)	295%	566%	689%	461%	522%	610%

(a) Calculated based on the average shares outstanding methodology.

(b) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(c) Annualized.

(d) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Income Fund					
	Class A Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				Period Ended March 31, 2020 ^(a)
	2024	2023	2022	2021		
Per Share Data						
Net asset value, beginning of period	\$ 8.90	\$ 8.54	\$ 9.55	\$10.25	\$ 8.88	\$ 10.00
Net investment income ^(b)	0.25	0.48	0.42	0.32	0.33	0.11
Net realized and unrealized gain (loss)	0.24	0.37	(0.80)	(0.59)	1.43	(1.11)
Total from investment operations	0.49	0.85	(0.38)	(0.27)	1.76	(1.00)
Distributions to shareholders from net investment income	(0.25)	(0.44)	(0.62)	(0.34)	(0.35)	(0.12)
Distributions to shareholders from net realized gains	—	—	—	(0.09)	(0.04)	—
Distributions to shareholders from return of capital	—	(0.05)	(0.01)	—	—	—
Total distributions	(0.25)	(0.49)	(0.63)	(0.43)	(0.39)	(0.12)
Net asset value, end of period	\$ 9.14	\$ 8.90	\$ 8.54	\$ 9.55	\$10.25	\$ 8.88
Total return^(c)	5.74%	10.29%	(3.85)%	(2.86)%	19.94%	(10.14)%
Net assets, end of period (in 000s)	\$1,697	\$1,305	\$ 598	\$ 501	\$ 501	\$ 142
Ratio of net expenses to average net assets	0.97% ^(d)	0.98%	0.97%	0.97%	0.97%	0.98% ^(d)
Ratio of total expenses to average net assets	1.27% ^(d)	1.46%	1.42%	1.30%	1.71%	2.58% ^(d)
Ratio of net investment income to average net assets	5.64% ^(d)	5.60%	4.76%	3.12%	3.19%	3.44% ^(d)
Portfolio turnover rate ^(e)	457%	641%	469%	139%	363%	110%

(a) Commenced operations on December 03, 2019.

(b) Calculated based on the average shares outstanding methodology.

(c) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(d) Annualized.

(e) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Income Fund					
	Six Months Ended September 30, 2024 (Unaudited)	Class C Shares				Period Ended March 31, 2020 ^(a)
		Year Ended March 31,				
		2024	2023	2022	2021	
Per Share Data						
Net asset value, beginning of period	\$ 8.89	\$ 8.54	\$ 9.55	\$10.25	\$ 8.88	\$ 10.00
Net investment income ^(b)	0.22	0.41	0.36	0.25	0.26	0.09
Net realized and unrealized gain (loss)	0.25	0.37	(0.81)	(0.60)	1.42	(1.12)
Total from investment operations	0.47	0.78	(0.45)	(0.35)	1.68	(1.03)
Distributions to shareholders from net investment income	(0.22)	(0.38)	(0.55)	(0.26)	(0.27)	(0.09)
Distributions to shareholders from net realized gains	—	—	—	(0.09)	(0.04)	—
Distributions to shareholders from return of capital	—	(0.05)	(0.01)	—	—	—
Total distributions	(0.22)	(0.43)	(0.56)	(0.35)	(0.31)	(0.09)
Net asset value, end of period	\$ 9.14	\$ 8.89	\$ 8.54	\$ 9.55	\$10.25	\$ 8.88
Total return^(c)	5.35%	9.35%	(4.57)%	(3.59)%	19.06%	(10.35)%
Net assets, end of period (in 000s)	\$1,222	\$ 597	\$ 328	\$ 197	\$ 77	\$ 65
Ratio of net expenses to average net assets	1.72% ^(d)	1.73%	1.72%	1.72%	1.72%	1.73% ^(d)
Ratio of total expenses to average net assets	2.02% ^(d)	2.23%	2.18%	2.07%	2.71%	3.40% ^(d)
Ratio of net investment income to average net assets	4.87% ^(d)	4.79%	4.09%	2.52%	2.52%	2.67% ^(d)
Portfolio turnover rate ^(e)	457%	641%	469%	139%	363%	110%

(a) Commenced operations on December 03, 2019.

(b) Calculated based on the average shares outstanding methodology.

(c) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(d) Annualized.

(e) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Income Fund					
	Six Months Ended September 30, 2024 (Unaudited)	Institutional Shares				Period Ended March 31, 2020 ^(a)
		Year Ended March 31,				
	2024	2023	2022	2021		
Per Share Data						
Net asset value, beginning of period	\$ 8.89	\$ 8.54	\$ 9.55	\$ 10.25	\$ 8.88	\$ 10.00
Net investment income ^(b)	0.27	0.51	0.43	0.36	0.37	0.12
Net realized and unrealized gain (loss)	0.25	0.36	(0.78)	(0.60)	1.42	(1.11)
Total from investment operations	0.52	0.87	(0.35)	(0.24)	1.79	(0.99)
Distributions to shareholders from net investment income	(0.27)	(0.47)	(0.65)	(0.37)	(0.38)	(0.13)
Distributions to shareholders from net realized gains	—	—	—	(0.09)	(0.04)	—
Distributions to shareholders from return of capital	—	(0.05)	(0.01)	—	—	—
Total distributions	(0.27)	(0.52)	(0.66)	(0.46)	(0.42)	(0.13)
Net asset value, end of period	\$ 9.14	\$ 8.89	\$ 8.54	\$ 9.55	\$ 10.25	\$ 8.88
Total return^(c)	5.92%	10.53%	(3.53)%	(2.54)%	20.34%	(10.03)%
Net assets, end of period (in 000s)	\$30,630	\$14,364	\$13,094	\$25,483	\$25,710	\$22,264
Ratio of net expenses to average net assets	0.64% ^(d)	0.65%	0.64%	0.64%	0.64%	0.64% ^(d)
Ratio of total expenses to average net assets	0.93% ^(d)	1.15%	1.06%	0.98%	1.75%	2.53% ^(d)
Ratio of net investment income to average net assets	5.94% ^(d)	5.89%	4.96%	3.47%	3.63%	3.72% ^(d)
Portfolio turnover rate ^(e)	457%	641%	469%	139%	363%	110%

(a) Commenced operations on December 03, 2019.

(b) Calculated based on the average shares outstanding methodology.

(c) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(d) Annualized.

(e) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Income Fund					
	Investor Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				Period Ended March 31, 2020 ^(a)
	2024	2023	2022	2021		
Per Share Data						
Net asset value, beginning of period	\$ 8.90	\$ 8.54	\$ 9.55	\$10.25	\$ 8.88	\$ 10.00
Net investment income ^(b)	0.26	0.51	0.44	0.35	0.36	0.12
Net realized and unrealized gain (loss)	0.25	0.36	(0.80)	(0.60)	1.43	(1.12)
Total from investment operations	0.51	0.87	(0.36)	(0.25)	1.79	(1.00)
Distributions to shareholders from net investment income	(0.26)	(0.46)	(0.64)	(0.36)	(0.38)	(0.12)
Distributions to shareholders from net realized gains	—	—	—	(0.09)	(0.04)	—
Distributions to shareholders from return of capital	—	(0.05)	(0.01)	—	—	—
Total distributions	(0.26)	(0.51)	(0.65)	(0.45)	(0.42)	(0.12)
Net asset value, end of period	\$ 9.15	\$ 8.90	\$ 8.54	\$ 9.55	\$10.25	\$ 8.88
Total return^(c)	5.88%	10.56%	(3.61)%	(2.62)%	20.24%	(10.06)%
Net assets, end of period (in 000s)	\$12,509	\$7,253	\$ 268	\$ 118	\$ 54	\$ 45
Ratio of net expenses to average net assets	0.72% ^(d)	0.74%	0.72%	0.72%	0.72%	0.73% ^(d)
Ratio of total expenses to average net assets	1.02% ^(d)	1.20%	1.18%	1.05%	1.81%	2.62% ^(d)
Ratio of net investment income to average net assets	5.89% ^(d)	5.86%	5.12%	3.46%	3.54%	3.63% ^(d)
Portfolio turnover rate ^(e)	457%	641%	469%	139%	363%	110%

(a) Commenced operations on December 03, 2019.

(b) Calculated based on the average shares outstanding methodology.

(c) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(d) Annualized.

(e) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Income Fund					
	Class R6 Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				Period Ended March 31, 2020 ^(a)
	2024	2023	2022	2021		
Per Share Data						
Net asset value, beginning of period	\$ 8.89	\$ 8.54	\$ 9.55	\$10.25	\$ 8.88	\$ 10.00
Net investment income ^(b)	0.27	0.51	0.44	0.36	0.37	0.12
Net realized and unrealized gain (loss)	0.25	0.36	(0.79)	(0.60)	1.43	(1.11)
Total from investment operations	0.52	0.87	(0.35)	(0.24)	1.80	(0.99)
Distributions to shareholders from net investment income	(0.27)	(0.47)	(0.65)	(0.37)	(0.39)	(0.13)
Distributions to shareholders from net realized gains	—	—	—	(0.09)	(0.04)	—
Distributions to shareholders from return of capital	—	(0.05)	(0.01)	—	—	—
Total distributions	(0.27)	(0.52)	(0.66)	(0.46)	(0.43)	(0.13)
Net asset value, end of period	\$ 9.14	\$ 8.89	\$ 8.54	\$ 9.55	\$10.25	\$ 8.88
Total return^(c)	5.92%	10.54%	(3.52)%	(2.53)%	20.35%	(10.03)%
Net assets, end of period (in 000s)	\$ 60	\$ 56	\$ 51	\$ 53	\$ 54	\$ 45
Ratio of net expenses to average net assets	0.63% ^(d)	0.64%	0.63%	0.63%	0.63%	0.63% ^(d)
Ratio of total expenses to average net assets	0.93% ^(d)	1.13%	1.07%	0.97%	1.72%	2.52% ^(d)
Ratio of net investment income to average net assets	5.97% ^(d)	5.90%	5.07%	3.48%	3.64%	3.73% ^(d)
Portfolio turnover rate ^(e)	457%	641%	469%	139%	363%	110%

(a) Commenced operations on December 03, 2019.

(b) Calculated based on the average shares outstanding methodology.

(c) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(d) Annualized.

(e) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Financial Highlights (continued)

Selected Share Data for a Share Outstanding Throughout Each Period

	Income Fund					
	Class P Shares					
	Six Months Ended September 30, 2024 (Unaudited)	Year Ended March 31,				Period Ended March 31, 2020 ^(a)
	2024	2023	2022	2021		
Per Share Data						
Net asset value, beginning of period	\$ 8.89	\$ 8.54	\$ 9.55	\$ 10.25	\$ 8.88	\$ 10.00
Net investment income ^(b)	0.27	0.51	0.44	0.36	0.36	0.12
Net realized and unrealized gain (loss)	0.25	0.36	(0.79)	(0.60)	1.44	(1.11)
Total from investment operations	0.52	0.87	(0.35)	(0.24)	1.80	(0.99)
Distributions to shareholders from net investment income	(0.27)	(0.47)	(0.65)	(0.37)	(0.39)	(0.13)
Distributions to shareholders from net realized gains	—	—	—	(0.09)	(0.04)	—
Distributions to shareholders from return of capital	—	(0.05)	(0.01)	—	—	—
Total distributions	(0.27)	(0.52)	(0.66)	(0.46)	(0.43)	(0.13)
Net asset value, end of period	\$ 9.14	\$ 8.89	\$ 8.54	\$ 9.55	\$ 10.25	\$ 8.88
Total return^(c)	5.93%	10.54%	(3.52)%	(2.53)%	20.35%	(10.03)%
Net assets, end of period (in 000s)	\$77,009	\$73,551	\$50,736	\$73,188	\$89,424	\$ 809
Ratio of net expenses to average net assets	0.63% ^(d)	0.64%	0.63%	0.63%	0.63%	0.60% ^(d)
Ratio of total expenses to average net assets	0.93% ^(d)	1.11%	1.06%	0.97%	1.10%	0.63% ^(d)
Ratio of net investment income to average net assets	5.98% ^(d)	5.95%	5.02%	3.48%	3.46%	3.76% ^(d)
Portfolio turnover rate ^(e)	457%	641%	469%	139%	363%	110%

(a) Commenced operations on December 03, 2019.

(b) Calculated based on the average shares outstanding methodology.

(c) Assumes investment at the NAV at the beginning of the period, reinvestment of all dividends and distributions, a complete redemption of the investment at the NAV at the end of the period and no sales or redemption charges (if any). Total returns would be reduced if a sales or redemption charge was taken into account. Returns do not reflect the impact of taxes to shareholders relating to Fund distributions or the redemption of Fund shares. Total returns for periods less than one full year are not annualized.

(d) Annualized.

(e) The Fund's portfolio turnover rate is calculated in accordance with regulatory requirements, without regard to transactions involving short term investments and certain derivatives. If such transactions were included, the Fund's portfolio turnover rate may be higher.

Notes to Financial Statements

September 30, 2024 (Unaudited)

1. ORGANIZATION

Goldman Sachs Trust (the “Trust”) is a Delaware statutory trust registered under the Investment Company Act of 1940, as amended (the “Act”), as an open-end management investment company. The following table lists those series of the Trust that are included in this report (collectively, the “Funds” or individually a “Fund”), along with their corresponding share classes and respective diversification status under the Act:

Fund	Share Classes Offered	Diversified/ Non-diversified
Goldman Sachs Bond Fund and Goldman Sachs Core Fixed Income Fund	A, C, Institutional, Service, Investor, R6, R and P	Diversified
Goldman Sachs Dynamic Bond Fund	A, C, Institutional, Investor, R6, R and P	Diversified
Goldman Sachs Global Core Fixed Income Fund	A, C, Institutional, Service, Investor, R6 and P	Diversified
Goldman Sachs Income Fund	A, C, Institutional, Investor, R6 and P	Diversified

Class A Shares are sold with a front-end sales charge of up to 3.75%. Class C Shares are sold with a contingent deferred sales charge (“CDSC”) of 1.00%, which is imposed on redemptions made within 12 months of purchase. Institutional, Service, Investor, Class R6, Class R and Class P Shares are not subject to a sales charge.

Goldman Sachs Asset Management, L.P. (“GSAM”), an affiliate of Goldman Sachs & Co. LLC (“Goldman Sachs”), serves as investment adviser to each of the Bond, Core Fixed Income, Dynamic Bond and Income Funds pursuant to management agreements with the Trust. Goldman Sachs Asset Management International (“GSAMI”), an affiliate of GSAM and Goldman Sachs, serves as investment adviser to the Global Core Fixed Income Fund pursuant to a management agreement with the Trust (the management agreements with GSAM and GSAMI are collectively referred to herein as the “Agreements”).

2. SIGNIFICANT ACCOUNTING POLICIES

The financial statements have been prepared in accordance with accounting principles generally accepted in the United States of America (“GAAP”) and require management to make estimates and assumptions that may affect the reported amounts and disclosures. Actual results may differ from those estimates and assumptions. Each Fund is an investment company under GAAP and follows the accounting and reporting guidance applicable to investment companies.

A. Investment Valuation — The Funds’ valuation policy is to value investments at fair value.

B. Investment Income and Investments — Investment income includes interest income, dividend income, and securities lending income, if any. Interest income is accrued daily and adjusted for amortization of premiums and accretion of discounts. Dividend income is recognized on ex-dividend date or, for certain foreign securities, as soon as such information is obtained subsequent to the ex-dividend date. Non-cash dividends, if any, are recorded at the fair market value of the securities received. Investment transactions are reflected on trade date. Realized gains and losses are calculated using identified cost. Investment transactions are recorded on the following business day for daily net asset value (“NAV”) calculations. Investment income is recorded net of any foreign withholding taxes, less any amounts reclaimable. The Funds may file withholding tax reclaims in certain jurisdictions to recover a portion of amounts previously withheld. Any foreign capital gains tax is accrued daily based upon net unrealized gains, and is payable upon sale of such investments.

For derivative contracts, unrealized gains and losses are recorded daily and become realized gains and losses upon disposition or termination of the contract. Upfront payments, if any, are made or received upon entering into a swap agreement and are reflected in the Statements of Assets and Liabilities. Upfront payments are recognized over the contract’s term/event as realized gains or losses, with the exception of forward starting swap contracts whose realized gains or losses are recognized from the effective start date. For securities with paydown provisions, principal payments received are treated as a proportionate reduction to the cost basis of the securities, and excess or shortfall amounts are recorded as income. For treasury inflation protected securities (“TIPS”), adjustments to principal due to inflation/deflation are reflected as increases/decreases to interest income with a corresponding adjustment to cost.

2. SIGNIFICANT ACCOUNTING POLICIES (continued)

C. Class Allocations and Expenses — Investment income, realized and unrealized gain (loss), if any, and non-class specific expenses of each Fund are allocated daily based upon the proportion of net assets of each class. Non-class specific expenses directly incurred by a Fund are charged to that Fund, while such expenses incurred by the Trust are allocated across the applicable Funds on a straight-line and/or pro-rata basis depending upon the nature of the expenses. Class specific expenses, where applicable, are borne by the respective share classes and include Distribution and Service, Transfer Agency and Service and Shareholder Administration fees.

D. Federal Taxes and Distributions to Shareholders — It is each Fund's policy to comply with the requirements of the Internal Revenue Code of 1986, as amended (the "Code"), applicable to regulated investment companies and to distribute each year substantially all of its investment company taxable income and capital gains to its shareholders. Accordingly, each Fund is not required to make any provisions for the payment of federal income tax. Distributions to shareholders are recorded on the ex-dividend date. Income and capital gains distributions, if any, are declared and paid according to the following schedule:

Fund	Income Distributions	Capital Gains Distributions
	Declared/Paid	Declared/Paid
Bond Fund	Daily/Monthly	Annually
Core Fixed Income Fund	Daily/Monthly	Annually
Dynamic Bond Fund	Monthly/Monthly	Annually
Global Core Fixed Income Fund	Daily/Monthly	Annually
Income Fund	Daily/Monthly	Annually

Net capital losses, if any, are carried forward to future fiscal years and may be used to the extent allowed by the Code to offset any future capital gains. Losses that are carried forward will retain their character as either short-term or long-term capital losses. Utilization of capital loss carryforwards will reduce the requirement of future capital gains distributions.

The characterization of distributions to shareholders for financial reporting purposes is determined in accordance with federal income tax rules, which may differ from GAAP. The source of each Fund's distributions may be shown in the accompanying financial statements as either from distributable earnings or capital. Certain components of the Funds' net assets on the Statements of Assets and Liabilities reflect permanent GAAP/tax differences based on the appropriate tax character.

E. Foreign Currency Translation — The accounting records and reporting currency of a Fund are maintained in U.S. dollars. Assets and liabilities denominated in foreign currencies are translated into U.S. dollars using the current exchange rates at the close of each business day. The effect of changes in foreign currency exchange rates on investments is included within net realized and unrealized gain (loss) on investments. Changes in the value of other assets and liabilities as a result of fluctuations in foreign exchange rates are included in the Statements of Operations within net change in unrealized gain (loss) on foreign currency translation. Transactions denominated in foreign currencies are translated into U.S. dollars on the date the transaction occurred, the effects of which are included within net realized gain (loss) on foreign currency transactions.

3. INVESTMENTS AND FAIR VALUE MEASUREMENTS

U.S. GAAP defines the fair value of a financial instrument as the amount that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date (i.e., the exit price); the Funds' policy is to use the market approach. GAAP establishes a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). The level in the fair value hierarchy within which the fair value measurement in its entirety falls shall be determined based on the lowest level input that

Notes to Financial Statements (continued)

September 30, 2024 (Unaudited)

3. INVESTMENTS AND FAIR VALUE MEASUREMENTS (continued)

is significant to the fair value measurement in its entirety. The levels used for classifying investments are not necessarily an indication of the risk associated with investing in these investments. The three levels of the fair value hierarchy are described below:

- Level 1 — Unadjusted quoted prices in active markets that are accessible at the measurement date for identical, unrestricted assets or liabilities;
- Level 2 — Quoted prices in markets that are not active or financial instruments for which significant inputs are observable (including, but not limited to, quoted prices for similar investments, interest rates, foreign exchange rates, volatility and credit spreads), either directly or indirectly;
- Level 3 — Prices or valuations that require significant unobservable inputs (including GSAM's and GSAMI's assumptions in determining fair value measurement).

The Board of Trustees ("Trustees") has approved Valuation Procedures that govern the valuation of the portfolio investments held by the Funds, including investments for which market quotations are not readily available. With respect to the Funds' investments that do not have readily available market quotations, the Trustees have designated the Adviser as the valuation designee to perform fair valuations pursuant to Rule 2a-5 under the Investment Company Act of 1940 (the "Valuation Designee"). GSAM and GSAMI have day-to-day responsibility for implementing and maintaining internal controls and procedures related to the valuation of the Funds' investments. To assess the continuing appropriateness of pricing sources and methodologies, GSAM and GSAMI regularly perform price verification procedures and issue challenges as necessary to third party pricing vendors or brokers, and any differences are reviewed in accordance with the Valuation Procedures.

A. Level 1 and Level 2 Fair Value Investments — The valuation techniques and significant inputs used in determining the fair values for investments classified as Level 1 and Level 2 are as follows:

Equity Securities — Equity securities traded on a United States ("U.S.") securities exchange or the NASDAQ system, or those located on certain foreign exchanges, including but not limited to the Americas, are valued daily at their last sale price or official closing price on the principal exchange or system on which they are traded. If there is no sale or official closing price or such price is believed by GSAM and GSAMI to not represent fair value, equity securities will be valued at the valid closing bid price for long positions and at the valid closing ask price for short positions (i.e., where there is sufficient volume, during normal exchange trading hours). If no valid bid/ask price is available, the equity security will be valued pursuant to the Valuation Procedures and consistent with applicable regulatory guidance. To the extent these investments are actively traded, they are classified as Level 1 of the fair value hierarchy, otherwise they are generally classified as Level 2. Certain equity securities containing unique attributes may be classified as Level 2.

Unlisted equity securities for which market quotations are available are valued at the last sale price on the valuation date, or if no sale occurs, at the last bid price for long positions or the last ask price for short positions, and are generally classified as Level 2. Securities traded on certain foreign securities exchanges are valued daily at fair value determined by an independent fair value service (if available) under the Valuation Procedures and consistent with applicable regulatory guidance. The independent fair value service takes into account multiple factors including, but not limited to, movements in the securities markets, certain depositary receipts, futures contracts and foreign currency exchange rates that have occurred subsequent to the close of the foreign securities exchange. These investments are generally classified as Level 2 of the fair value hierarchy.

Underlying Funds (including Money Market Funds) — Underlying funds ("Underlying Funds") include exchange-traded funds ("ETFs") and other investment companies. Investments in the Underlying Funds (except ETFs) are valued at the NAV per share on the day of valuation. ETFs are valued daily at the last sale price or official closing price on the principal exchange or system on which the investment is traded. Because the Funds invest in Underlying Funds that fluctuate in value, the Funds' shares will correspondingly fluctuate in value. Underlying Funds are generally classified as Level 1 of the fair value hierarchy. To the extent that underlying ETFs are actively traded, they are classified as Level 1 of the fair value hierarchy, otherwise they are generally classified as Level 2. For information regarding an Underlying Fund's accounting policies and investment holdings, please see the Underlying Fund's shareholder report.

3. INVESTMENTS AND FAIR VALUE MEASUREMENTS (continued)

Debt Securities — Debt securities for which market quotations are readily available are valued daily on the basis of quotations supplied by dealers or an independent pricing service. The pricing services may use valuation models or matrix pricing, which consider: (i) yield or price with respect to bonds that are considered comparable in characteristics such as rating, interest rate and maturity date or (ii) quotations from securities dealers to determine current value. With the exception of treasury securities of G7 countries, which are generally classified as Level 1, these investments are generally classified as Level 2 of the fair value hierarchy.

i. **Bank Loans** — Bank loans (“Loans”) are interests in amounts owed by corporate, governmental, or other borrowers to lenders or lending syndicates. Loans are arranged through private negotiations between the borrower and one or more financial institutions (“Lenders”). A Fund’s investments in Loans are in the form of either participations in Loans (“Participations”) or assignments of all or a portion of Loans from third parties (“Assignments”). With respect to Participations, a Fund has the right to receive payments of principal, interest and any fees to which it is entitled from the Lender selling the Participations and only upon receipt by the Lender of the payments from the borrower. A Fund generally has no right to enforce compliance by the borrower with the terms of the loan agreement with respect to Participations. Conversely, assignments result in a Fund having a direct contractual relationship with the borrower, and a Fund may be permitted to enforce compliance by the borrower with the terms of the loan agreement.

The Dynamic Bond and Income Funds may also enter into certain credit arrangements, all or a portion of which may be unfunded. Unfunded loan commitments represent the remaining obligation of a Fund to the borrower. A Fund is obligated to fund these commitments at the borrower’s discretion. A Fund may receive a commitment fee based on the undrawn portion of the underlying line of credit of a loan. All loans and unfunded loan commitments involve interest rate risk, liquidity risk and credit risk, including the potential default or insolvency of the borrower. Loans, including unfunded loan commitments, are marked to market daily using pricing vendor quotations and the change in value, if any, is recorded as an unrealized gain or loss.

ii. **Commercial Paper** — Commercial paper normally represents short-term unsecured promissory notes issued in bearer form by banks or bank holding companies, corporations, finance companies and other issuers. Commercial paper consists of direct U.S. dollar-denominated obligations of domestic or foreign issuers. Asset-backed commercial paper is issued by a special purpose entity that is organized to issue the commercial paper and to purchase trade receivables or other financial assets.

iii. **Inverse Floaters** — The interest rate on inverse floating rate securities (“inverse floaters”) resets in the opposite direction from the market rate of interest to which the inverse floaters are indexed. An inverse floater may be considered to be leveraged to the extent that its interest rate varies by a magnitude that exceeds the magnitude of the change in the index rate of interest. The higher the degree of leverage of an inverse floater, the greater the volatility of its market value.

iv. **Mortgage-Backed and Asset-Backed Securities** — Mortgage-backed securities represent direct or indirect participations in, or are collateralized by and payable from, mortgage loans secured by residential and/or commercial real estate property. Asset-backed securities include securities whose principal and interest payments are collateralized by pools of other assets or receivables. The value of certain mortgage-backed and asset-backed securities (including adjustable rate mortgage loans) may be particularly sensitive to changes in prevailing interest rates. The value of these securities may also fluctuate in response to the market’s perception of the creditworthiness of the issuers.

Asset-backed securities may present credit risks that are not presented by mortgage-backed securities because they generally do not have the benefit of a security interest in collateral that is comparable to mortgage assets. Some asset-backed securities may only have a subordinated claim on collateral.

Stripped mortgage-backed securities are usually structured with two different classes: one that receives substantially all interest payments (interest-only, or “IO” and/or high coupon rate with relatively low principal amount, or “IOette”), and the other that receives substantially all principal payments (principal-only, or “PO”) from a pool of mortgage loans. Little to no principal will be received at the maturity of an IO; as a result, periodic adjustments are recorded to reduce the cost of the security until maturity. These adjustments are included in interest income.

Notes to Financial Statements (continued)

September 30, 2024 (Unaudited)

3. INVESTMENTS AND FAIR VALUE MEASUREMENTS (continued)

v. **Mortgage Dollar Rolls** — Mortgage dollar rolls are transactions whereby a Fund sells mortgage-backed-securities and simultaneously contracts with the same counterparty to repurchase similar securities on a specified future date. During the settlement period, a Fund will not be entitled to accrue interest and receive principal payments on the securities sold. The Funds account for mortgage dollar roll transactions as purchases and sales and realize gains and losses on these transactions.

vi. **When-Issued Securities and Forward Commitments** — When-issued securities, including TBA (“To Be Announced”) securities, are securities that are authorized but not yet issued in the market and purchased in order to secure what is considered to be an advantageous price or yield to a Fund. A forward commitment involves entering into a contract to purchase or sell securities, typically on an extended settlement basis, for a fixed price at a future date. The purchase of securities on a when-issued or forward commitment basis involves a risk of loss if the value of the security to be purchased declines before the settlement date. Conversely, the sale of securities on a forward commitment basis involves the risk that the value of the securities sold may increase before the settlement date. Although a Fund will generally purchase securities on a when-issued or forward commitment basis with the intention of acquiring the securities for its portfolio, the Fund may dispose of when-issued securities or forward commitments prior to settlement, which may result in a realized gain or loss. For financial reporting purposes, cash collateral that has been pledged to cover obligations of a Fund and cash collateral received, if any, is reported separately on the Statements of Assets and Liabilities as receivables/payables for collateral on other investments. Non-cash collateral pledged by a Fund, if any, is noted in the Schedules of Investments.

Derivative Contracts — A derivative is an instrument whose value is derived from underlying assets, indices, reference rates or a combination of these factors. A Fund enters into derivative transactions to hedge against changes in interest rates, securities prices, and/or currency exchange rates, to increase total return, or to gain access to certain markets or attain exposure to other underliers. For financial reporting purposes, cash collateral that has been pledged to cover obligations of a Fund and cash collateral received, if any, is reported separately on the Statements of Assets and Liabilities as either due to broker/receivable for collateral on certain derivative contracts. Non-cash collateral pledged by a Fund, if any, is noted in the Schedules of Investments.

Exchange-traded derivatives, including futures and options contracts, are generally valued at the last sale or settlement price on the exchange where they are principally traded. Exchange-traded options without settlement prices are generally valued at the midpoint of the bid and ask prices on the exchange where they are principally traded (or, in the absence of two-way trading, at the last bid price for long positions and the last ask price for short positions). Exchange-traded derivatives typically fall within Level 1 of the fair value hierarchy. Over-the-counter (“OTC”) and centrally cleared derivatives are valued using market transactions and other market evidence, including market-based inputs to models, calibration to market-clearing transactions, broker or dealer quotations, or other alternative pricing sources. Where models are used, the selection of a particular model to value OTC and centrally cleared derivatives depends upon the contractual terms of, and specific risks inherent in, the instrument, as well as the availability of pricing information in the market. Valuation models require a variety of inputs, including contractual terms, market prices, yield curves, credit curves, measures of volatility, voluntary and involuntary prepayment rates, loss severity rates and correlations of such inputs. For OTC and centrally cleared derivatives that trade in liquid markets, model inputs can generally be verified and model selection does not involve significant management judgment. OTC and centrally cleared derivatives are classified within Level 2 of the fair value hierarchy when significant inputs are corroborated by market evidence.

i. **Forward Contracts** — A forward contract is a contract between two parties to buy or sell an asset at a specified price on a future date. A forward contract settlement can occur on a cash or delivery basis. Forward contracts are marked-to-market daily using independent vendor prices, and the change in value, if any, is recorded as an unrealized gain or loss. Cash and certain investments may be used to collateralize forward contracts.

A *forward foreign currency exchange contract* is a forward contract in which a Fund agrees to receive or deliver a fixed quantity of one currency for another, at a pre-determined price at a future date. All forward foreign currency exchange contracts are marked to market daily by using the outright forward rates or interpolating based upon maturity dates, where available. Non-deliverable forward foreign currency exchange contracts are settled with the counterparty in cash without the delivery of foreign currency.

3. INVESTMENTS AND FAIR VALUE MEASUREMENTS (continued)

ii. **Futures Contracts** — Futures contracts are contracts to buy or sell a standardized quantity of a specified commodity or security. Upon entering into a futures contract, a Fund deposits cash or securities in an account on behalf of the broker in an amount sufficient to meet the initial margin requirement. Subsequent payments are made or received by a Fund equal to the daily change in the contract value and are recorded as variation margin receivable or payable with a corresponding offset to unrealized gains or losses.

iii. **Options** — When a Fund writes call or put options, an amount equal to the premium received is recorded as a liability and is subsequently marked-to-market to reflect the current value of the option written. Swaptions are options on swap contracts.

Upon the purchase of a call option or a put option by a Fund, the premium paid is recorded as an investment and subsequently marked-to-market to reflect the current value of the option. Certain options may be purchased with premiums to be determined on a future date. The premiums for these options are based upon implied volatility parameters at specified terms.

iv. **Swap Contracts** — Bilateral swap contracts are agreements in which a Fund and a counterparty agree to exchange periodic payments on a specified notional amount or make a net payment upon termination. Bilateral swap transactions are privately negotiated in the OTC market and payments are settled through direct payments between a Fund and the counterparty. By contrast, certain swap transactions are subject to mandatory central clearing. These swaps are executed through a derivatives clearing member (“DCM”), acting in an agency capacity, and submitted to a central counterparty (“CCP”) (“centrally cleared swaps”), in which case all payments are settled with the CCP through the DCM. Swaps are marked-to-market daily using pricing vendor quotations, counterparty or clearinghouse prices or model prices, and the change in value, if any, is recorded as an unrealized gain or loss. Upon entering into a swap contract, a Fund is required to satisfy an initial margin requirement by delivering cash or securities to the counterparty (or in some cases, segregated in a triparty account on behalf of the counterparty), which can be adjusted by any mark-to-market gains or losses pursuant to bilateral or centrally cleared arrangements. For centrally cleared swaps the daily change in valuation, if any, is recorded as a receivable or payable for variation margin.

An *interest rate swap* is an agreement that obligates two parties to exchange a series of cash flows at specified intervals, based upon or calculated by reference to changes in interest rates on a specified notional principal amount. The payment flows are usually netted against each other, with the difference being paid by one party to the other.

A *credit default swap* is an agreement that involves one party (the buyer of protection) making a stream of payments to another party (the seller of protection) in exchange for the right to receive protection on a reference security or obligation, including a group of assets or exposure to the performance of an index. A Fund’s investment in credit default swaps may involve greater risks than if the Fund had invested in the referenced obligation directly. Credit events are contract specific but may include bankruptcy, failure to pay, restructuring and obligation acceleration. If a Fund buys protection through a credit default swap and no credit event occurs, its payments are limited to the periodic payments previously made to the counterparty. Upon the occurrence of a specified credit event, a Fund, as a buyer of credit protection, is entitled to receive an amount equal to the notional amount of the swap and deliver to the seller the defaulted reference obligation in a physically settled trade. A Fund may also receive a net settlement amount in the form of cash or securities equal to the notional amount of the swap reduced by the recovery value of the reference obligation in a cash settled trade.

As a seller of protection, a Fund generally receives a payment stream throughout the term of the swap, provided that there is no credit event. In addition, if a Fund sells protection through a credit default swap, a Fund could suffer a loss because the value of the referenced obligation and the premium payments received may be less than the notional amount of the swap paid to the buyer of protection. Upon the occurrence of a specified credit event, a Fund, as a seller of credit protection, may be required to take possession of the defaulted reference obligation and pay the buyer an amount equal to the notional amount of the swap in a physically settled trade. A Fund may also pay a net settlement amount in the form of cash or securities equal to

Notes to Financial Statements (continued)

September 30, 2024 (Unaudited)

3. INVESTMENTS AND FAIR VALUE MEASUREMENTS (continued)

the notional amount of the swap reduced by the recovery value of the reference obligation in a cash settled trade. Recovery values are at times established through the credit event auction process in which market participants are ensured that a transparent price has been set for the defaulted security or obligation. In addition, a Fund is entitled to a return of any assets, which have been pledged as collateral to the counterparty upon settlement.

The maximum potential amount of future payments (undiscounted) that a Fund as seller of protection could be required to make under a credit default swap would be an amount equal to the notional amount of the agreement. These potential amounts would be partially offset by any recovery values of the respective referenced obligations or net amounts received from a settlement of a credit default swap for the same reference security or obligation where a Fund bought credit protection.

A total return swap is an agreement that gives a Fund the right to receive or pay the appreciation or depreciation, as applicable, in the value of a specified security, an index, a basket of securities or indices or other instrument in return for a fee paid to the counterparty, which will typically be an agreed upon interest rate. If the underlying asset declines in value over the term of the swap, a Fund may also be required to pay the dollar value of that decline to the counterparty.

B. Level 3 Fair Value Investments — To the extent that significant inputs to valuation models and other alternative pricing sources are unobservable, or if quotations are not readily available, or if GSAM or GSAMI believes that such quotations do not accurately reflect fair value, the fair value of a Fund's investments may be determined under the Valuation Procedures. GSAM and GSAMI, consistent with their procedures and applicable regulatory guidance, may make an adjustment to the most recent valuation prices of either domestic or foreign securities in light of significant events to reflect what it believes to be the fair value of the securities at the time of determining a Fund's NAV. To the extent investments are valued using single source broker quotations obtained directly from the broker or passed through from third party pricing vendors, such investments are classified as Level 3 investments.

C. Fair Value Hierarchy — The following is a summary of the Funds' investments and derivatives classified in the fair value hierarchy as of September 30, 2024:

BOND FUND

Investment Type	Level 1	Level 2	Level 3
Assets			
Fixed Income			
Mortgage-Backed Obligations	\$ —	\$217,834,994	\$ —
Corporate Obligations	—	136,867,027	—
Asset-Backed Securities	—	49,719,944	—
U.S. Treasury Obligations	7,705,584	—	—
Municipal Debt Obligations	—	3,683,478	—
Bank Loans	—	3,602,446	—
Sovereign Debt Obligations	—	3,040,634	—
Total	\$7,705,584	\$414,748,523	\$ —
Liabilities			
Fixed Income			
Mortgage-Backed Obligations — Forward Sales Contracts	\$ —	\$(65,823,624)	\$ —

3. INVESTMENTS AND FAIR VALUE MEASUREMENTS (continued)

BOND FUND (continued)

Derivative Type	Level 1	Level 2	Level 3
Assets			
Forward Foreign Currency Exchange Contracts ^(a)	\$ —	\$ 3,522,667	\$ —
Futures Contracts ^(a)	747	—	—
Interest Rate Swap Contracts ^(a)	—	4,069,099	—
Credit Default Swap Contracts ^(a)	—	32,858	—
Purchased Option Contracts	—	2,121,245	—
Total	\$ 747	\$ 9,745,869	\$ —
Liabilities			
Forward Foreign Currency Exchange Contracts ^(a)	\$ —	\$ (3,347,817)	\$ —
Futures Contracts ^(a)	(281,361)	—	—
Interest Rate Swap Contracts ^(a)	—	(734,087)	—
Written Option Contracts	—	(2,411,618)	—
Total	\$ (281,361)	\$ (6,493,522)	\$ —

CORE FIXED INCOME FUND

Investment Type	Level 1	Level 2	Level 3
Assets			
Fixed Income			
Mortgage-Backed Obligations	\$ —	\$1,107,350,886	\$ —
Corporate Obligations	—	676,329,429	—
U.S. Treasury Obligations	579,487,778	—	—
Asset-Backed Securities	—	195,716,653	—
Agency Debentures	—	23,514,760	—
Sovereign Debt Obligations	—	18,102,968	—
Municipal Debt Obligations	—	11,861,231	—
Total	\$579,487,778	\$2,032,875,927	\$ —
Liabilities			
Fixed Income			
Mortgage-Backed Obligations — Forward Sales Contracts	\$ —	\$ (300,114,250)	\$ —
Derivative Type			
Assets^(a)			
Futures Contracts	\$ 67,138	\$ —	\$ —
Interest Rate Swap Contracts	—	7,707,617	—
Credit Default Swap Contracts	—	2,160,567	—
Total	\$ 67,138	\$ 9,868,184	\$ —

Notes to Financial Statements (continued)

September 30, 2024 (Unaudited)

3. INVESTMENTS AND FAIR VALUE MEASUREMENTS (continued)

CORE FIXED INCOME FUND (continued)

Derivative Type	Level 1	Level 2	Level 3
Liabilities			
Futures Contracts ^(a)	\$ (1,049,583)	\$ —	\$ —
Interest Rate Swap Contracts ^(a)	—	(1,218,487)	—
Written Option Contracts	—	(979,590)	—
Total	\$ (1,049,583)	\$ (2,198,077)	\$ —

DYNAMIC BOND FUND

Investment Type	Level 1	Level 2	Level 3
Assets			
Fixed Income			
Mortgage-Backed Obligations	\$ —	\$ 656,247,291	\$ —
Asset-Backed Securities	—	178,744,164	—
Corporate Obligations	—	175,694,340	—
U.S. Treasury Obligations	58,803,575	—	—
Bank Loans	—	48,046,439	—
Sovereign Debt Obligations	—	9,529,128	—
Municipal Debt Obligations	—	7,950,001	—
Common Stock and/or Other Equity Investments ^(b)			
North America	1,312,778	—	—
Investment Company	2,881,731	—	—
Total	\$62,998,084	\$1,076,211,363	\$ —
Liabilities			
Fixed Income			
Unfunded Loan Commitment ^(a)	\$ —	\$ 64	\$ —
Mortgage-Backed Obligations — Forward Sales Contracts	—	(219,399,343)	—
Derivative Type			
Assets			
Forward Foreign Currency Exchange Contracts ^(a)	\$ —	\$ 13,666,969	\$ —
Futures Contracts ^(a)	98,758	—	—
Interest Rate Swap Contracts ^(a)	—	24,986,928	—
Credit Default Swap Contracts ^(a)	—	686,271	—
Purchased Option Contracts	—	10,002,195	—
Total	\$ 98,758	\$ 49,342,363	\$ —

3. INVESTMENTS AND FAIR VALUE MEASUREMENTS (continued)

DYNAMIC BOND FUND (continued)

Derivative Type	Level 1	Level 2	Level 3
Liabilities			
Forward Foreign Currency Exchange Contracts ^(a)	\$ —	\$ (12,300,520)	\$ —
Futures Contracts ^(a)	(429,402)	—	—
Interest Rate Swap Contracts ^(a)	—	(4,081,720)	—
Credit Default Swap Contracts ^(a)	—	(5,558)	—
Total Return Swap Contracts ^(a)	—	(3,479,147)	—
Written Option Contracts	—	(11,744,319)	—
Total	\$ (429,402)	\$ (31,611,264)	\$ —

GLOBAL CORE FIXED INCOME FUND

Investment Type	Level 1	Level 2	Level 3
Assets			
Fixed Income			
Mortgage-Backed Obligations	\$ —	\$232,337,018	\$ —
Corporate Obligations	—	213,141,952	—
Sovereign Debt Obligations	96,691,781	48,860,185	—
Asset-Backed Securities	—	89,237,330	—
U.S. Treasury Obligations	46,916,628	—	—
Exchange Traded Funds	314,481	—	—
Total	\$143,922,890	\$583,576,485	\$ —
Liabilities			
Fixed Income			
Mortgage-Backed Obligations — Forward Sales Contracts	\$ —	\$ (30,653,207)	\$ —
Derivative Type			
Assets^(a)			
Forward Foreign Currency Exchange Contracts	\$ —	\$ 1,580,826	\$ —
Futures Contracts	440,403	—	—
Interest Rate Swap Contracts	—	6,503,064	—
Credit Default Swap Contracts	—	473,689	—
Total	\$ 440,403	\$ 8,557,579	\$ —
Liabilities			
Forward Foreign Currency Exchange Contracts ^(a)	\$ —	\$ (7,857,153)	\$ —
Futures Contracts ^(a)	(306,327)	—	—
Interest Rate Swap Contracts ^(a)	—	(1,139,951)	—
Credit Default Swap Contracts ^(a)	—	(3,142)	—
Written Option Contracts	—	(675,977)	—
Total	\$ (306,327)	\$ (9,676,223)	\$ —

Notes to Financial Statements (continued)

September 30, 2024 (Unaudited)

3. INVESTMENTS AND FAIR VALUE MEASUREMENTS (continued)

INCOME FUND

Investment Type	Level 1	Level 2	Level 3
Assets			
Fixed Income			
Corporate Obligations	\$ —	\$ 88,301,118	\$ —
Mortgage-Backed Obligations	—	24,908,409	—
Asset-Backed Securities	—	9,907,804	—
U.S. Treasury Obligations	5,500,784	—	—
Bank Loans	—	4,829,790	244,674
Sovereign Debt Obligations	—	4,511,472	—
Common Stock and/or Other Equity Investments ^(b)			
Europe	—	129,908	—
North America	308,699	—	—
Investment Company	1,412,769	—	—
Total	\$7,222,252	\$132,588,501	\$244,674
Liabilities			
Fixed Income			
Mortgage-Backed Obligations — Forward Sales Contracts	\$ —	\$ (13,906,285)	\$ —
Derivative Type			
Assets^(a)			
Futures Contracts	\$ 51,016	\$ —	\$ —
Credit Default Swap Contracts	—	45,030	—
Total	\$ 51,016	\$ 45,030	\$ —
Liabilities^(a)			
Forward Foreign Currency Exchange Contracts	\$ —	\$ (91,425)	\$ —
Futures Contracts	(7,979)	—	—
Interest Rate Swap Contracts	—	(15,850)	—
Total	\$ (7,979)	\$ (107,275)	\$ —

(a) Amount shown represents unrealized gain (loss) at period end.

(b) Amounts are disclosed by continent to highlight the impact of time zone differences between local market close and the calculation of net asset value. Security valuations are based on the principal exchange or system on which they are traded, which may differ from country of domicile. The Fund utilizes fair value model prices provided by an independent fair value service for international equities, resulting in a Level 2 classification.

For further information regarding security characteristics, see the Schedules of Investments.

4. INVESTMENTS IN DERIVATIVES

The following tables set forth, by certain risk types, the gross value of derivative contracts (not considered to be hedging instruments for accounting disclosure purposes) as of September 30, 2024. These instruments were used as part of the Funds' investment strategies and to obtain and/or manage exposure related to the risks below. The values in the tables below exclude the effects of cash collateral received or posted pursuant to these derivative contracts, and therefore are not representative of the Funds' net exposure.

4. INVESTMENTS IN DERIVATIVES (continued)

Bond Fund				
Risk	Statements of Assets and Liabilities	Assets	Statements of Assets and Liabilities	Liabilities
Credit	Variation margin on swap contracts	\$ 32,858 ^(a)	—	\$ —
Currency	Receivable for unrealized gain on forward foreign currency exchange contracts; Purchased options, at value	5,643,912	Payable for unrealized loss on forward foreign currency exchange contracts; Written options, at value	(5,326,388)
Interest rate	Variation margin on futures contracts; Variation margin on swap contracts;	4,069,846 ^(a)	Variation margin on futures contracts; Variation margin on swap contracts; Written options, at value	(1,448,495) ^(a)
Total		\$ 9,746,616		\$ (6,774,883)

Core Fixed Income Fund				
Risk	Statements of Assets and Liabilities	Assets	Statements of Assets and Liabilities	Liabilities
Credit	Variation margin on swap contracts	\$ 2,160,567 ^(a)	—	\$ —
Interest rate	Variation margin on futures contracts; Variation margin on swap contracts	7,774,755 ^(a)	Variation margin on futures contracts; Variation margin on swap contracts; Written options, at value	(3,247,660) ^(a)
Total		\$ 9,935,322		\$ (3,247,660)

Dynamic Bond Fund				
Risk	Statements of Assets and Liabilities	Assets	Statements of Assets and Liabilities	Liabilities
Credit	Receivable for unrealized gain on swap contracts; Variation margin on swap contracts	\$ 686,271 ^(a)	Variation margin on swap contracts	\$ (5,558) ^(a)
Currency	Receivable for unrealized gain on forward foreign currency exchange contracts; Purchased options, at value	23,669,164	Payable for unrealized loss on forward foreign currency exchange contracts; Written options, at value	(21,622,882)
Equity	—	—	Payable for unrealized loss on swap contracts	(3,479,147) ^(b)
Interest rate	Variation margin on futures contracts; Variation margin on swap contracts	25,085,686 ^(a)	Variation margin on futures contracts; Variation margin on swap contracts; Written options, at value	(6,933,079) ^(a)
Total		\$49,441,121		\$ (32,040,666)

Notes to Financial Statements (continued)

September 30, 2024 (Unaudited)

4. INVESTMENTS IN DERIVATIVES (continued)

Global Core Fixed Income Fund				
Risk	Statements of Assets and Liabilities	Assets	Statements of Assets and Liabilities	Liabilities
Credit	Receivable for unrealized gain on swap contracts; Variation margin on swap contracts	\$ 473,689 ^(a)	Variation margin on swap contracts	\$ (3,142) ^(a)
Currency	Receivable for unrealized gain on forward foreign currency exchange contracts	1,580,826	Payable for unrealized loss on forward foreign currency exchange contracts	(7,857,153)
Interest rate	Receivable for unrealized gain on swap contracts; Variation margin on futures contracts; Variation margin on swap contracts; Purchased options, at value	6,943,467 ^(a)	Payable for unrealized loss on swap contracts; Variation margin on futures contracts; Variation margin on swap contracts; Written options, at value	(2,122,255) ^{(a)(b)}
Total		\$ 8,997,982		\$ (9,982,550)

Income Fund				
Risk	Statements of Assets and Liabilities	Assets	Statements of Assets and Liabilities	Liabilities
Credit	Variation margin on swap contracts	\$ 45,030 ^(a)	—	\$ —
Currency	—	—	Payable for unrealized loss on forward foreign currency exchange contracts	(91,425)
Interest rate	Variation margin on futures contracts	51,016 ^(a)	Variation margin on futures contracts; Variation margin on swap contracts	(23,829) ^(a)
Total		\$ 96,046		\$ (115,254)

(a) Includes unrealized gain (loss) on futures contracts and centrally cleared swaps described in the Additional Investment Information sections of the Schedules of Investments. Only current day's variation margin is reported within the Statements of Assets and Liabilities.

(b) Aggregate of amounts include \$3,479,147 and \$6,903 for the Dynamic Bond and Global Core Fixed Income Funds, respectively, which represent the payments to be made pursuant to bilateral agreements should counterparties exercise their "right to terminate" provisions based on, among others, a Fund's performance, its failure to pay on its obligations or failure to pledge collateral. Such amounts do not include incremental charges directly associated with the close-out of the agreements. They also do not reflect the fair value of any assets pledged as collateral which, through the daily margining process, substantially offsets the aforementioned amounts and for which a Fund is entitled to a full return.

The following tables set forth, by certain risk types, the Funds' gains (losses) related to these derivatives and their indicative volumes for the six months ended September 30, 2024. These gains (losses) should be considered in the context that these derivative contracts may have been executed to create investment opportunities and/or economically hedge certain investments, and accordingly, certain gains (losses) on such derivative contracts may offset certain (losses) gains attributable to investments.

4. INVESTMENTS IN DERIVATIVES (continued)

These gains (losses) are included in “Net realized gain (loss)” or “Net change in unrealized gain (loss)” on the Statements of Operations:

Bond Fund

Risk	Statements of Operations	Net Realized Gain (Loss)	Net Change in Unrealized Gain (Loss)
Credit	Net realized gain (loss) from swap contracts/Net change in unrealized gain (loss) on swap contracts	\$ 92,276	\$ (22,745)
Currency	Net realized gain (loss) from forward foreign currency exchange contracts, purchased options contracts and written options contracts/Net change in unrealized gain (loss) on forward foreign currency exchange contracts, purchased options contracts and written options contracts	321,810	897,723
Interest rate	Net realized gain (loss) from futures contracts, swap contracts, purchased options contracts and written options contracts/Net change in unrealized gain (loss) on futures contracts, swap contracts, purchased options contracts and written options contracts	1,677,676	(63,208)
Total		\$ 2,091,762	\$ 811,770

Core Fixed Income Fund

Risk	Statements of Operations	Net Realized Gain (Loss)	Net Change in Unrealized Gain (Loss)
Credit	Net realized gain (loss) from swap contracts/Net change in unrealized gain (loss) on swap contracts	\$ 803,492	\$ 325,451
Currency	Net realized gain (loss) from forward foreign currency exchange contracts /Net change in unrealized gain (loss) on forward foreign currency exchange contracts	5,994	(1,776)
Interest rate	Net realized gain (loss) from futures contracts, swap contracts, purchased options contracts and written options contracts /Net change in unrealized gain (loss) on futures contracts, swap contracts, purchased options contracts and written options contracts	7,068,819	1,632,606
Total		\$ 7,878,305	\$ 1,956,281

Notes to Financial Statements (continued)

September 30, 2024 (Unaudited)

4. INVESTMENTS IN DERIVATIVES (continued)

Dynamic Bond Fund

Risk	Statements of Operations	Net Realized Gain (Loss)	Net Change in Unrealized Gain (Loss)
Credit	Net realized gain (loss) from swap contracts/Net change in unrealized gain (loss) on swap contracts	\$ 1,812,367	\$ 160,345
Currency	Net realized gain (loss) from forward foreign currency exchange contracts; purchased options contracts and written options contracts/Net change in unrealized gain (loss) on forward foreign currency exchange contracts; purchased options contracts and written options contracts	1,432,079	(1,358,241)
Equity	Net realized gain (loss) from swap contracts/Net change in unrealized gain (loss) on swap contracts	(1,910,661)	(3,479,147)
Interest rate	Net realized gain (loss) from futures contracts, swap contracts, purchased options contracts and written options contracts /Net change in unrealized gain (loss) on futures contracts, swap contracts, purchased options contracts and written options contracts	(3,702,253)	12,796,180
Total		\$ (2,368,468)	\$ 8,119,137

Global Core Fixed Income Fund

Risk	Statements of Operations	Net Realized Gain (Loss)	Net Change in Unrealized Gain (Loss)
Credit	Net realized gain (loss) from swap contracts/Net change in unrealized gain (loss) on swap contracts	\$ 424,112	\$ 158,219
Currency	Net realized gain (loss) from forward foreign currency exchange contracts /Net change in unrealized gain (loss) on forward foreign currency exchange contracts	3,654,648	(8,684,871)
Interest rate	Net realized gain (loss) from futures contracts, swap contracts, purchased options contracts and written options contracts /Net change in unrealized gain (loss) on futures contracts, swap contracts, purchased options contracts and written options contracts	1,443,895	2,588,938
Total		\$ 5,522,655	\$ (5,937,714)

Income Fund

Risk	Statements of Operations	Net Realized Gain (Loss)	Net Change in Unrealized Gain (Loss)
Credit	Net realized gain (loss) from swap contracts/Net change in unrealized gain (loss) on swap contracts	\$ 23,106	\$ 3,147
Currency	Net realized gain (loss) from forward foreign currency exchange contracts/Net change in unrealized gain (loss) on forward foreign currency exchange contracts	11,860	(92,336)
Interest rate	Net realized gain (loss) from futures contracts, and swap contracts /Net change in unrealized gain (loss) on futures contracts and swap contracts	104,518	81,292
Total		\$ 139,484	\$ (7,897)

4. INVESTMENTS IN DERIVATIVES (continued)

For the six months ended September 30, 2024, the relevant values for each derivative type were as follows:

Fund	Average Number of Contracts, Notional Amounts, or Shares/Units ^(a)						
	Futures Contracts	Forward Contracts	Swap Agreements	Purchased Options	Purchased Swaptions	Written Options	Written Swaptions
Bond Fund	980	\$ 484,762,501	\$ 952,819,844	256,234,808	\$ 73,898,354	233,030,627	\$ 58,102,625
Core Fixed Income Fund	3,418	2,009,254	2,050,023,664	—	166,744,566	—	131,416,627
Dynamic Bond Fund	3,121	2,095,713,815	5,385,966,897	1,199,127,278	398,723,472	1,090,874,563	319,754,368
Global Core Fixed Income Fund	1,970	439,915,743	1,634,306,294	—	113,782,069	—	89,920,661
Income Fund	204	3,949,900	14,210,618	—	—	—	—

(a) Amounts disclosed represent average number of contracts for futures contracts, notional amounts for forward contracts, swap agreements, purchased and written swaptions, or shares/units outstanding for purchased options and written options, based on absolute values, which is indicative of volume for this derivative type, for the months that each Fund held such derivatives during the six months ended September 30, 2024.

In order to better define its contractual rights and to secure rights that will help a Fund mitigate its counterparty risk, a Fund may enter into an International Swaps and Derivatives Association, Inc. Master Agreement (“ISDA Master Agreement”) or similar agreement with its derivatives counterparties. An ISDA Master Agreement is a bilateral agreement between a Fund and a counterparty that governs OTC derivatives (including forward foreign currency exchange contracts, and certain options and swaps), and typically contains, among other things, collateral posting terms and netting provisions in the event of a default and/or termination event. The provisions of the ISDA Master Agreement typically permit a single net payment in the event of a default (close-out netting) or similar event, including the bankruptcy or insolvency of the counterparty.

Collateral and margin requirements differ between exchange traded derivatives and OTC derivatives. Margin requirements are established by the broker or clearing house for exchange-traded and centrally cleared derivatives (financial futures contracts, options and centrally cleared swaps) pursuant to governing agreements for those instrument types. Brokers can ask for margin in excess of the minimum in certain circumstances. Collateral terms are contract-specific for OTC derivatives. For derivatives traded under an ISDA Master Agreement, the collateral requirements are typically calculated by netting the marked to market amount for each transaction under such agreement and comparing that amount to the value of any collateral currently pledged by a Fund and the counterparty. Additionally, a Fund may be required to post initial margin to the counterparty, the terms of which would be outlined in the confirmation of the OTC transaction.

Generally, the amount of collateral due from or to a counterparty must exceed a minimum transfer amount threshold before a transfer is required to be made. To the extent amounts due to a Fund from its counterparties are not fully collateralized, contractually or otherwise, the Fund bears the risk of loss from counterparty nonperformance. A Fund attempts to mitigate counterparty risk by only entering into agreements with counterparties that GSAM or GSAMI believes to be of good standing and by monitoring the financial stability of those counterparties.

Additionally, the netting of assets and liabilities and the offsetting of collateral pledged or received are based on contractual netting/set-off provisions in the ISDA Master Agreement or similar agreements. However, in the event of a default or insolvency of a counterparty, a court could determine that such rights are not enforceable due to the restrictions or prohibitions against the right of setoff that may be imposed in accordance with a particular jurisdiction’s bankruptcy or insolvency laws.

Notes to Financial Statements (continued)

September 30, 2024 (Unaudited)

4. INVESTMENTS IN DERIVATIVES (continued)

The following tables set forth the Funds' net exposure for derivative instruments that are subject to enforceable master netting arrangements or similar agreements as of September 30, 2024:

Bond Fund

Counterparty	Derivative Assets ⁽¹⁾				Derivative Liabilities ⁽¹⁾			Net Derivative Asset (Liabilities)	Collateral (Received) Pledged ⁽¹⁾	Net Amount ⁽²⁾
	Options Purchased	Swaps	Forward Currency Contracts	Total	Forward Currency Contracts	Options Written	Total			
Barclays Bank PLC	\$ 134,333	\$ —	\$ —	\$ 134,333	\$ —	\$ (144,221)	\$ (144,221)	\$ (9,888)	\$ 9,888	\$ —
BNP Paribas SA	358,833	—	—	358,833	—	(190,220)	(190,220)	168,613	—	168,613
BofA Securities LLC	687,149	—	—	687,149	—	(523,115)	(523,115)	164,034	(40,000)	124,034
Citibank NA	—	—	—	—	—	(62,840)	(62,840)	(62,840)	—	(62,840)
Deutsche Bank AG	393,046	—	—	393,046	—	(210,960)	(210,960)	182,086	—	182,086
Deutsche Bank AG (London)	—	—	—	—	—	(38,020)	(38,020)	(38,020)	—	(38,020)
Goldman Sachs & Co. LLC	—	—	—	—	—	(6,996)	(6,996)	(6,996)	—	(6,996)
HSBC Bank PLC	124,229	—	—	124,229	—	(183,973)	(183,973)	(59,744)	—	(59,744)
JPMorgan Securities, Inc.	182,963	16,286	3,522,667	3,721,916	(3,347,817)	(517,523)	(3,865,340)	(143,424)	143,424	—
MS & Co. Int. PLC	162,985	—	—	162,985	—	(305,581)	(305,581)	(142,596)	—	(142,596)
Standard Chartered Bank	363	—	—	363	—	(796)	(796)	(433)	—	(433)
UBS AG (London)	77,344	—	—	77,344	—	(227,373)	(227,373)	(150,029)	—	(150,029)
Total	\$2,121,245	\$16,286	\$3,522,667	\$5,660,198	\$(3,347,817)	\$(2,411,618)	\$(5,759,435)	\$ (99,237)	\$113,312	\$ 14,075

(1) Gross amounts available for offset but not netted in the Statement of Assets and Liabilities.

(2) Net amount represents the net amount due (to) from counterparty in the event of a default based on the contractual set-off rights under the agreement. Net amount excludes any over-collateralized amounts.

Dynamic Bond Fund

Counterparty	Derivative Assets ⁽¹⁾				Derivative Liabilities ⁽¹⁾			Net Derivative Asset (Liabilities)	Collateral (Received) Pledged ⁽¹⁾	Net Amount ⁽²⁾	
	Options Purchased	Swaps	Forward Currency Contracts	Total	Swaps	Forward Currency Contracts	Options Written				Total
Barclays Bank PLC	\$ 632,142	\$ —	\$ —	\$ 632,142	\$ —	\$ —	\$ (678,773)	\$ (678,773)	\$ (46,631)	\$ 46,631	\$ —
BNP Paribas SA	1,704,594	—	—	1,704,594	—	—	(900,044)	(900,044)	804,550	—	804,550
BofA Securities LLC	3,238,619	—	—	3,238,619	—	—	(2,485,644)	(2,485,644)	752,975	(180,000)	572,975
Citibank NA	—	—	—	—	—	—	(351,022)	(351,022)	(351,022)	351,022	—
Deutsche Bank AG (London)	1,845,240	—	—	1,845,240	—	—	(1,206,788)	(1,206,788)	638,452	—	638,452
HSBC Bank PLC	588,131	—	—	588,131	—	—	(871,631)	(871,631)	(283,500)	—	(283,500)
JPMorgan Securities, Inc.	861,562	85,503	13,666,969	14,614,034	(3,479,147)	(12,300,520)	(2,611,231)	(18,390,898)	(3,776,864)	3,776,864	—
MS & Co. Int. PLC	767,419	—	—	767,419	—	—	(1,577,546)	(1,577,546)	(810,127)	810,127	—
Standard Chartered Bank	1,747	—	—	1,747	—	—	(3,813)	(3,813)	(2,066)	—	(2,066)

4. INVESTMENTS IN DERIVATIVES (continued)

Dynamic Bond Fund

Counterparty	Derivative Assets ⁽¹⁾				Derivative Liabilities ⁽¹⁾				Net Derivative Asset (Liabilities)	Collateral (Received) Pledged ⁽¹⁾	Net Amount ⁽²⁾
	Options Purchased	Swaps	Forward Currency Contracts	Total	Swaps	Forward Currency Contracts	Options Written	Total			
UBS AG (London)	\$ 362,741	\$ —	\$ —	\$ 362,741	\$ —	\$ —	\$ (1,057,827)	\$ (1,057,827)	\$ (695,086)	\$ —	\$ (695,086)
Total	\$10,002,195	\$85,503	\$13,666,969	\$23,754,667	\$(3,479,147)	\$(12,300,520)	\$(11,744,319)	\$(27,523,986)	\$(3,769,319)	\$4,804,644	\$1,035,325

(1) Gross amounts available for offset but not netted in the Statement of Assets and Liabilities.

(2) Net amount represents the net amount due (to) from counterparty in the event of a default based on the contractual set-off rights under the agreement. Net amount excludes any over-collateralized amounts.

Global Core Fixed Income Fund

Counterparty	Derivative Assets ⁽¹⁾			Derivative Liabilities ⁽¹⁾			Net Derivative Asset (Liabilities)	Collateral (Received) Pledged ⁽¹⁾	Net Amount ⁽²⁾	
	Swaps	Forward Currency Contracts	Total	Swaps	Forward Currency Contracts	Options Written				Total
BofA Securities LLC	\$ —	\$ —	\$ —	\$(6,903)	\$ —	\$ (56,675)	\$ (63,578)	\$ (63,578)	\$ —	\$ (63,578)
Citibank NA	54,884	—	54,884	—	—	(98,268)	(98,268)	(43,384)	43,384	—
Deutsche Bank AG (London)	—	—	—	—	—	(59,535)	(59,535)	(59,535)	59,535	—
JPMorgan Securities, Inc.	27,686	1,580,826	1,608,512	—	(7,857,048)	(290,089)	(8,147,137)	(6,538,625)	780,000	(5,758,625)
MS & Co. Int. PLC	3,508	—	3,508	—	—	(171,410)	(171,410)	(167,902)	167,902	—
State Street Bank and Trust	—	—	—	—	(105)	—	(105)	(105)	—	(105)
Total	\$86,078	\$1,580,826	\$1,666,904	\$(6,903)	\$(7,857,153)	\$(675,977)	\$(8,540,033)	\$(6,873,129)	\$1,050,821	\$(5,822,308)

(1) Gross amounts available for offset but not netted in the Statement of Assets and Liabilities.

(2) Net amount represents the net amount due (to) from counterparty in the event of a default based on the contractual set-off rights under the agreement. Net amount excludes any over-collateralized amounts.

5. AGREEMENTS AND AFFILIATED TRANSACTIONS

A. Management Agreement — Under the Agreements, GSAM and GSAMI manage the Funds, subject to the general supervision of the Trustees.

As compensation for the services rendered pursuant to the Agreement, the assumption of the expenses related thereto and administration of the Funds' business affairs, including providing facilities, GSAM and GSAMI are entitled to a management fee, accrued daily and paid monthly, equal to an annual percentage rate of each Fund's average daily net assets.

Notes to Financial Statements (continued)

September 30, 2024 (Unaudited)

5. AGREEMENTS AND AFFILIATED TRANSACTIONS (continued)

For the six months ended September 30, 2024, contractual and effective net management fees with GSAM and GSAMI were at the following rates:

Fund	Contractual Management Rate					Effective Rate	Effective Net Management Rate [^]
	First \$1 billion	Next \$1 billion	Next \$3 billion	Next \$3 billion	Over \$8 billion		
Bond Fund	0.41%	0.37%	0.35%	0.34%	0.34%	0.41%	0.41%
Core Fixed Income Fund	0.40	0.36	0.34	0.33	0.32	0.38	0.33*
Dynamic Bond Fund	0.60	0.54	0.51	0.50	0.49	0.60	0.60
Global Core Fixed Income Fund	0.65	0.59	0.56	0.55	0.54	0.65	0.55 ^(a)
Income Fund	0.55	0.50	0.47	0.46	0.45	0.55	0.54

[^] Effective Net Management Rate includes the impact of management fee waivers of affiliated underlying funds, if any.

* GSAM agreed to waive a portion of the Management Fee so that the net management fee will not exceed 0.33% as an annual percentage rate of the Fund's average net assets. This management fee waiver arrangement will remain in effect through at least July 28, 2025, and prior to such date, GSAM may not terminate the arrangement without the approval of the Board of Trustees.

(a) Prior to July 29, 2024, GSAMI agreed to waive a portion of the Management Fee in order to achieve an effective net management fee rate of 0.56% as an annual percentage rate of the average daily net assets of the Fund. Effective July 29, 2024, GSAMI agreed to waive a portion of the Management Fee in order to achieve an effective net management fee rate of 0.53% as an annual percentage rate of the average daily net assets of the Fund. This management fee waiver arrangement will remain in effect through at least July 28, 2025, and prior to such date, GSAMI may not terminate the arrangement without the approval of the Board of Trustees.

The Funds invest in Institutional Shares of the Goldman Sachs Financial Square Government Fund (the "Government Money Market Fund"), which is affiliated Underlying Fund. GSAM and GSAMI have agreed to waive a portion of their management fee payable by the Funds in an amount equal to the management fee they earn as investment advisers to the affiliated Underlying Fund in which the Funds invest, except those management fees it earns from the Funds' investment of cash collateral received in connection with securities lending transactions in the Government Money Market Fund. For the six months ended September 30, 2024, GSAM waived \$3,097, \$30,877, \$6,876 and \$4,327 of the management fee for the Bond, Core Fixed Income, Dynamic Bond and Income Funds, respectively. For the six months ended September 30, 2024, GSAMI waived \$8,900 of the management fee for the Global Core Fixed Income Fund.

B. Distribution and/or Service (12b-1) Plans — The Trust, on behalf of Class A and Class R Shares of each applicable Fund, has adopted Distribution and Service Plans subject to Rule 12b-1 under the Act. Under the Distribution and Service Plans, Goldman Sachs, which serves as distributor (the "Distributor"), is entitled to a fee accrued daily and paid monthly for distribution services and personal and account maintenance services, which may then be paid by Goldman Sachs to authorized dealers. These fees are equal to an annual percentage rate of the average daily net assets attributable to Class A or Class R Shares of the Funds, as applicable, as set forth below.

The Trust, on behalf of Class C Shares of each applicable Fund, has adopted a Distribution Plan subject to Rule 12b-1 under the Act. Under the Distribution Plan, Goldman Sachs as Distributor is entitled to a fee accrued daily and paid monthly for distribution services, which may then be paid by Goldman Sachs to authorized dealers. These fees are equal to an annual percentage rate of the average daily net assets attributable to Class C Shares of the Funds, as set forth below.

The Trust, on behalf of Service Shares of each applicable Fund, has adopted a Service Plan subject to Rule 12b-1 under the Act to allow Service Shares to compensate service organizations (including Goldman Sachs) for providing personal and account maintenance services to their customers who are beneficial owners of such shares. The Service Plan provides for compensation to the service organizations equal to an annual percentage rate of the average daily net assets attributable to Service Shares of the Funds, as set forth below.

5. AGREEMENTS AND AFFILIATED TRANSACTIONS (continued)

	Distribution and/or Service Plan Rates			
	Class A*	Class C	Service	Class R*
Distribution and/or Service Plan	0.25%	0.75%	0.25%	0.50%

* With respect to Class A and Class R Shares, the Distributor at its discretion may use compensation for distribution services paid under the Distribution and/or Service Plan to compensate service organizations for personal and account maintenance services and expenses as long as such total compensation does not exceed the maximum cap on “service fees” imposed by the Financial Industry Regulatory Authority.

C. Distribution Agreement — Goldman Sachs, as Distributor of the shares of the Funds pursuant to a Distribution Agreement, may retain a portion of the Class A Shares’ front end sales charge and Class C Shares’ CDSC. During the six months ended September 30, 2024, Goldman Sachs retained the following amounts:

Fund	Front End Sales Charge	Contingent Deferred Sales Charge
	Class A	Class C
Bond Fund	\$1,584	\$ —
Core Fixed Income Fund	2,296	147
Dynamic Bond Fund	1,768	—
Global Core Fixed Income Fund	168	—
Income Fund	722	—

D. Service and Shareholder Administration Plans — The Trust, on behalf of each applicable Fund, has adopted Service Plans to allow Class C Shares and Service Shares, respectively, to compensate service organizations (including Goldman Sachs) for providing varying levels of personal and account maintenance or shareholder administration services to their customers who are beneficial owners of such shares. The Service and Shareholder Administration Plans each provide for compensation to the service organizations equal to an annual percentage rate of 0.25% of the average daily net assets attributable to Class C and Service Shares of the Funds, respectively.

E. Transfer Agency Agreement — Goldman Sachs also serves as the transfer agent of the Funds for a fee pursuant to the Transfer Agency Agreement. The fees charged for such transfer agency services are accrued daily and paid monthly at annual rates as follows: 0.12% of the average daily net assets of Class A, Class C, Investor and Class R Shares; 0.03% of the average daily net assets of Class R6 and Class P Shares; and 0.04% of the average daily net assets of Institutional and Service Shares.

Prior to July 29, 2024, Goldman Sachs agreed to waive a portion of its transfer agency fee equal to 0.02% as an annual percentage rate of the average net assets attributable to Class A, Class C and Investor Shares of the Global Core Fixed Income Fund. Effective July 29, 2024, this agreement terminated.

F. Other Expense Agreements and Affiliated Transactions — GSAM and GSAMI have agreed to reduce or limit certain “Other Expenses” of the Funds (excluding acquired fund fees and expenses, transfer agency fees and expenses, service fees and shareholder administration fees (as applicable), taxes, interest, brokerage fees, expenses of shareholder meetings, litigation and indemnification, and extraordinary expenses) to the extent such expenses exceed, on an annual basis, a percentage rate of the average daily net assets of each Fund. Such Other Expense reimbursements, if any, are accrued daily and paid monthly. In addition, the Funds are not obligated to reimburse GSAM and GSAMI for prior fiscal year expense reimbursements, if any. The Other Expense limitations as an annual percentage rate of average daily net assets for the Bond, Core Fixed Income, Dynamic Bond, Global Core Fixed Income and Income Funds are 0.004%, 0.014%, 0.054%, 0.004% and 0.054%, respectively. These Other Expense limitations will remain in place through at least July 28, 2025 for the Funds, and prior to such date GSAM and GSAMI

Notes to Financial Statements (continued)

September 30, 2024 (Unaudited)

5. AGREEMENTS AND AFFILIATED TRANSACTIONS (continued)

may not terminate the arrangements without the approval of the Trustees. In addition, the Funds have entered into certain offset arrangements with the transfer agent, which may result in a reduction of the Funds' expenses and are received irrespective of the application of the "Other Expense" limitations described above.

Goldman Sachs may voluntarily waive a portion of any payments under a Fund's Distribution and Service Plan, Service Plan and Transfer Agency Agreement, and these waivers are in addition to what is stipulated in any contractual fee waiver arrangements (as applicable). These temporary waivers may be modified or terminated at any time at the option of Goldman Sachs without shareholder approval.

For the six months ended September 30, 2024, these expense reductions, including any fee waivers and Other Expense reimbursements, were as follows:

Fund	Management Fee Waiver	Transfer Agency Waivers/Credits	Other Expense Reimbursements	Total Expense Reductions
Bond Fund	\$ 3,097	\$ 826	\$369,676	\$373,599
Core Fixed Income Fund	539,061	2,687	280,243	821,991
Dynamic Bond Fund	6,876	698	245,075	252,649
Global Core Fixed Income Fund	336,638	4,289	334,754	675,681
Income Fund	4,327	44	157,248	161,619

G. Line of Credit Facility — As of September 30, 2024, the Funds participated in a \$1,150,000,000 committed, unsecured revolving line of credit facility (the "facility") together with other funds of the Trust and certain registered investment companies having management agreements with GSAM or its affiliates. This facility is to be used for temporary emergency purposes, or to allow for an orderly liquidation of securities to meet redemption requests. The interest rate on borrowings is based on the federal funds rate. The facility also requires a fee to be paid by the Funds based on the amount of the commitment that has not been utilized. For the six months ended September 30, 2024, the Funds did not have any borrowings under the facility. Prior to April 16, 2024, the facility was \$1,110,000,000.

H. Other Transactions with Affiliates — For the six months ended September 30, 2024, Goldman Sachs earned \$26,416, \$92,822 and \$132,992 in brokerage commissions from portfolio transactions, including futures transactions executed with Goldman Sachs as the Futures Commission Merchant, on behalf of the Bond, Core Fixed Income and Dynamic Bond Funds, respectively.

As of September 30, 2024, the following Fund of Funds Portfolios were the beneficial owners of 5% or more of total outstanding shares of the following Funds:

Fund	Goldman Sachs Balanced Strategy Portfolio	Goldman Sachs Growth and Income Portfolio
Global Core Fixed Income Fund	29%	22%

As of September 30, 2024, The Goldman Sachs Group, Inc. was the beneficial owner of 5% or more of total outstanding shares of the following Funds:

Fund	Institutional	Service	Class R6
Bond Fund	—%	12%	—%
Income Fund	38	—	100

5. AGREEMENTS AND AFFILIATED TRANSACTIONS (continued)

The following table provides information about the Fund's investments in the Government Money Market Fund as of and for the six months ended September 30, 2024.

Fund	Underlying Fund	Market Value as of March 31, 2024	Purchases at Cost	Proceeds from Sales	Market Value as of September 30, 2024	Shares as of September 30, 2024	Dividend Income
Bond Fund	Goldman Sachs Financial Square Government Fund — Institutional Shares	\$ —	\$ 73,606,721	\$ (73,606,721)	\$ —	—	\$ 102,250
Core Fixed Income Fund	Goldman Sachs Financial Square Government Fund — Institutional Shares	—	429,169,906	(429,169,906)	—	—	1,020,428
Dynamic Bond Fund	Goldman Sachs Financial Square Government Fund — Institutional Shares	—	167,869,890	(164,988,159)	2,881,731	2,881,731	219,543
Global Core Fixed Income Fund	Goldman Sachs Financial Square Government Fund — Institutional Shares	9,667,648	123,000,298	(132,667,946)	—	—	291,105
Income Fund	Goldman Sachs Financial Square Government Fund — Institutional Shares	7,515,504	31,595,910	(37,698,645)	1,412,769	1,412,769	139,307

6. PORTFOLIO SECURITIES TRANSACTIONS

The cost of purchases and proceeds from sales and maturities of long-term securities for the six months ended September 30, 2024, were as follows:

Fund	Purchases of U.S. Government and Agency Obligations	Purchases (Excluding U.S. Government and Agency Obligations)	Sales and Maturities of U.S. Government and Agency Obligations	Sales and Maturities of (Excluding U.S. Government and Agency Obligations)
Bond Fund	\$ 2,269,672,490	\$ 55,630,701	\$ 2,253,839,165	\$ 50,913,184
Core Fixed Income Fund	10,868,821,941	257,599,670	10,624,668,237	192,607,806
Dynamic Bond Fund	10,540,781,711	218,108,533	10,357,643,521	158,990,093
Global Core Fixed Income Fund	1,752,854,343	130,823,745	1,709,253,680	141,180,029
Income Fund	483,628,472	37,407,920	474,919,879	13,970,763

Notes to Financial Statements (continued)

September 30, 2024 (Unaudited)

7. TAX INFORMATION

As of the Funds' most recent fiscal year end, March 31, 2024, the Funds' capital loss carryforwards and certain timing differences on a tax basis were as follows:

	Bond	Core Fixed Income	Dynamic Bond	Global Core Fixed Income	Income
Capital loss carryforwards:					
Perpetual Short-Term	\$(21,398,601)	\$ (84,344,414)	\$(1,185,151,268)	\$(26,050,939)	\$(1,679,204)
Perpetual Long-Term	(27,482,978)	(90,256,168)	(744,195,698)	(20,463,135)	(5,880,134)
Total capital loss carryforwards	(48,881,579)	(174,600,582)	(1,929,346,966)	(46,514,074)	(7,559,338)
Timing differences (Post October Capital Loss Deferral/Qualified Late Year Ordinary Loss Deferral/Dividends Payable and Straddle Loss Deferrals)	\$ (1,032,851)	\$ (5,324,363)	\$ (10,520,537)	\$ (497,479)	\$(2,095,331)

As of September 30, 2024, the Funds' aggregate security unrealized gains and losses based on cost for U.S. federal income tax purposes were as follows:

	Bond	Core Fixed Income	Dynamic Bond	Global Core Fixed Income	Income
Tax Cost	\$427,529,457	\$2,657,302,550	\$1,145,587,608	\$736,440,520	\$137,892,945
Gross unrealized gain	7,343,599	35,750,918	17,601,152	14,193,201	4,543,012
Gross unrealized loss	(12,418,949)	(80,689,763)	(23,979,313)	(23,134,346)	(2,380,530)
Net unrealized gain (loss)	\$ (5,075,350)	\$ (44,938,845)	\$ (6,378,161)	\$ (8,941,145)	\$ 2,162,482

The difference between GAAP-basis and tax basis unrealized gains (losses) is attributable primarily to wash sales, net mark to market gains/(losses) on regulated futures contracts, net mark to market gains/(losses) on foreign currency contracts, differences in the tax treatment of partnership investments, swap transactions, and market discount accretion and premium amortization.

GSAM has reviewed the Funds' tax positions for all open tax years (the current and prior three years, as applicable) and have concluded that no provision for income tax is required in the Funds' financial statements. Such open tax years remain subject to examination and adjustment by tax authorities.

8. OTHER RISKS

The Funds' risks include, but are not limited to, the following:

Collateralized Loan Obligations Risk — The Funds may invest in collateralized loan obligations ("CLOs") and other similarly structured investments. A CLO is an asset-backed security whose underlying collateral is a pool of loans, which may include, among others, floating rate and fixed rate senior secured loans, senior unsecured loans, and subordinate corporate loans, including loans that may be rated below investment grade or equivalent unrated loans. In addition to the normal risks associated with loan- and credit-related securities discussed elsewhere in the Prospectus (e.g., loan-related investments risk, interest rate risk and default risk), investments in CLOs carry additional risks including, but not limited to, the risk that: (i) distributions from the collateral may not be adequate to make interest or other payments; (ii) the quality of the collateral may decline in value or default; (iii) the Funds may invest in tranches of CLOs that are subordinate to other tranches; (iv) the structure and complexity of the transaction and the legal documents could lead to disputes among investors regarding the characterization of proceeds; and (v) the CLO's manager may perform poorly.

Derivatives Risk — The Funds' use of derivatives and other similar instruments (collectively referred to in this paragraph as "derivatives") may result in loss, including due to adverse market movements. Derivatives, which may pose risks in addition to and greater than those associated with investing directly in securities, currencies or other assets and instruments, may increase market

8. OTHER RISKS (continued)

exposure and be illiquid or less liquid, volatile, difficult to price and leveraged so that small changes in the value of the underlying assets or instruments may produce disproportionate losses to the Funds. Certain derivatives are also subject to counterparty risk, which is the risk that the other party in the transaction will not, or lacks the capacity or authority to, fulfill its contractual obligations, liquidity risk, which includes the risk that the Funds will not be able to exit the derivative when it is advantageous to do so, and risks arising from margin requirements, which include the risk that the Funds will be required to pay additional margin or set aside additional collateral to maintain open derivative positions. The use of derivatives is a highly specialized activity that involves investment techniques and risks different from those associated with investments in more traditional securities and instruments. Losses from derivatives can also result from a lack of correlation between changes in the value of derivative instruments and the portfolio assets (if any) being hedged.

Floating and Variable Rate Obligations Risk — Floating rate and variable rate obligations are debt instruments issued by companies or other entities with interest rates that reset periodically (typically, daily, monthly, quarterly, or semi-annually) in response to changes in the market rate of interest on which the interest rate is based. Such market rates are generally the Secured Overnight Financing Rate (“SOFR”), a term SOFR rate published by CME Group Benchmark Administration Limited (CBA) calculated using certain derivatives markets (“Term SOFR”), the Prime Rate of a designated U.S. bank, the Federal Funds Rate, or another base lending rate used by commercial lenders. For floating and variable rate obligations, there may be a lag between an actual change in the underlying interest rate benchmark and the reset time for an interest payment of such an obligation, which could harm or benefit a Fund, depending on the interest rate environment or other circumstances. In a rising interest rate environment, for example, a floating or variable rate obligation that does not reset immediately would prevent a Fund from taking full advantage of rising interest rates in a timely manner. However, in a declining interest rate environment, a Fund may benefit from a lag due to an obligation’s interest rate payment not being immediately impacted by a decline in interest rates.

Foreign and Emerging Countries Risk — Investing in foreign markets may involve special risks and considerations not typically associated with investing in the U.S. Foreign securities may be subject to risk of loss because of more or less foreign government regulation; less public information; less stringent investor protections; less stringent accounting, corporate governance, financial reporting and disclosure standards; and less economic, political and social stability in the countries in which a Fund invests. The imposition of sanctions, exchange controls (including repatriation restrictions), confiscation of assets and property, trade restrictions (including tariffs) and other government restrictions by the U.S. or other governments, or from problems in registration, settlement or custody, may also result in losses. The type and severity of sanctions and other similar measures, including counter sanctions and other retaliatory actions, that may be imposed could vary broadly in scope, and their impact is impossible to predict. For example, the imposition of sanctions and other similar measures could, among other things, cause a decline in the value and/or liquidity of securities issued by the sanctioned country or companies located in or economically tied to the sanctioned country and increase market volatility and disruption in the sanctioned country and throughout the world. Sanctions and other similar measures could limit or prevent a Fund from buying and selling securities (in the sanctioned country and other markets), significantly delay or prevent the settlement of securities transactions, and significantly impact a Fund’s liquidity and performance. Foreign risk also involves the risk of negative foreign currency exchange rate fluctuations, which may cause the value of securities denominated in such foreign currency (or other instruments through which a Fund has exposure to foreign currencies) to decline in value. Currency exchange rates may fluctuate significantly over short periods of time. To the extent that a Fund also invests in securities of issuers located in, or economically tied to, emerging markets, these risks may be more pronounced.

Foreign Custody Risk — A Fund invests in foreign securities, and as such the Fund may hold such securities and cash with foreign banks, agents, and securities depositories appointed by the Fund’s custodian (each a “Foreign Custodian”). Some foreign custodians may be recently organized or new to the foreign custody business. In some countries, Foreign Custodians may be subject to little or no regulatory oversight over, or independent evaluation of, their operations. Further, the laws of certain countries may place limitations on a Fund’s ability to recover its assets if a Foreign Custodian enters bankruptcy. Investments in emerging markets may be subject to even greater custody risks than investments in more developed markets. Custody services in emerging market countries are very often undeveloped and may be considerably less well regulated than in more developed countries, and thus may not afford the same level of investor protection as would apply in developed countries.

Notes to Financial Statements (continued)

September 30, 2024 (Unaudited)

8. OTHER RISKS (continued)

Interest Rate Risk — When interest rates increase, fixed income securities or instruments held by a Fund will generally decline in value. Long-term fixed income securities or instruments will normally have more price volatility because of this risk than short-term fixed income securities or instruments. A wide variety of market factors can cause interest rates to rise, including central bank monetary policy, rising inflation and changes in general economic conditions. Changing interest rates may have unpredictable effects on the markets, may result in heightened market volatility and may detract from Fund performance. In addition, changes in monetary policy may exacerbate the risks associated with changing interest rates. Funds with longer average portfolio durations will generally be more sensitive to changes in interest rates than funds with a shorter average portfolio duration. Fluctuations in interest rates may also affect the liquidity of fixed income securities and instruments held by the Funds. A sudden or unpredictable increase in interest rates may cause volatility in the market and may decrease the liquidity of a Fund's investments, which would make it harder for the Fund to sell its investments at an advantageous time.

Investments in Other Investment Companies Risk — As a shareholder of another investment company, including an ETF, a Fund will indirectly bear its proportionate share of any net management fees and other expenses paid by such other investment companies, in addition to the fees and expenses regularly borne by the Fund. ETFs are subject to risks that do not apply to conventional mutual funds, including, but not limited to, the following: (i) the market price of the ETF's shares may trade at a premium or a discount to their NAV; and (ii) an active trading market for an ETF's shares may not develop or be maintained.

Large Shareholder Transactions Risk — A Fund may experience adverse effects when certain large shareholders, such as other funds, institutional investors (including those trading by use of non-discretionary mathematical formulas), financial intermediaries (who may make investment decisions on behalf of underlying clients and/or include a Fund in their investment model), individuals, accounts and Goldman Sachs affiliates, purchase or redeem large amounts of shares of a Fund. Such large shareholder redemptions, which may occur rapidly or unexpectedly, may cause a Fund to sell portfolio securities at times when it would not otherwise do so, which may negatively impact a Fund's NAV and liquidity. These transactions may also accelerate the realization of taxable income to shareholders if such sales of investments resulted in gains, and may also increase transaction costs. In addition, a large redemption could result in a Fund's current expenses being allocated over a smaller asset base, leading to an increase in the Fund's expense ratio. Similarly, large Fund share purchases may adversely affect a Fund's performance to the extent that the Fund is delayed in investing new cash or otherwise maintains a larger cash position than it ordinarily would.

Liquidity Risk — A Fund may make investments that are illiquid or that may become less liquid in response to market developments or adverse investor perceptions. Illiquid investments may be more difficult to value. Liquidity risk may also refer to the risk that a Fund will not be able to pay redemption proceeds within the allowable time period or without significant dilution to remaining investors' interests because of unusual market conditions, declining prices of the securities sold, an unusually high volume of redemption requests, or other reasons. To meet redemption requests, a Fund may be forced to sell investments at an unfavorable time and/or under unfavorable conditions. If a Fund is forced to sell securities at an unfavorable time and/or under unfavorable conditions, such sales may adversely affect a Fund's NAV and dilute remaining investors' interests. Liquidity risk may be the result of, among other things, the reduced number and capacity of traditional market participants to make a market in fixed income securities or the lack of an active market. The potential for liquidity risk may be magnified by a rising interest rate environment or other circumstances where investor redemptions from fixed income funds may be higher than normal, potentially causing increased supply in the market due to selling activity. These risks may be more pronounced in connection with the Funds' investments in securities of issuers located in emerging market countries. Redemptions by large shareholders may have a negative impact on a Fund's liquidity.

Loan-Related Investments Risk — In addition to risks generally associated with debt investments (e.g., interest rate risk and default risk), loan-related investments such as loan participations and assignments are subject to other risks. Although a loan obligation may be fully collateralized at the time of acquisition, the collateral may decline in value, be or become illiquid or less liquid, or lose all or substantially all of its value subsequent to investment. Many loan investments are subject to legal or contractual restrictions on resale and certain loan investments may be or become illiquid or less liquid and more difficult to value, particularly in the event of a downgrade of the loan or the borrower. There is less readily available, reliable information about most loan investments than is the case for many other types of securities. Substantial increases in interest rates may cause an increase in

8. OTHER RISKS (continued)

loan obligation defaults. With respect to loan participations, a Fund may not always have direct recourse against a borrower if the borrower fails to pay scheduled principal and/or interest; may be subject to greater delays, expenses and risks than if the Fund had purchased a direct obligation of the borrower; and may be regarded as the creditor of the agent lender (rather than the borrower), subjecting a Fund to the creditworthiness of that lender as well. Investors in loans, such as a Fund, may not be entitled to rely on the anti-fraud protections of the federal securities laws, although they may be entitled to certain contractual remedies. The market for loan obligations may be subject to irregular trading activity, wide bid/ask spreads and extended trade settlement periods. Because transactions in many loans are subject to extended trade settlement periods, a Fund may not receive the proceeds from the sale of a loan for a period after the sale. As a result, sale proceeds related to the sale of loans may not be available to make additional investments or to meet a Fund's redemption obligations for a period after the sale of the loans, and, as a result, a Fund may have to sell other investments or engage in borrowing transactions, such as borrowing from its credit facility, if necessary to raise cash to meet its obligations.

Senior Loans hold the most senior position in the capital structure of a business entity, and are typically secured with specific collateral, but are nevertheless usually rated below investment grade. Because Second Lien Loans are subordinated or unsecured and thus lower in priority of payment to Senior Loans, they are subject to the additional risk that the cash flow of the borrower and property securing the loan or debt, if any, may be insufficient to meet scheduled payments after giving effect to the senior secured obligations of the borrower. Second Lien Loans generally have greater price volatility than Senior Loans and may be less liquid.

Market and Credit Risks — In the normal course of business, a Fund trades financial instruments and enters into financial transactions where risk of potential loss exists due to changes in the market (market risk). The value of the securities in which a Fund invests may go up or down in response to the prospects of individual companies, particular sectors or governments and/or general economic conditions throughout the world due to increasingly interconnected global economies and financial markets. Events such as war, military conflict, acts of terrorism, social unrest, natural disasters, recessions, inflation, rapid interest rate changes, supply chain disruptions, sanctions, the spread of infectious illness or other public health threats could also significantly impact a Fund and its investments. Additionally, a Fund may also be exposed to credit risk in the event that an issuer or guarantor fails to perform or that an institution or entity with which the Fund has unsettled or open transactions defaults.

Mortgage-Backed and Other Asset-Backed Securities Risk — Mortgage-related and other asset-backed securities are subject to credit/ default, interest rate and certain additional risks, including “extension risk” (i.e., in periods of rising interest rates, issuers may pay principal later than expected) and “prepayment risk” (i.e., in periods of declining interest rates, issuers may pay principal more quickly than expected, causing the Funds to reinvest proceeds at lower prevailing interest rates). Due to these risks, asset-backed securities may become more volatile in certain interest rate environments. Mortgage-backed securities offered by non-governmental issuers are subject to other risks as well, including failures of private insurers to meet their obligations and unexpectedly high rates of default on the mortgages backing the securities, particularly during periods of rising interest rates. Other asset-backed securities are subject to risks similar to those associated with mortgage-backed securities, as well as risks associated with the nature and servicing of the assets backing the securities. Asset-backed securities may not have the benefit of a security interest in collateral comparable to that of mortgage assets, resulting in additional credit risk.

Non-Investment Grade Fixed Income Securities Risk — Non-investment grade fixed income securities and unrated securities of comparable credit quality (commonly known as “junk bonds”) are considered speculative and are subject to the increased risk of an issuer's inability to meet principal and interest payment obligations. These securities may be subject to greater price volatility due to such factors as specific issuer developments, interest rate sensitivity, negative perceptions of the junk bond markets generally and less liquidity. The Funds may purchase the securities of issuers that are in default.

Portfolio Turnover Rate Risk — A high rate of portfolio turnover may involve correspondingly greater expenses which must be borne by the Funds and their shareholders, and is also likely to result in short-term capital gains taxable to shareholders.

Short Position Risk — A Fund may enter into a short position through a futures contract, an option or swap agreement or through short sales of any instrument that a Fund may purchase for investment. Taking short positions involves leverage of a Fund's assets and presents various risks, including counterparty risk. If the value of the underlying instrument or market in which a Fund has taken a short position increases, then the Fund will incur a loss equal to the increase in value from the time that the short position

Notes to Financial Statements (continued)

September 30, 2024 (Unaudited)

8. OTHER RISKS (continued)

was entered into plus any related interest payments or other fees. Taking short positions involves the risk that losses may be disproportionate, may exceed the amount invested, and may be unlimited. To the extent that a Fund uses the proceeds it receives from a short position to take additional long positions, the risks associated with the short position, including leverage risks, may be heightened, because doing so increases the exposure of a Fund to the markets and therefore could magnify changes to a Fund's NAV.

9. INDEMNIFICATIONS

Under the Trust's organizational documents, its Trustees, officers, employees and agents are indemnified, to the extent permitted by the Act and state law, against certain liabilities that may arise out of performance of their duties to the Funds. Additionally, in the course of business, the Funds enter into contracts that contain a variety of indemnification clauses. The Funds' maximum exposure under these arrangements is unknown, as this would involve future claims that may be made against the Funds that have not yet occurred. However, GSAM and GSAMI believe the risk of loss under these arrangements to be remote.

10. SUBSEQUENT EVENTS

Subsequent events have been evaluated through the date of issuance, and GSAM and GSAMI have concluded that there is no impact requiring adjustment or disclosure in the financial statements.

11. SUMMARY OF SHARE TRANSACTIONS

Share activity is as follows:

	Bond Fund			
	For the Six Months Ended September 30, 2024 (Unaudited)		For the Fiscal Year Ended March 31, 2024	
	Shares	Dollars	Shares	Dollars
Class A Shares				
Shares sold	326,841	\$ 2,899,966	1,161,819	\$ 10,150,341
Reinvestment of distributions	112,816	995,711	203,478	1,773,405
Shares redeemed	(488,042)	(4,288,944)	(1,617,531)	(14,061,952)
	(48,385)	(393,267)	(252,234)	(2,138,206)
Class C Shares				
Shares sold	40,150	358,986	35,730	308,623
Reinvestment of distributions	4,188	36,910	9,668	84,201
Shares redeemed	(55,982)	(491,614)	(190,075)	(1,658,930)
	(11,644)	(95,718)	(144,677)	(1,266,106)
Institutional Shares				
Shares sold	1,225,732	10,872,368	1,949,188	17,036,026
Reinvestment of distributions	248,973	2,196,576	444,230	3,872,674
Shares redeemed	(1,325,769)	(11,701,011)	(3,769,791)	(33,257,093)
	148,936	1,367,933	(1,376,373)	(12,348,393)
Service Shares				
Shares sold	996	8,759	2,254	19,634
Reinvestment of distributions	309	2,727	478	4,164
Shares redeemed	(24)	(206)	(3,263)	(29,236)
	1,281	11,280	(531)	(5,438)
Investor Shares				
Shares sold	619,160	5,492,022	1,358,037	11,756,067
Reinvestment of distributions	74,180	652,590	157,953	1,375,653
Shares redeemed	(545,392)	(4,766,629)	(3,522,114)	(30,405,855)
	147,948	1,377,983	(2,006,124)	(17,274,135)
Class R6 Shares				
Shares sold	905,139	7,977,656	2,083,242	18,189,601
Reinvestment of distributions	181,362	1,600,494	312,923	2,726,844
Shares redeemed	(999,739)	(8,832,291)	(2,170,115)	(18,896,510)
	86,762	745,859	226,050	2,019,935
Class R Shares				
Shares sold	20,255	179,173	69,968	614,501
Reinvestment of distributions	5,216	45,982	9,336	81,359
Shares redeemed	(59,530)	(516,699)	(70,980)	(618,099)
	(34,059)	(291,544)	8,324	77,761
Class P Shares				
Shares sold	1,432,652	12,664,025	2,760,687	24,066,470
Reinvestment of distributions	267,021	2,357,057	420,559	3,665,495
Shares redeemed	(824,060)	(7,252,283)	(1,894,287)	(16,463,638)
	875,613	7,768,799	1,286,959	11,268,327
NET INCREASE (DECREASE)	1,166,452	\$ 10,491,325	(2,258,606)	\$(19,666,255)

Notes to Financial Statements (continued)

September 30, 2024 (Unaudited)

11. SUMMARY OF SHARE TRANSACTIONS (continued)

	Core Fixed Income Fund			
	For the Six Months Ended September 30, 2024 (Unaudited)		For the Fiscal Year Ended March 31, 2024	
	Shares	Dollars	Shares	Dollars
Class A Shares				
Shares sold	1,187,391	\$ 10,829,031	3,757,706	\$ 33,965,864
Reinvestment of distributions	253,407	2,309,937	466,225	4,211,602
Shares redeemed	(1,227,981)	(11,204,620)	(3,981,012)	(35,455,075)
	212,817	1,934,348	242,919	2,722,391
Class C Shares				
Shares sold	115,056	1,054,308	303,200	2,770,632
Reinvestment of distributions	12,782	117,136	22,603	205,284
Shares redeemed	(110,485)	(1,013,222)	(195,255)	(1,777,607)
	17,353	158,222	130,548	1,198,309
Institutional Shares				
Shares sold	11,965,028	110,109,720	38,406,605	349,765,218
Reinvestment of distributions	1,233,861	11,299,648	2,024,306	18,363,147
Shares redeemed	(9,360,370)	(86,043,310)	(24,516,133)	(221,961,847)
	3,838,519	35,366,058	15,914,778	146,166,518
Service Shares				
Shares sold	736	6,732	2,770	25,311
Reinvestment of distributions	337	3,089	661	6,000
Shares redeemed	(7,053)	(66,522)	(13,416)	(120,877)
	(5,980)	(56,701)	(9,985)	(89,566)
Investor Shares				
Shares sold	8,255,494	75,327,313	32,345,451	293,218,104
Reinvestment of distributions	956,706	8,733,437	1,260,965	11,405,991
Shares redeemed	(4,698,178)	(42,858,046)	(11,147,102)	(100,454,946)
	4,514,022	41,202,704	22,459,314	204,169,149
Class R6 Shares				
Shares sold	4,732,084	42,705,757	7,050,781	64,383,520
Reinvestment of distributions	428,392	3,929,274	959,508	8,733,956
Shares redeemed	(2,016,633)	(18,475,083)	(19,639,681)	(178,917,239)
	3,143,843	28,159,948	(11,629,392)	(105,799,763)
Class R Shares				
Shares sold	26,510	241,414	57,149	519,111
Reinvestment of distributions	6,420	58,503	14,212	128,519
Shares redeemed	(107,672)	(969,378)	(65,314)	(589,263)
	(74,742)	(669,461)	6,047	58,367
Class P Shares				
Shares sold	16,220,647	148,802,342	24,702,379	224,106,636
Reinvestment of distributions	1,968,092	18,058,837	3,056,004	27,782,319
Shares redeemed	(6,396,066)	(58,689,220)	(11,044,657)	(99,642,707)
	11,792,673	108,171,959	16,713,726	152,246,248
NET INCREASE	23,438,505	\$214,267,077	43,827,955	\$ 400,671,653

11. SUMMARY OF SHARE TRANSACTIONS (continued)

	Dynamic Bond Fund			
	For the Six Months Ended September 30, 2024 (Unaudited)		For the Fiscal Year Ended March 31, 2024	
	Shares	Dollars	Shares	Dollars
Class A Shares				
Shares sold	521,889	\$ 4,913,824	779,867	\$ 7,135,723
Reinvestment of distributions	359,173	3,352,616	427,341	3,894,586
Shares redeemed	(1,534,338)	(14,380,849)	(3,703,038)	(33,643,887)
	(653,276)	(6,114,409)	(2,495,830)	(22,613,578)
Class C Shares				
Shares sold	186,458	1,749,871	272,782	2,496,257
Reinvestment of distributions	17,752	165,290	20,114	182,625
Shares redeemed	(94,049)	(884,601)	(497,926)	(4,533,673)
	110,161	1,030,560	(205,030)	(1,854,791)
Institutional Shares				
Shares sold	8,902,704	83,837,838	12,443,378	114,056,711
Reinvestment of distributions	1,364,981	12,759,339	1,311,810	11,989,398
Shares redeemed	(5,596,402)	(52,592,132)	(11,566,788)	(105,436,841)
	4,671,283	44,005,045	2,188,400	20,609,268
Investor Shares				
Shares sold	3,294,359	30,880,059	1,326,126	12,163,086
Reinvestment of distributions	180,883	1,690,888	85,603	783,945
Shares redeemed	(562,976)	(5,298,556)	(816,123)	(7,405,643)
	2,912,266	27,272,391	595,606	5,541,388
Class R6 Shares				
Shares sold	624,559	5,867,016	4,183,634	38,180,617
Reinvestment of distributions	63,591	594,020	73,433	669,933
Shares redeemed	(930,268)	(8,732,144)	(841,165)	(7,697,583)
	(242,118)	(2,271,108)	3,415,902	31,152,967
Class R Shares				
Shares sold	25,720	240,543	47,352	430,499
Reinvestment of distributions	11,715	109,069	11,995	109,255
Shares redeemed	(75,339)	(703,596)	(54,854)	(500,220)
	(37,904)	(353,984)	4,493	39,534
Class P Shares				
Shares sold	187,369	1,761,147	628,421	5,735,286
Reinvestment of distributions	646,182	6,026,177	715,561	6,520,191
Shares redeemed	(697,770)	(6,526,742)	(2,867,545)	(25,993,169)
	135,781	1,260,582	(1,523,563)	(13,737,692)
NET INCREASE	6,896,193	\$ 64,829,077	1,979,978	\$ 19,137,096

Notes to Financial Statements (continued)

September 30, 2024 (Unaudited)

11. SUMMARY OF SHARE TRANSACTIONS (continued)

	Global Core Fixed Income Fund			
	For the Six Months Ended September 30, 2024 (Unaudited)		For the Fiscal Year Ended March 31, 2024	
	Shares	Dollars	Shares	Dollars
Class A Shares				
Shares sold	188,657	\$ 2,154,385	595,847	\$ 6,644,012
Reinvestment of distributions	30,611	349,380	52,764	589,525
Shares redeemed	(342,226)	(3,933,385)	(1,397,427)	(15,631,660)
	(122,958)	(1,429,620)	(748,816)	(8,398,123)
Class C Shares				
Shares sold	10,334	119,141	13,371	149,632
Reinvestment of distributions	816	9,195	2,129	23,532
Shares redeemed	(43,697)	(495,780)	(80,144)	(887,739)
	(32,547)	(367,444)	(64,644)	(714,575)
Institutional Shares				
Shares sold	2,220,148	25,266,611	6,206,648	69,277,775
Reinvestment of distributions	331,587	3,779,092	508,245	5,669,545
Shares redeemed	(1,523,249)	(17,298,274)	(5,958,164)	(66,217,640)
	1,028,486	11,747,429	756,729	8,729,680
Service Shares				
Shares sold	1,822	20,691	10,490	116,979
Reinvestment of distributions	540	6,112	911	10,106
Shares redeemed	(4,119)	(46,755)	(17,827)	(196,867)
	(1,757)	(19,952)	(6,426)	(69,782)
Investor Shares				
Shares sold	232,446	2,640,346	810,402	8,971,383
Reinvestment of distributions	45,182	513,329	104,818	1,166,334
Shares redeemed	(891,902)	(10,086,141)	(2,266,095)	(25,255,802)
	(614,274)	(6,932,466)	(1,350,875)	(15,118,085)
Class R6 Shares				
Shares sold	275,303	3,140,916	6,774,423	74,909,740
Reinvestment of distributions	531,004	6,051,528	793,086	8,859,024
Shares redeemed	(1,613,609)	(18,106,868)	(1,853,708)	(20,490,400)
	(807,302)	(8,914,424)	5,713,801	63,278,364
Class P Shares				
Shares sold	132,316	1,510,479	122,028	1,325,830
Reinvestment of distributions	13,371	152,675	19,366	216,488
Shares redeemed	(62,039)	(698,780)	(47,913)	(540,388)
	83,648	964,374	93,481	1,001,930
NET INCREASE (DECREASE)	(466,704)	\$ (4,952,103)	4,393,250	\$ 48,709,409

11. SUMMARY OF SHARE TRANSACTIONS (continued)

	Income Fund			
	For the Six Months Ended September 30, 2024 (Unaudited)		For the Fiscal Year Ended March 31, 2024	
	Shares	Dollars	Shares	Dollars
Class A Shares				
Shares sold	65,091	\$ 585,257	86,999	\$ 747,690
Reinvestment of distributions	4,292	38,431	5,807	50,414
Shares redeemed	(30,581)	(271,433)	(16,119)	(139,273)
	38,802	352,255	76,687	658,831
Class C Shares				
Shares sold	77,153	690,513	46,951	411,487
Reinvestment of distributions	2,300	20,617	1,802	15,599
Shares redeemed	(12,874)	(113,736)	(20,112)	(171,226)
	66,579	597,394	28,641	255,860
Institutional Shares				
Shares sold	1,723,885	15,368,629	93,861	818,525
Reinvestment of distributions	69,408	623,402	93,956	812,245
Shares redeemed	(57,486)	(513,627)	(106,568)	(918,979)
	1,735,807	15,478,404	81,249	711,791
Investor Shares				
Shares sold	676,248	6,091,474	1,782,922	15,483,575
Reinvestment of distributions	29,289	262,630	19,897	172,742
Shares redeemed	(153,474)	(1,374,138)	(1,019,535)	(8,967,951)
	552,063	4,979,966	783,284	6,688,366
Class R6 Shares				
Reinvestment of distributions	191	1,714	371	3,202
	191	1,714	371	3,202
Class R Shares				
Reinvestment of distributions	—	—	81	693
Shares redeemed	—	—	(5,926)	(51,060)
	—	—	(5,845)	(50,367)
Class P Shares				
Shares sold	641,108	5,713,345	7,702,409	65,137,403
Reinvestment of distributions	251,676	2,251,010	421,729	3,652,831
Shares redeemed	(739,448)	(6,636,276)	(5,797,240)	(49,722,448)
	153,336	1,328,079	2,326,898	19,067,786
NET INCREASE	2,546,778	\$22,737,812	3,291,285	\$ 27,335,469

Statement Regarding Basis for Approval of Management Agreements (Unaudited)

Background

The Goldman Sachs Bond Fund, Goldman Sachs Core Fixed Income Fund, Goldman Sachs Global Core Fixed Income Fund, Goldman Sachs Income Fund and Goldman Sachs Dynamic Bond Fund (formerly, Goldman Sachs Strategic Income Fund) (the “Funds”) are investment portfolios of Goldman Sachs Trust (the “Trust”). The Board of Trustees oversees the management of the Trust and reviews the investment performance and expenses of the Funds at regularly scheduled meetings held throughout the year. In addition, the Board of Trustees determines annually whether to approve the continuance of the Trust’s investment management agreements (the “Management Agreements”) on behalf of the Bond Fund, Core Fixed Income Fund, Income Fund and Dynamic Bond Fund with Goldman Sachs Asset Management, L.P. (“GSAM”) and on behalf of the Global Core Fixed Income Fund with Goldman Sachs Asset Management International (“GSAMI”, together with GSAM, the “Investment Advisers”).

The Management Agreements were most recently approved for continuation until June 30, 2025 by the Board of Trustees, including those Trustees who are not parties to the Management Agreements or “interested persons” (as defined in the Investment Company Act of 1940, as amended) of any party thereto (the “Independent Trustees”), at a meeting held on June 11-12, 2024 (the “Annual Meeting”).

The review process undertaken by the Trustees spans the course of the year and culminates with the Annual Meeting. To assist the Trustees in their deliberations, the Trustees have established a Contract Review Committee (the “Committee”), comprised of the Independent Trustees. The Committee held two meetings over the course of the year since the Management Agreements were last approved. At those Committee meetings, regularly scheduled Board or other committee meetings, and/or the Annual Meeting, matters relevant to the renewal of the Management Agreements were considered by the Board, or the Independent Trustees, as applicable. With respect to each Fund, such matters included:

- (a) the nature and quality of the advisory, administrative, and other services provided to the Fund by the Investment Adviser and its affiliates, including information about:
 - (i) the structure, staff, and capabilities of the Investment Adviser and its portfolio management teams;
 - (ii) the groups within the Investment Adviser and its affiliates that support the portfolio management teams or provide other types of necessary services, including fund services groups (e.g., accounting and financial reporting, tax, shareholder services, and operations); controls and risk management groups (e.g., legal, compliance, valuation oversight, credit risk management, internal audit, compliance testing, market risk analysis, finance, and central funding); sales and distribution support groups, and others (e.g., information technology and training);
 - (iii) trends in employee headcount;
 - (iv) the Investment Adviser’s financial resources and ability to hire and retain talented personnel and strengthen its operations; and
 - (v) the parent company’s support of the Investment Adviser and its mutual fund business, as expressed by the firm’s senior management;
- (b) information on the investment performance of the Fund, including comparisons to the performance of similar mutual funds, as provided by a third-party mutual fund data provider engaged as part of the contract review process (the “Outside Data Provider”), a benchmark performance index, and (in the case of the Bond Fund, Core Fixed Income Fund and Global Core Fixed Income Fund) a composite of accounts with comparable investment strategies managed by the Investment Adviser; and information on general investment outlooks in the markets in which the Fund invests;
- (c) information provided by the Investment Adviser indicating the Investment Adviser’s views on whether the Fund’s peer group and/or benchmark index had high, medium, or low relevance given the Fund’s particular investment strategy;
- (d) the terms of the Management Agreements and other agreements with affiliated service providers entered into by the Trust on behalf of the Fund;
- (e) fee and expense information for the Fund, including:
 - (i) the relative management fee and expense levels of the Fund as compared to those of comparable funds managed by other advisers, as provided by the Outside Data Provider;
 - (ii) the Fund’s expense trends over time; and
 - (iii) to the extent the Investment Adviser manages other types of accounts (such as bank collective trusts, private wealth management accounts, institutional separate accounts, sub-advised mutual funds, and non-U.S. funds) having investment objectives and policies similar to those of the Fund, comparative information on the advisory fees charged and services provided to those accounts by the Investment Adviser;
- (f) with respect to the extensive investment performance and expense comparison data provided by the Outside Data Provider, its processes in producing that data for the Fund;
- (g) the undertakings of the Investment Adviser and its affiliates to implement fee waivers and/or expense limitations;
- (h) information relating to the profitability of the Management Agreements and the transfer agency and distribution and service arrangements of the Fund to the Investment Adviser and its affiliates;
- (i) whether the Fund’s existing management fee schedule adequately addressed any economies of scale;

Statement Regarding Basis for Approval of Management Agreements (Unaudited) (continued)

- (j) a summary of the “fall-out” benefits derived by the Investment Adviser and its affiliates from their relationships with the Fund, including the fees received by the Investment Adviser’s affiliates from the Fund for transfer agency, portfolio trading, distribution and other services;
- (k) a summary of potential benefits derived by the Fund as a result of its relationship with the Investment Adviser;
- (l) information regarding portfolio trading and how the Investment Adviser carries out its duty to seek best execution;
- (m) portfolio manager ownership of Fund shares; the manner in which portfolio manager compensation is determined; and the number and types of accounts managed by the portfolio managers;
- (n) the nature and quality of the services provided to the Fund by its unaffiliated service providers, and the Investment Adviser’s general oversight and evaluation (including reports on due diligence) of those service providers as part of the administrative services provided under the Management Agreements; and
- (o) the Investment Adviser’s processes and policies addressing various types of potential conflicts of interest; its approach to risk management; the annual review of the effectiveness of the Fund’s compliance program; and periodic compliance reports.

The Trustees also received an overview of the Funds’ distribution arrangements. They received information regarding the Funds’ assets, share purchase and redemption activity, and payment of distribution, service, and shareholder administration fees, as applicable. Information was also provided to the Trustees relating to revenue sharing payments made by and services provided by the Investment Advisers and their affiliates to intermediaries that promote the sale, distribution, and/or servicing of Fund shares. The Independent Trustees also discussed the broad range of other investment choices that are available to Fund investors, including the availability of comparable funds managed by other advisers.

The presentations made at the Board and Committee meetings and at the Annual Meeting encompassed the Funds and other mutual funds for which the Board of Trustees has responsibility. In evaluating the Management Agreements at the Annual Meeting, the Trustees relied upon their knowledge, resulting from their meetings and other interactions throughout the year, of the Investment Advisers and their affiliates, their services, and the Funds. In conjunction with these meetings, the Trustees received written materials and oral presentations on the topics covered, and the Investment Advisers addressed the questions and concerns of the Trustees, including concerns regarding the investment performance of certain of the funds they oversee. The Independent Trustees were advised by their independent legal counsel regarding their responsibilities and other regulatory requirements related to the approval and continuation of mutual fund investment management agreements under applicable law. In addition, the Investment Advisers and their affiliates provided the Independent Trustees with a written response to a formal request for information sent on behalf of the Independent Trustees by their independent legal counsel. During the course of their deliberations, the Independent Trustees met in executive sessions with their independent legal counsel, without representatives of the Investment Advisers or their affiliates present.

Nature, Extent, and Quality of the Services Provided Under the Management Agreements

As part of their review, the Trustees considered the nature, extent, and quality of the services provided to the Funds by the Investment Advisers. In this regard, the Trustees considered both the investment advisory services and non-advisory services that are provided by the Investment Advisers and their affiliates. The Trustees noted the Investment Advisers’ commitment to maintaining high quality systems and expending substantial resources to respond to ongoing changes to the market, regulatory and control environment in which the Funds and their service providers operate, including developments associated with geopolitical events and economic sanctions, as well as the efforts of the Investment Advisers and their affiliates to combat cyber security risks. They also noted the transition in the leadership and changes in personnel of various of the Investment Advisers’ portfolio management teams that had occurred in recent periods, and the ongoing recruitment efforts aimed at bringing high quality investment talent to the Investment Advisers. The Trustees also considered information regarding the Investment Advisers’ efforts relating to business continuity planning. The Trustees concluded that the Investment Advisers continued to commit substantial financial and operational resources to the Funds and expressed confidence that the Investment Advisers would continue to do so in the future. The Trustees also recognized that the Investment Advisers had made significant commitments to address regulatory compliance requirements applicable to the Funds and the Investment Advisers and their affiliates.

Investment Performance

The Trustees also considered the investment performance of the Funds. In this regard, they compared the investment performance of each Fund to its peers using rankings and ratings compiled by the Outside Data Provider as of December 31, 2023, and updated performance information prepared by the Investment Advisers using the peer group identified by the Outside Data Provider as of March 31, 2024. The information on each Fund’s investment performance was provided for the one-, three-, five-, and ten-year periods ending on the applicable dates, to the extent that each Fund had been in existence for those periods. The

Statement Regarding Basis for Approval of Management Agreements (Unaudited) (continued)

Trustees also reviewed each Fund's investment performance relative to its performance benchmark. As part of this review, they considered the investment performance trends of the Funds over time, and reviewed the investment performance of each Fund in light of its investment objective and policies and market conditions. The Trustees also received information comparing the Bond Fund, Core Fixed Income Fund, Income Fund, and Global Core Fixed Income Fund's performance to that of composites of accounts with comparable investment strategies managed by the Investment Advisers.

In addition, the Trustees considered materials prepared and presentations made by the Investment Advisers' senior management and portfolio management personnel in which Fund performance was assessed. The Trustees also considered the Investment Advisers' periodic reports with respect to the Funds' risk profiles, and how the Investment Advisers' approach to risk monitoring and management influences portfolio management.

The Trustees noted that the Bond Fund's Institutional Shares had placed in the top half of the Fund's peer group for the five- and ten-year periods and in the third quartile for the one- and three-year periods, and had outperformed the Fund's benchmark index for the one-, five-, and ten-year periods and underperformed for the three-year period ended March 31, 2024. They observed that the Bond Fund had experienced certain portfolio management changes in 2021 and early 2024. The Trustees considered that the Core Fixed Income Fund's Institutional Shares had placed in the top half of the Fund's peer group and had outperformed the Fund's benchmark index for the one-, five-, and ten-year periods and underperformed for the three-year period ended March 31, 2024. They also noted that the Core Fixed Income Fund had experienced certain portfolio management changes in 2021, 2022, and early 2024. The Trustees observed that the Global Core Fixed Income Fund's Institutional Shares had placed in the top half of the Fund's peer group for the three-, five-, and ten-year periods and in the third quartile for the one-year period, and had outperformed the Fund's benchmark index for the one- and five-year periods and underperformed for the three- and ten-year periods ended March 31, 2024. They considered that in February 2020, the Global Core Fixed Income Fund had been repositioned from the Global Income Fund, which involved changes to the Fund's investment objective and principal investment strategy. The Trustees also noted that the Global Core Fixed Income Fund had experienced certain portfolio management changes in 2022 and early 2024. They observed that the Income Fund's Institutional Shares had placed in the top half of the Fund's peer group and outperformed the Fund's benchmark index for the one- and three-year periods ended March 31, 2024. The Trustees observed that the Dynamic Bond Fund's Institutional Shares had placed in the top half of the Fund's peer group for the one-, three-, and five-year periods and in the third quartile for the ten-year period, and had outperformed the Fund's benchmark index for the one-, three-, five-, and ten-year periods ended March 31, 2024. They also considered that the Dynamic Bond Fund had experienced certain portfolio management changes and a benchmark index change in 2021 and certain portfolio management changes in 2022 and early 2024.

Costs of Services Provided and Competitive Information

The Trustees considered the contractual terms of the Management Agreements and the fee rates payable by each Fund thereunder. In this regard, the Trustees considered information on the services rendered by the Investment Advisers to the Funds, which included both advisory and administrative services that were directed to the needs and operations of the Funds as registered mutual funds.

In particular, the Trustees reviewed analyses prepared by the Outside Data Provider regarding the expense rankings of the Funds. The analyses provided a comparison of each Fund's management fee and breakpoints to those of a relevant peer group and category universe; an expense analysis which compared each Fund's overall net and gross expenses to a peer group and a category universe; and data comparing each Fund's net expenses to the peer and category medians. The analyses also compared each Fund's other expenses and fee waivers/reimbursements to those of the peer group and category medians. The Trustees concluded that the comparisons provided by the Outside Data Provider were useful in evaluating the reasonableness of the management fees and total expenses paid by the Funds.

In addition, the Trustees considered the Investment Advisers' undertakings to implement fee waivers and/or expense limitations. The Trustees also noted that certain changes were being made to existing fee waiver or expense limitation arrangements of the Global Core Fixed Income Fund that would have the effect of decreasing total Fund expenses, with such changes taking effect in connection with the Fund's next annual registration statement. They also considered, to the extent that the Investment Advisers manage other types of accounts having investment objectives and policies similar to those of the Funds, comparative fee information for services provided by the Investment Advisers to those accounts, and information that indicated that services provided to the Funds differed in various significant respects from the services provided to other types of accounts which, in many cases, operated under less stringent legal and regulatory structures, required fewer services from the Investment Advisers to a smaller number of client contact points, and were less time-intensive.

In addition, the Trustees noted that shareholders are able to redeem their shares at any time if shareholders believe that the Fund fees and expenses are too high or if they are dissatisfied with the performance of the Fund.

Statement Regarding Basis for Approval of Management Agreements (Unaudited) (continued)**Profitability**

The Trustees reviewed each Fund's contribution to the Investment Advisers' revenues and pre-tax profit margins. In this regard the Trustees noted that they had received, among other things, profitability analyses and summaries, revenue and expense schedules by Fund and by function (i.e., investment management, transfer agency and distribution and service), and information on the Investment Advisers' expense allocation methodology. They observed that the profitability and expense figures are substantially similar to those used by the Investment Advisers for many internal purposes, including compensation decisions among various business groups, and are thus subject to a vigorous internal debate about how certain revenue and expenses should be allocated. The Trustees also noted that the internal audit group within the Goldman Sachs organization periodically audits the expense allocation methodology and that the internal audit group was satisfied with the reasonableness, consistency, and accuracy of the Investment Advisers' expense allocation methodology. Profitability data for each Fund was provided for 2023 and 2022, and the Trustees considered this information in relation to the Investment Advisers' overall profitability.

Economies of Scale

The Trustees considered the information that had been provided regarding whether there have been economies of scale with respect to the management of the Funds. The Trustees also considered the breakpoints in the fee rate payable under the Management Agreements for each of the Funds at the following annual percentage rates of the average daily net assets of the Funds:

Average Daily Net Assets	Bond Fund	Core Fixed Income Fund	Dynamic Bond Fund	Global Core Fixed Income Fund	Income Fund
First \$1 billion	0.41%	0.40%	0.60%	0.65%	0.55%
Next \$1 billion	0.37	0.36	0.54	0.59	0.50
Next \$3 billion	0.35	0.34	0.51	0.56	0.47
Next \$3 billion	0.34	0.33	0.50	0.55	0.46
Over \$8 billion	0.34	0.32	0.49	0.54	0.45

The Trustees noted that the breakpoints were designed to share potential economies of scale, if any, with the Funds and their shareholders as assets under management reach those asset levels. The Trustees considered the amounts of assets in the Funds; the Funds' recent share purchase and redemption activity; the information provided by the Investment Advisers relating to the costs of the services provided by the Investment Advisers and their affiliates and their realized profits; information comparing fee rates charged by the Investment Advisers with fee rates charged to other funds in the peer groups; and GSAM and GSAMI's undertakings to waive a portion of their management fee for the Core Fixed Income Fund and Global Core Fixed Income Fund, respectively, and to limit certain expenses of the Funds that exceed specified levels, as well as Goldman Sachs & Co. LLC's ("Goldman Sachs") undertaking to waive a portion of the transfer agency fees paid by the Global Core Fixed Income Fund's Class A, Class C, and Investor Shares. Upon reviewing these matters at the Annual Meeting, the Trustees concluded that the fee breakpoints represented a means of assuring that benefits of scalability, if any, would be passed along to shareholders at the specified asset levels. They also noted that GSAM had passed along savings to shareholders of the Core Fixed Income Fund, which had asset levels above at least the first breakpoint during the prior fiscal year.

Other Benefits to the Investment Advisers and Their Affiliates

The Trustees also considered the other benefits derived by the Investment Advisers and their affiliates from their relationships with the Funds as stated above, including: (a) transfer agency fees received by Goldman Sachs; (b) futures commissions earned by Goldman Sachs for executing futures transactions on behalf of the Funds; (c) trading efficiencies resulting from aggregation of orders of the Funds with those for other funds or accounts managed by the Investment Advisers; (d) the Investment Advisers' ability to leverage the infrastructure designed to service the Funds on behalf of their other clients; (e) the Investment Advisers' ability to cross-market other products and services to Fund shareholders; (f) Goldman Sachs' retention of certain fees as Fund Distributor; (g) the Investment Advisers' ability to negotiate better pricing with custodians on behalf of their other clients, as a result of the relationship with the Funds; (h) the investment of cash and cash collateral in money market funds managed by the Investment Advisers that will result in increased assets under management for those money market funds; (i) the investment in exchange-traded funds ("ETFs") managed by GSAM that will result in increased assets under management for those ETFs and may facilitate the development of GSAM's ETF advisory business; and (j) the possibility that the working relationship between the Investment Advisers and the Funds' third-party service providers may cause those service providers to be more likely to do business with other areas of Goldman Sachs. In the course of considering the foregoing, the Independent Trustees requested and received further information quantifying certain of these fall-out benefits.

Statement Regarding Basis for Approval of Management Agreements (Unaudited) (continued)

Other Benefits to the Funds and Their Shareholders

The Trustees also noted that the Funds receive certain other potential benefits as a result of their relationship with the Investment Advisers, including: (a) trading efficiencies resulting from aggregation of orders of the Funds with those of other funds or accounts managed by the Investment Advisers; (b) enhanced servicing from vendors due to the volume of business generated by the Investment Advisers and their affiliates; (c) enhanced servicing from broker-dealers due to the volume of business generated by the Investment Advisers and their affiliates; (d) the Investment Advisers' ability to negotiate favorable terms with derivatives counterparties on behalf of the Funds as a result of the size and reputation of the Goldman Sachs organization; (e) the advantages received from the Investment Advisers' knowledge and experience gained from managing other accounts and products; (f) the Investment Advisers' ability to hire and retain qualified personnel to provide services to the Funds because of the reputation of the Goldman Sachs organization; (g) the Funds' access, through the Investment Advisers, to certain firm-wide resources (e.g., proprietary risk management systems and databases), subject to certain restrictions; and (h) the Funds' access to certain affiliated distribution channels. In addition, the Trustees noted the competitive nature of the mutual fund marketplace, and considered that many of the Funds' shareholders invested in the Funds in part because of the Funds' relationship with the Investment Advisers and that those shareholders have a general expectation that the relationship will continue.

Conclusion

In connection with their consideration of the Management Agreements, the Trustees gave weight to each of the factors described above, but did not identify any particular factor as controlling their decision. After deliberation and consideration of all of the information provided, including the factors described above, the Trustees concluded, in the exercise of their business judgment, that the management fees paid by each of the Funds were reasonable in light of the services provided to it by its respective Investment Adviser, the Investment Advisers' costs and each Fund's current and reasonably foreseeable asset levels. The Trustees unanimously concluded that the Investment Advisers' continued management likely would benefit each applicable Fund and its shareholders and that the Management Agreements should be approved and continued with respect to each applicable Fund until June 30, 2025.

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TRUSTEES

Gregory G. Weaver, Chair
Cheryl K. Beebe
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