

John Hancock  
Short Duration Credit Opportunities Fund

Quarterly portfolio holdings 10/31/2021

# Fund's investments

## As of 10-31-21 (unaudited)

	Rate (%)	Maturity date	Par value^	Value
<b>U.S. Government and Agency obligations 1.3%</b>				<b>\$1,655,834</b>
(Cost \$1,651,955)				
<b>U.S. Government Agency 1.3%</b>				<b>1,655,834</b>
Federal National Mortgage Association 30 Yr Pass Thru (A)	2.500	TBA	1,500,000	1,540,664
Government National Mortgage Association 30 Yr Pass Thru	4.500	01-15-40	67,033	74,567
30 Yr Pass Thru	6.000	08-15-35	35,289	40,603
<b>Foreign government obligations 12.4%</b>				<b>\$15,614,794</b>
(Cost \$17,025,179)				
<b>Angola 0.3%</b>				<b>341,541</b>
Republic of Angola Bond (6 month LIBOR + 7.500%) (B)	7.760	07-01-23	344,923	341,541
<b>Argentina 0.3%</b>				<b>337,270</b>
Republic of Argentina Bond (0.500% to 7-9-23, then 0.750% to 7-9-27, then 1.750% thereafter)	0.500	07-09-30	106,423	36,301
Bond (1.125% to 7-9-22, then 1.500% to 7-9-23, then 3.625% to 7-9-24, then 4.125% to 7-9-27, then 4.750% to 7-9-28, then 5.000% thereafter)	1.125	07-09-35	672,000	207,319
Bond (2.000% to 7-9-22, then 3.875% to 7-9-23, then 4.250% to 7-9-24, then 5.000% thereafter)	2.000	01-09-38	256,295	93,650
<b>Armenia 0.0%</b>				<b>49,501</b>
Republic of Armenia Bond (C)	3.600	02-02-31	53,000	49,501
<b>Bahamas 0.0%</b>				<b>42,680</b>
Commonwealth of Bahamas Bond (C)	8.950	10-15-32	44,000	42,680
<b>Bahrain 0.2%</b>				<b>307,912</b>
Kingdom of Bahrain Bond	6.000	09-19-44	207,000	191,222
Bond (C)	6.750	09-20-29	41,000	44,228
Bond (C)	7.000	01-26-26	14,000	15,499
Bond (C)	7.000	10-12-28	52,000	56,963
<b>Belarus 0.2%</b>				<b>234,780</b>
Republic of Belarus Bond (C)	6.378	02-24-31	159,000	137,710
Bond (C)	7.625	06-29-27	100,000	97,070
<b>Benin 0.1%</b>				<b>107,138</b>
Republic of Benin Bond (C)	4.875	01-19-32	EUR 95,000	107,138
<b>Brazil 0.5%</b>				<b>686,966</b>
Brazil Minas SPE Bond (C)	5.333	02-15-28	83,300	87,903
Federative Republic of Brazil Bill (D)	8.747	01-01-22	BRL 1,110,000	193,856
Bill (D)	10.976	07-01-22	BRL 600,000	99,095
Bond	3.875	06-12-30	62,000	58,174
Bond	4.500	05-30-29	32,000	31,988
Bond	4.625	01-13-28	30,000	30,779
Bond	5.625	02-21-47	21,000	20,213
Note	10.000	01-01-29	BRL 620,000	103,045
Note	10.000	01-01-31	BRL 380,000	61,913

	Rate (%)	Maturity date	Par value^	Value
<b>Chile 0.3%</b>				<b>\$427,175</b>
Republic of Chile				
Bond	2.450	01-31-31	49,000	48,236
Bond	2.550	01-27-32	149,000	146,999
Bond	2.550	07-27-33	67,000	64,676
Bond	3.100	01-22-61	18,000	16,591
Bond	3.250	09-21-71	46,000	42,441
Bond	3.625	10-30-42	15,000	15,837
Bond	4.500	03-01-26	CLP 25,000,000	29,561
Bond (C)	4.700	09-01-30	CLP 35,000,000	39,530
Bond (C)	5.000	10-01-28	CLP 20,000,000	23,304
<b>China 0.1%</b>				<b>60,243</b>
People's Republic of China				
Bond	3.190	04-11-24	CNY 380,000	60,243
<b>Colombia 0.9%</b>				<b>1,095,948</b>
Republic of Colombia				
Bond	3.000	01-30-30	51,000	48,085
Bond	3.125	04-15-31	109,000	102,082
Bond	3.250	04-22-32	35,000	32,665
Bond	3.875	04-25-27	145,000	150,223
Bond	3.875	02-15-61	74,000	60,448
Bond	5.000	06-15-45	223,000	219,606
Bond	5.200	05-15-49	40,000	40,252
Bond	7.375	09-18-37	18,000	22,267
Bond	9.750	07-26-28	COP 427,000,000	117,796
Bond	9.850	06-28-27	COP 994,000,000	302,524
<b>Costa Rica 0.1%</b>				<b>130,279</b>
Republic of Costa Rica				
Bond (C)	5.625	04-30-43	36,000	32,094
Bond	6.125	02-19-31	24,000	24,564
Bond	7.158	03-12-45	73,000	73,621
<b>Czech Republic 0.1%</b>				<b>182,279</b>
Czech Republic				
Bond	0.250	02-10-27	CZK 290,000	11,429
Bond	1.000	06-26-26	CZK 980,000	40,625
Bond	2.400	09-17-25	CZK 550,000	24,394
Bond	4.200	12-04-36	CZK 1,980,000	105,831
<b>Dominican Republic 0.4%</b>				<b>441,586</b>
Government of Dominican Republic				
Bond (C)	4.500	01-30-30	19,000	19,238
Bond	4.875	09-23-32	26,000	26,390
Bond (C)	5.875	01-30-60	53,000	51,940
Bond	5.950	01-25-27	73,000	81,396
Bond	6.500	02-15-48	132,000	141,241
Bond (C)	7.450	04-30-44	102,000	121,381
<b>Ecuador 0.2%</b>				<b>232,418</b>
Republic of Ecuador				
Bond (0.500% to 7-31-22, then 1.500% to 7-31-23, then 2.500% to 7-31-24, then 5.000% to 7-31-26, then 5.500% to 7-31-27, then 6.000% to 7-31-28, then 6.500% to 7-31-29, then 6.900% thereafter) (C)	0.500	07-31-40	75,000	44,813
Bond (1.000% to 7-31-22, then 2.500% to 7-31-23, then 3.500% to 7-31-24, then 5.500% to 7-31-25, then 6.900% thereafter) (C)	1.000	07-31-35	200,569	132,127
Bond (C)(D)	7.330	07-31-30	103,938	55,478

	Rate (%)	Maturity date	Par value^	Value
<b>Egypt 0.5%</b>				<b>\$625,603</b>
Arab Republic of Egypt Bond (C)	7.625	05-29-32	258,000	249,447
Bond	7.903	02-21-48	200,000	176,080
Bond (C)	8.875	05-29-50	134,000	126,211
Bond	13.765	01-05-24 EGP	1,177,000	73,865
<b>El Salvador 0.1%</b>				<b>116,671</b>
Republic of El Salvador Bond (C)	5.875	01-30-25	7,000	5,565
Bond (C)	6.375	01-18-27	7,000	5,373
Bond	6.375	01-18-27	50,000	38,375
Bond (C)	7.625	02-01-41	63,000	46,148
Bond (C)	7.650	06-15-35	7,000	5,250
Bond	8.625	02-28-29	20,000	15,960
<b>Ethiopia 0.0%</b>				<b>20,287</b>
Federal Democratic Republic of Ethiopia Bond (C)	6.625	12-11-24	25,000	20,287
<b>Georgia 0.0%</b>				<b>40,154</b>
Republic of Georgia Bond (C)	2.750	04-22-26	40,000	40,154
<b>Ghana 0.3%</b>				<b>345,553</b>
Republic of Ghana Bond	7.625	05-16-29	391,000	345,553
<b>Guatemala 0.1%</b>				<b>141,675</b>
Republic of Guatemala Bond (C)	3.700	10-07-33	29,000	28,826
Bond (C)	4.650	10-07-41	29,000	29,566
Bond	6.125	06-01-50	71,000	83,283
<b>Honduras 0.0%</b>				<b>51,740</b>
Republic of Honduras Bond (C)	5.625	06-24-30	52,000	51,740
<b>Hungary 0.1%</b>				<b>131,691</b>
Republic of Hungary Bond (C)	2.125	09-22-31	135,000	131,691
<b>Indonesia 0.4%</b>				<b>550,750</b>
Republic of Indonesia Bond	5.625	05-15-23 IDR	273,000,000	19,770
Bond	7.500	05-15-38 IDR	3,975,000,000	293,422
Bond	8.375	09-15-26 IDR	2,005,000,000	160,174
Bond	8.375	03-15-34 IDR	60,000,000	4,786
Bond	9.000	03-15-29 IDR	880,000,000	72,598
<b>Iraq 0.1%</b>				<b>148,985</b>
Republic of Iraq Bond (C)	6.752	03-09-23	146,000	148,985
<b>Ivory Coast 0.1%</b>				<b>118,685</b>
Republic of Ivory Coast Bond	5.250	03-22-30 EUR	100,000	118,685
<b>Jordan 0.1%</b>				<b>109,350</b>
The Hashemite Kingdom of Jordan Bond (C)	5.850	07-07-30	106,000	109,350
<b>Kenya 0.1%</b>				<b>80,377</b>
Republic of Kenya				

	Rate (%)	Maturity date	Par value^	Value
<b>Kenya (continued)</b>				
Bond (C)	8.000	05-22-32	74,000	\$80,377
<b>Lebanon 0.1%</b>				<b>94,326</b>
Republic of Lebanon				
Bond (E)	6.000	01-27-23	313,000	47,013
Bond (E)	8.250	04-12-21	315,000	47,313
<b>Malaysia 0.2%</b>				<b>280,616</b>
Government of Malaysia				
Bond	2.632	04-15-31 MYR	150,000	33,407
Bond	3.733	06-15-28 MYR	130,000	31,893
Bond	3.900	11-30-26 MYR	250,000	62,248
Bond	3.906	07-15-26 MYR	430,000	107,031
Bond	4.498	04-15-30 MYR	180,000	46,037
<b>Mexico 0.8%</b>				<b>979,517</b>
Government of Mexico				
Bond	2.659	05-24-31	129,000	124,498
Bond	3.750	04-19-71	242,000	217,004
Bond	4.600	02-10-48	23,000	24,427
Bond	7.750	11-13-42 MXN	2,080,000	99,126
Bond	8.000	09-05-24 MXN	6,490,000	322,297
Bond	10.000	11-20-36 MXN	3,280,000	192,165
<b>Nigeria 0.4%</b>				<b>528,160</b>
Africa Finance Corp.				
Bond (C)	2.875	04-28-28	145,000	144,011
Federal Republic of Nigeria				
Bond (C)	6.500	11-28-27	32,000	32,718
Bond (C)	7.143	02-23-30	206,000	208,115
Bond (C)	7.375	09-28-33	16,000	15,840
Bond (C)	7.875	02-16-32	48,000	48,868
Bond (C)	8.250	09-28-51	80,000	78,608
<b>Oman 0.3%</b>				<b>349,069</b>
Sultanate of Oman				
Bond (C)	6.000	08-01-29	58,000	62,145
Bond (C)	6.250	01-25-31	108,000	116,775
Bond (C)	6.750	01-17-48	21,000	21,209
Bond (C)	7.000	01-25-51	143,000	148,940
<b>Pakistan 0.2%</b>				<b>192,960</b>
Republic of Pakistan				
Bond (C)	6.000	04-08-26	192,000	192,960
<b>Panama 0.3%</b>				<b>405,369</b>
Republic of Panama				
Bond	2.252	09-29-32	210,000	197,795
Bond	4.500	04-16-50	40,000	44,094
Bond	4.500	04-01-56	149,000	163,480
<b>Peru 0.1%</b>				<b>118,979</b>
Republic of Peru				
Bond	1.862	12-01-32	11,000	9,989
Bond	2.783	01-23-31	19,000	18,896
Bond	2.844	06-20-30	13,000	13,162
Bond	5.350	08-12-40 PEN	150,000	31,749
Bond	5.400	08-12-34 PEN	120,000	27,422
Bond	6.150	08-12-32 PEN	70,000	17,761

	Rate (%)	Maturity date		Par value^	Value
<b>Philippines 0.2%</b>					<b>\$197,122</b>
Republic of the Philippines Bond	5.000	01-13-37		160,000	197,122
<b>Poland 0.1%</b>					<b>141,867</b>
Republic of Poland Bond	2.500	01-25-23	PLN	460,000	116,388
Bond	2.750	04-25-28	PLN	100,000	25,479
<b>Qatar 0.3%</b>					<b>344,174</b>
State of Qatar Bond (C)	3.750	04-16-30		29,000	32,335
Bond (C)	4.400	04-16-50		85,000	103,597
Bond (C)	5.103	04-23-48		68,000	90,195
Bond (C)	6.400	01-20-40		81,000	118,047
<b>Romania 0.3%</b>					<b>412,852</b>
Republic of Romania Bond (C)	3.375	01-28-50	EUR	103,000	115,791
Bond (C)	3.624	05-26-30	EUR	51,000	64,943
Bond	3.650	09-24-31	RON	200,000	41,818
Bond	5.000	02-12-29	RON	810,000	190,300
<b>Russia 0.7%</b>					<b>931,708</b>
Government of Russia Bond	4.375	03-21-29		200,000	225,602
Bond	5.250	06-23-47		200,000	254,370
Bond	7.000	08-16-23	RUB	640,000	8,855
Bond	7.050	01-19-28	RUB	7,550,000	100,853
Bond	7.400	12-07-22	RUB	8,690,000	121,713
Bond	7.600	07-20-22	RUB	990,000	13,943
Bond	7.700	03-23-33	RUB	10,100,000	138,985
Bond	7.700	03-16-39	RUB	4,900,000	67,387
<b>Saudi Arabia 0.5%</b>					<b>634,775</b>
Kingdom of Saudi Arabia Bond (C)	2.250	02-02-33		286,000	275,940
Bond (C)	3.250	10-22-30		31,000	32,985
Bond (C)	4.375	04-16-29		43,000	49,164
Bond (C)	4.500	10-26-46		133,000	153,283
Bond (C)	4.625	10-04-47		29,000	34,075
Bond (C)	5.250	01-16-50		69,000	89,328
<b>South Africa 0.5%</b>					<b>615,114</b>
Republic of South Africa Bond	4.850	09-27-27		15,000	15,771
Bond	4.850	09-30-29		15,000	15,375
Bond	5.000	10-12-46		55,000	48,813
Bond	6.250	03-31-36	ZAR	390,000	17,512
Bond	6.300	06-22-48		78,000	80,048
Bond	6.500	02-28-41	ZAR	890,000	37,850
Bond	8.500	01-31-37	ZAR	5,760,000	313,622
Bond	10.500	12-21-26	ZAR	1,200,000	86,123
<b>Sri Lanka 0.1%</b>					<b>179,564</b>
Republic of Sri Lanka Bond (C)	6.750	04-18-28		107,000	66,736
Bond	7.550	03-28-30		181,000	112,828
<b>Thailand 0.1%</b>					<b>173,246</b>
Kingdom of Thailand					

	Rate (%)	Maturity date		Par value^	Value
<b>Thailand (continued)</b>					
Bond	1.585	12-17-35	THB	1,300,000	\$35,096
Bond	2.000	12-17-31	THB	170,000	5,122
Bond	2.875	12-17-28	THB	360,000	11,772
Bond	3.775	06-25-32	THB	3,460,000	121,256
<b>Trinidad and Tobago 0.1%</b>					<b>74,701</b>
Republic of Trinidad and Tobago Bond	4.500	08-04-26		72,000	74,701
<b>Tunisia 0.1%</b>					<b>154,182</b>
Banque Centrale de Tunisie Bond (C)	5.750	01-30-25		78,000	62,293
Bond	6.375	07-15-26	EUR	100,000	91,889
<b>Turkey 0.6%</b>					<b>703,171</b>
Republic of Turkey Bond	4.750	01-26-26		141,000	134,979
Bond	5.750	03-22-24		150,000	152,535
Bond	5.750	05-11-47		158,000	129,955
Bond	6.250	09-26-22		87,000	89,436
Bond	6.500	09-20-33		81,000	76,950
Bond	9.000	07-24-24	TRY	50,000	4,197
Bond	10.500	08-11-27	TRY	780,000	57,117
Bond	11.000	03-02-22	TRY	568,000	58,002
<b>Ukraine 0.2%</b>					<b>186,833</b>
Republic of Ukraine Bond (C)	7.750	09-01-25		79,000	85,230
Bond (C)	8.994	02-01-24		93,000	101,603
<b>United Arab Emirates 0.2%</b>					<b>255,602</b>
Abu Dhabi Government Bond	2.000	10-19-31		132,000	129,611
Bond (C)	4.125	10-11-47		22,000	25,934
Finance Department Government of Sharjah Bond (C)	4.000	07-28-50		111,000	100,057
<b>Uruguay 0.1%</b>					<b>154,009</b>
Republic of Uruguay Bond	4.975	04-20-55		101,000	129,234
Bond	9.875	06-20-22	UYU	1,080,000	24,775
<b>Uzbekistan 0.1%</b>					<b>65,325</b>
Republic of Uzbekistan Bond (C)	3.900	10-19-31		67,000	65,325
<b>Venezuela 0.1%</b>					<b>132,316</b>
Republic of Venezuela Bond (E)	7.750	10-13-19		1,374,000	132,316
<b>Zambia 0.1%</b>					<b>150,000</b>
Republic of Zambia Bond	5.375	09-20-22		200,000	150,000
<b>Corporate bonds 36.4%</b>					<b>\$46,009,186</b>
(Cost \$44,877,458)					
<b>Communication services 3.5%</b>					<b>4,356,495</b>
<b>Diversified telecommunication services 1.3%</b>					
AT&T, Inc.	2.250	02-01-32		700,000	673,624
AT&T, Inc.	3.650	09-15-59		175,000	177,521
Consolidated Communications, Inc. (C)	6.500	10-01-28		138,000	146,955

	Rate (%)	Maturity date	Par value^	Value
<b>Communication services (continued)</b>				
<b>Diversified telecommunication services (continued)</b>				
Frontier Communications Holdings LLC (C)	6.000	01-15-30	17,000	\$17,080
Intelsat Jackson Holdings SA (E)	5.500	08-01-23	112,000	56,280
Network i2i, Ltd. (5.650% to 1-15-25, then 5 Year CMT + 4.277%) (C)(F)	5.650	01-15-25	38,000	40,185
Verizon Communications, Inc.	2.987	10-30-56	500,000	474,729
<b>Entertainment 0.4%</b>				
Electronic Arts, Inc.	2.950	02-15-51	450,000	438,989
Netflix, Inc.	4.875	04-15-28	86,000	98,523
<b>Media 1.5%</b>				
Altice France Holding SA (C)	6.000	02-15-28	55,000	52,250
Altice France SA (C)	5.125	07-15-29	109,000	106,158
CCO Holdings LLC (C)	4.500	08-15-30	78,000	79,395
Charter Communications Operating LLC	6.484	10-23-45	325,000	448,329
Comcast Corp.	3.969	11-01-47	375,000	431,791
CSC Holdings LLC (C)	5.000	11-15-31	56,000	51,996
CSC Holdings LLC (C)	7.500	04-01-28	261,000	277,639
DISH DBS Corp.	5.125	06-01-29	92,000	88,550
DISH DBS Corp.	7.375	07-01-28	64,000	67,280
DISH DBS Corp.	7.750	07-01-26	20,000	22,225
Gray Escrow II, Inc. (C)	5.375	11-15-31	50,000	50,500
Terrier Media Buyer, Inc. (C)	8.875	12-15-27	139,000	146,993
<b>Wireless telecommunication services 0.3%</b>				
Digicel International Finance, Ltd. (C)	8.750	05-25-24	38,000	39,425
Digicel International Finance, Ltd. (C)	8.750	05-25-24	32,000	33,200
T-Mobile USA, Inc.	3.875	04-15-30	200,000	218,681
T-Mobile USA, Inc.	4.500	04-15-50	100,000	118,197
<b>Consumer discretionary 3.2%</b>				<b>4,061,612</b>
<b>Auto components 0.1%</b>				
Ioche-Maxion Austria GmbH (C)	5.000	05-07-28	42,000	40,922
LCM Investments Holdings II LLC (C)	4.875	05-01-29	27,000	27,724
Uzauto Motors AJ (C)	4.850	05-04-26	47,000	46,037
<b>Automobiles 1.3%</b>				
Ford Motor Company	8.500	04-21-23	88,000	96,492
Ford Motor Credit Company LLC	4.125	08-17-27	46,000	48,818
Ford Motor Credit Company LLC	4.271	01-09-27	300,000	318,387
Ford Motor Credit Company LLC	5.113	05-03-29	239,000	265,589
General Motors Financial Company, Inc.	5.250	03-01-26	325,000	367,548
Hyundai Capital America (C)	1.000	09-17-24	300,000	297,055
Hyundai Capital America (C)	1.300	01-08-26	200,000	195,036
<b>Diversified consumer services 0.1%</b>				
WW International, Inc. (C)	4.500	04-15-29	114,000	109,155
<b>Hotels, restaurants and leisure 1.4%</b>				
Carnival Corp. (C)	6.000	05-01-29	28,000	27,983
Carnival Corp. (C)	7.625	03-01-26	112,000	118,002
Everi Holdings, Inc. (C)	5.000	07-15-29	14,000	14,333
Expedia Group, Inc.	3.250	02-15-30	425,000	436,943
Great Canadian Gaming Corp. (C)	4.875	11-01-26	38,000	38,475
Marriott International, Inc.	2.850	04-15-31	400,000	402,841
NCL Corp., Ltd. (C)	3.625	12-15-24	63,000	59,299
NCL Corp., Ltd. (C)	5.875	03-15-26	65,000	65,163
NCL Finance, Ltd. (C)	6.125	03-15-28	134,000	135,173

	Rate (%)	Maturity date	Par value^	Value
<b>Consumer discretionary (continued)</b>				
<b>Hotels, restaurants and leisure (continued)</b>				
New Red Finance, Inc. (C)	3.875	01-15-28	94,000	\$93,773
Penn National Gaming, Inc. (C)	4.125	07-01-29	53,000	51,675
Royal Caribbean Cruises, Ltd. (C)	5.500	04-01-28	32,000	32,560
Scientific Games International, Inc. (C)	7.250	11-15-29	39,000	44,073
Scientific Games International, Inc. (C)	8.250	03-15-26	128,000	135,680
Wynn Resorts Finance LLC (C)	5.125	10-01-29	117,000	117,293
<b>Household durables 0.1%</b>				
Ashton Woods USA LLC (C)	4.625	04-01-30	9,000	8,843
KB Home	4.800	11-15-29	54,000	58,185
SWF Escrow Issuer Corp. (C)	6.500	10-01-29	53,000	50,597
Weekley Homes LLC (C)	4.875	09-15-28	74,000	76,590
<b>Specialty retail 0.2%</b>				
Ambience Merger Sub, Inc. (C)	4.875	07-15-28	105,000	103,091
PetSmart, Inc. (C)	4.750	02-15-28	30,000	30,825
PetSmart, Inc. (C)	7.750	02-15-29	73,000	78,893
Sonic Automotive, Inc. (C)	4.625	11-15-29	17,000	17,049
The Michaels Companies, Inc. (C)	7.875	05-01-29	51,000	51,510
<b>Consumer staples 2.1%</b>				<b>2,683,618</b>
<b>Beverages 0.6%</b>				
PepsiCo, Inc.	1.950	10-21-31	700,000	694,951
Triton Water Holdings, Inc. (C)	6.250	04-01-29	99,000	98,831
<b>Food and staples retailing 0.7%</b>				
Albertsons Companies, Inc. (C)	4.875	02-15-30	79,000	84,676
Albertsons Companies, Inc. (C)	5.875	02-15-28	38,000	40,375
Walgreens Boots Alliance, Inc.	3.200	04-15-30	400,000	425,387
Walmart, Inc.	2.650	09-22-51	325,000	332,495
<b>Food products 0.5%</b>				
Conagra Brands, Inc.	1.375	11-01-27	425,000	409,419
JBS USA LUX SA (C)	6.500	04-15-29	146,000	161,513
Lamb Weston Holdings, Inc. (C)	4.125	01-31-30	36,000	36,034
Minerva Luxembourg SA (C)	4.375	03-18-31	20,000	19,014
<b>Household products 0.1%</b>				
Diamond BC BV (C)	4.625	10-01-29	9,000	9,063
Kronos Acquisition Holdings, Inc. (C)	5.000	12-31-26	31,000	30,690
Kronos Acquisition Holdings, Inc. (C)	7.000	12-31-27	132,000	127,652
<b>Tobacco 0.2%</b>				
Altria Group, Inc.	2.450	02-04-32	225,000	213,518
<b>Energy 7.0%</b>				<b>8,845,555</b>
<b>Energy equipment and services 0.2%</b>				
Archrock Partners LP (C)	6.250	04-01-28	95,000	98,325
ChampionX Corp.	6.375	05-01-26	26,000	27,203
Kallpa Generacion SA (C)	4.125	08-16-27	57,000	59,209
Precision Drilling Corp. (C)	6.875	01-15-29	64,000	66,080
<b>Oil, gas and consumable fuels 6.8%</b>				
Abu Dhabi Crude Oil Pipeline LLC (C)	4.600	11-02-47	33,000	38,308
Al Candelaria Spain SLU (C)	7.500	12-15-28	86,000	92,558
Antero Midstream Partners LP (C)	5.750	03-01-27	61,000	62,983
Antero Midstream Partners LP (C)	5.750	01-15-28	82,000	85,793
Antero Resources Corp. (C)	5.375	03-01-30	17,000	17,995
Antero Resources Corp. (C)	7.625	02-01-29	87,000	96,353

	Rate (%)	Maturity date	Par value <sup>^</sup>	Value
<b>Energy (continued)</b>				
<b>Oil, gas and consumable fuels (continued)</b>				
Ascent Resources Utica Holdings LLC (C)	5.875	06-30-29	88,000	\$89,081
Boardwalk Pipelines LP	4.800	05-03-29	375,000	428,040
BP Capital Markets PLC (4.375% to 6-22-25, then 5 Year CMT + 4.036%) (F)	4.375	06-22-25	400,000	424,080
Cheniere Energy Partners LP (C)	3.250	01-31-32	9,000	8,921
Chesapeake Energy Corp. (C)	5.500	02-01-26	117,000	121,973
CNX Midstream Partners LP (C)	4.750	04-15-30	5,000	5,006
CNX Resources Corp. (C)	6.000	01-15-29	22,000	23,210
CNX Resources Corp. (C)	7.250	03-14-27	67,000	71,238
CrownRock LP (C)	5.000	05-01-29	12,000	12,360
DCP Midstream Operating LP	5.125	05-15-29	97,000	109,854
DT Midstream, Inc. (C)	4.375	06-15-31	88,000	89,158
Empresa Nacional del Petroleo	3.750	08-05-26	59,000	60,832
Enterprise Products Operating LLC (4.875% to 8-16-22, then 3 month LIBOR + 2.986%)	4.875	08-16-77	450,000	444,455
EQM Midstream Partners LP (C)	6.500	07-01-27	111,000	123,488
Genesis Energy LP	7.750	02-01-28	143,000	141,247
Genesis Energy LP	8.000	01-15-27	58,000	58,273
Geopark, Ltd. (C)	5.500	01-17-27	34,000	33,779
Hilcorp Energy I LP (C)	6.250	11-01-28	96,000	98,525
Holly Energy Partners LP (C)	5.000	02-01-28	85,000	85,213
KazMunayGas National Company JSC	5.375	04-24-30	243,000	284,652
KazMunayGas National Company JSC (C)	5.750	04-19-47	52,000	62,688
KazMunayGas National Company JSC (C)	6.375	10-24-48	23,000	29,556
Kinder Morgan Energy Partners LP	5.500	03-01-44	350,000	437,798
Leviathan Bond, Ltd. (C)	6.500	06-30-27	38,000	41,442
Leviathan Bond, Ltd. (C)	6.750	06-30-30	38,000	41,681
Murphy Oil Corp.	5.750	08-15-25	75,000	76,875
Murphy Oil Corp.	5.875	12-01-27	62,000	64,558
NAK Naftogaz Ukraine (C)	7.625	11-08-26	226,000	222,413
Northern Natural Gas Company (C)	3.400	10-16-51	425,000	444,881
Oasis Petroleum, Inc. (C)	6.375	06-01-26	22,000	23,265
Occidental Petroleum Corp.	6.600	03-15-46	31,000	39,665
Occidental Petroleum Corp.	7.500	05-01-31	27,000	35,152
Occidental Petroleum Corp.	7.875	09-15-31	41,000	54,838
Occidental Petroleum Corp.	8.875	07-15-30	173,000	234,415
Pertamina Persero PT (C)	3.650	07-30-29	122,000	129,306
Pertamina Persero PT (C)	5.625	05-20-43	153,000	182,923
Pertamina Persero PT	6.450	05-30-44	191,000	249,915
Petroamazonas EP (C)	4.625	12-06-21	11,200	11,102
Petroleos del Peru SA	5.625	06-19-47	284,000	288,260
Petroleos Mexicanos	6.350	02-12-48	99,000	84,398
Petroleos Mexicanos	6.625	06-15-35	13,000	12,589
Petroleos Mexicanos	7.690	01-23-50	203,000	193,865
Petroleos Mexicanos	9.500	09-15-27	97,000	113,376
Phillips 66	2.150	12-15-30	450,000	434,859
Poinsettia Finance, Ltd.	6.625	06-17-31	257,411	255,763
Qatar Petroleum (C)	2.250	07-12-31	105,000	103,425
SierraCol Energy Andina LLC (C)	6.000	06-15-28	50,000	49,046
Sinopec Group Overseas Development 2018, Ltd.	2.300	01-08-31	363,000	354,754
Sinopec Group Overseas Development 2018, Ltd.	2.700	05-13-30	29,000	29,478
SM Energy Company	5.625	06-01-25	42,000	42,105
SM Energy Company	6.500	07-15-28	85,000	89,250

	Rate (%)	Maturity date	Par value^	Value
<b>Energy (continued)</b>				
<b>Oil, gas and consumable fuels (continued)</b>				
Sunoco LP (C)	4.500	04-30-30	52,000	\$52,459
The Oil and Gas Holding Company BSCC (C)	7.625	11-07-24	62,000	67,735
The Williams Companies, Inc.	2.600	03-15-31	425,000	425,844
Tullow Oil PLC (C)	7.000	03-01-25	94,000	82,250
Valero Energy Corp.	2.150	09-15-27	425,000	425,434
<b>Financials 7.8%</b>				<b>9,875,403</b>
<b>Banks 5.6%</b>				
Bank of America Corp. (1.197% to 10-24-25, then SOFR + 1.010%)	1.197	10-24-26	300,000	295,004
Bank of America Corp. (2.087% to 6-14-28, then SOFR + 1.060%)	2.087	06-14-29	100,000	98,882
Bank of America Corp. (2.496% to 2-13-30, then 3 month LIBOR + 0.990%)	2.496	02-13-31	450,000	451,872
Brazil Loan Trust 1 (C)	5.477	07-24-23	86,313	88,904
Citigroup, Inc.	4.400	06-10-25	450,000	491,506
Discover Bank	4.650	09-13-28	350,000	402,921
DNB Bank ASA (1.605% to 3-30-27, then 1 Year CMT + 0.680%) (C)	1.605	03-30-28	575,000	564,828
HSBC Holdings PLC (1.589% to 5-24-26, then SOFR + 1.290%)	1.589	05-24-27	200,000	196,550
HSBC Holdings PLC (1.645% to 4-18-25, then SOFR + 1.538%)	1.645	04-18-26	200,000	199,323
Intesa Sanpaolo SpA (C)	4.000	09-23-29	400,000	432,714
JPMorgan Chase & Co.	3.625	12-01-27	400,000	431,690
JPMorgan Chase Bank NA (C)	3.130	11-23-29	CNY 3,370,000	523,987
Mizuho Financial Group, Inc. (1.979% to 9-8-30, then SOFR + 1.532%)	1.979	09-08-31	350,000	335,202
Park River Holdings, Inc. (C)	5.625	02-01-29	112,000	104,440
Park River Holdings, Inc. (C)	6.750	08-01-29	54,000	52,920
Societe Generale SA (1.488% to 12-14-25, then 1 Year CMT + 1.100%) (C)	1.488	12-14-26	450,000	440,916
Standard Chartered PLC (3.265% to 11-18-30, then 5 Year CMT + 2.300%) (C)	3.265	02-18-36	200,000	197,674
Standard Chartered PLC (C)	5.700	03-26-44	350,000	456,020
Sumitomo Mitsui Financial Group, Inc.	2.142	09-23-30	450,000	432,607
U.S. Bancorp (2.491% to 11-3-31, then 5 Year CMT + 0.950%)	2.491	11-03-36	450,000	447,956
Wells Fargo & Company (2.572% to 2-11-30, then SOFR + 1.262%)	2.572	02-11-31	425,000	429,862
<b>Capital markets 0.9%</b>				
Deutsche Bank AG (1.447% to 4-1-24, then SOFR + 1.131%)	1.447	04-01-25	425,000	425,071
Deutsche Bank AG (2.129% to 11-24-25, then SOFR + 1.870%)	2.129	11-24-26	50,000	50,242
Deutsche Bank AG (3.035% to 5-28-31, then SOFR + 1.718%)	3.035	05-28-32	200,000	202,117
Morgan Stanley (2.239% to 7-21-31, then SOFR + 1.178%)	2.239	07-21-32	125,000	122,037
Morgan Stanley (2.484% to 9-16-31, then SOFR + 1.360%)	2.484	09-16-36	300,000	291,478
<b>Consumer finance 0.6%</b>				
OneMain Finance Corp.	3.500	01-15-27	74,000	72,335
OneMain Finance Corp.	6.625	01-15-28	30,000	33,675
Synchrony Financial	2.875	10-28-31	325,000	323,518
Synchrony Financial	3.700	08-04-26	375,000	402,485
<b>Diversified financial services 0.0%</b>				
International Finance Corp.	7.500	02-03-23	KZT 5,300,000	12,106
<b>Insurance 0.7%</b>				
Acrisure LLC (C)	4.250	02-15-29	38,000	36,670
Acrisure LLC (C)	7.000	11-15-25	126,000	127,260
Alliant Holdings Intermediate LLC (C)	4.250	10-15-27	38,000	37,979
Alliant Holdings Intermediate LLC (C)	5.875	11-01-29	43,000	43,211
Alliant Holdings Intermediate LLC (C)	6.750	10-15-27	170,000	175,525
Kemper Corp.	2.400	09-30-30	450,000	443,916

	Rate (%)	Maturity date	Par value^	Value
<b>Health care 2.0%</b>				<b>\$2,583,092</b>
<b>Biotechnology 0.3%</b>				
AbbVie, Inc.	3.200	11-21-29	400,000	427,452
<b>Health care equipment and supplies 0.1%</b>				
Mozart Debt Merger Sub, Inc. (C)	3.875	04-01-29	34,000	33,830
Mozart Debt Merger Sub, Inc. (C)	5.250	10-01-29	44,000	44,660
<b>Health care providers and services 0.7%</b>				
AdaptHealth LLC (C)	4.625	08-01-29	109,000	107,774
CVS Health Corp.	4.780	03-25-38	100,000	122,350
Laboratory Corp. of America Holdings	1.550	06-01-26	350,000	347,664
Universal Health Services, Inc. (C)	1.650	09-01-26	250,000	246,147
US Acute Care Solutions LLC (C)	6.375	03-01-26	106,000	109,975
<b>Life sciences tools and services 0.4%</b>				
Agilent Technologies, Inc.	2.100	06-04-30	450,000	444,093
Avantor Funding, Inc. (C)	3.875	11-01-29	50,000	49,984
<b>Pharmaceuticals 0.5%</b>				
Bausch Health Companies, Inc. (C)	5.250	02-15-31	69,000	62,016
Bausch Health Companies, Inc. (C)	6.125	04-15-25	120,000	122,222
Bausch Health Companies, Inc. (C)	6.250	02-15-29	110,000	106,563
Bausch Health Companies, Inc. (C)	7.000	01-15-28	129,000	130,630
Catalent Pharma Solutions, Inc. (C)	3.500	04-01-30	17,000	16,873
Endo DAC (C)	9.500	07-31-27	85,000	84,363
Endo Luxembourg Finance Company I Sarl (C)	6.125	04-01-29	23,000	22,655
Organon & Company (C)	4.125	04-30-28	49,000	49,674
Organon & Company (C)	5.125	04-30-31	31,000	31,974
Par Pharmaceutical, Inc. (C)	7.500	04-01-27	22,000	22,193
<b>Industrials 3.8%</b>				<b>4,749,191</b>
<b>Aerospace and defense 0.6%</b>				
General Dynamics Corp.	2.850	06-01-41	350,000	361,972
Raytheon Technologies Corp.	1.900	09-01-31	375,000	362,190
<b>Air freight and logistics 0.5%</b>				
FedEx Corp.	4.400	01-15-47	375,000	447,896
Gol Finance SA (C)	7.000	01-31-25	145,000	130,610
Park-Ohio Industries, Inc.	6.625	04-15-27	66,000	62,040
<b>Airlines 0.1%</b>				
Air Canada (C)	3.875	08-15-26	24,000	24,300
United Airlines, Inc. (C)	4.375	04-15-26	55,000	56,896
United Airlines, Inc. (C)	4.625	04-15-29	57,000	58,766
<b>Building products 0.1%</b>				
LBM Acquisition LLC (C)	6.250	01-15-29	148,000	143,723
<b>Commercial services and supplies 0.8%</b>				
Covanta Holding Corp.	5.000	09-01-30	86,000	85,570
GFL Environmental, Inc. (C)	4.000	08-01-28	55,000	53,625
GFL Environmental, Inc. (C)	4.375	08-15-29	54,000	53,483
Illuminate Buyer LLC (C)	9.000	07-01-28	136,000	146,880
Prime Security Services Borrower LLC (C)	6.250	01-15-28	173,000	177,325
The ADT Security Corp. (C)	4.125	08-01-29	123,000	121,232
Waste Management, Inc.	2.950	06-01-41	300,000	310,916
<b>Construction and engineering 0.0%</b>				
ATP Tower Holdings LLC (C)	4.050	04-27-26	18,000	17,982
<b>Machinery 0.7%</b>				
CNH Industrial Capital LLC	1.875	01-15-26	375,000	378,170

	Rate (%)	Maturity date	Par value <sup>^</sup>	Value
<b>Industrials (continued)</b>				
<b>Machinery (continued)</b>				
Flowserve Corp.	3.500	10-01-30	400,000	\$418,694
Madison IAQ LLC (C)	4.125	06-30-28	50,000	49,741
Madison IAQ LLC (C)	5.875	06-30-29	72,000	71,460
<b>Professional services 0.3%</b>				
Equifax, Inc.	2.350	09-15-31	350,000	343,306
<b>Trading companies and distributors 0.4%</b>				
Air Lease Corp.	3.625	12-01-27	400,000	425,186
United Rentals North America, Inc.	3.750	01-15-32	121,000	120,710
<b>Transportation infrastructure 0.3%</b>				
Aeropuerto Internacional de Tocumen SA (C)	4.000	08-11-41	18,000	18,075
DP World PLC (C)	6.850	07-02-37	55,000	72,463
DP World Salaam (6.000% to 10-1-25, then 5 Year CMT + 5.750%) (F)	6.000	10-01-25	216,000	235,980
<b>Information technology 1.9%</b>				<b>2,405,796</b>
<b>Communications equipment 0.1%</b>				
Plantronics, Inc. (C)	4.750	03-01-29	167,000	153,223
<b>Electronic equipment, instruments and components 0.3%</b>				
Flex, Ltd.	4.875	06-15-29	300,000	341,080
<b>IT services 0.5%</b>				
Fidelity National Information Services, Inc.	1.150	03-01-26	200,000	195,998
Rackspace Technology Global, Inc. (C)	3.500	02-15-28	30,000	28,661
The Western Union Company	2.850	01-10-25	400,000	416,356
<b>Semiconductors and semiconductor equipment 0.7%</b>				
Broadcom, Inc. (C)	3.187	11-15-36	375,000	368,641
TSMC Global, Ltd. (C)	1.000	09-28-27	500,000	474,705
<b>Software 0.3%</b>				
salesforce.com, Inc.	2.700	07-15-41	425,000	427,132
<b>Materials 1.7%</b>				<b>2,102,347</b>
<b>Chemicals 0.7%</b>				
Huntsman International LLC	2.950	06-15-31	425,000	433,648
Nutrien, Ltd.	3.950	05-13-50	300,000	351,711
Orbia Advance Corp SAB de CV (C)	6.750	09-19-42	38,000	50,018
Unifrax Escrow Issuer Corp. (C)	5.250	09-30-28	17,000	16,958
WR Grace Holdings LLC (C)	5.625	08-15-29	25,000	25,219
<b>Construction materials 0.4%</b>				
Martin Marietta Materials, Inc.	2.400	07-15-31	425,000	424,675
White Cap Buyer LLC (C)	6.875	10-15-28	118,000	121,835
<b>Containers and packaging 0.1%</b>				
Graham Packaging Company, Inc. (C)	7.125	08-15-28	76,000	78,184
<b>Metals and mining 0.4%</b>				
First Quantum Minerals, Ltd. (C)	7.500	04-01-25	117,000	121,095
Indonesia Asahan Aluminium Persero PT (C)	5.800	05-15-50	77,000	90,090
Rio Tinto Finance USA, Ltd.	2.750	11-02-51	325,000	323,295
<b>Paper and forest products 0.1%</b>				
Mercer International, Inc.	5.125	02-01-29	66,000	65,619
<b>Real estate 1.4%</b>				<b>1,775,646</b>
<b>Equity real estate investment trusts 1.3%</b>				
Boston Properties LP	2.450	10-01-33	325,000	314,664
Equinix, Inc.	2.150	07-15-30	450,000	438,341
MGM Growth Properties Operating Partnership LP	5.750	02-01-27	66,000	75,240

	Rate (%)	Maturity date	Par value^	Value
<b>Real estate (continued)</b>				
<b>Equity real estate investment trusts (continued)</b>				
Office Properties Income Trust	2.650	06-15-26	400,000	\$399,758
WEA Finance LLC (C)	2.875	01-15-27	425,000	438,095
<b>Real estate management and development 0.1%</b>				
Mattamy Group Corp. (C)	4.625	03-01-30	108,000	109,548
<b>Utilities 2.0%</b>				<b>2,570,431</b>
<b>Electric utilities 1.8%</b>				
Appalachian Power Company	3.700	05-01-50	400,000	441,979
Electricite de France SA (C)	4.500	09-21-28	375,000	430,461
Eskom Holdings SOC, Ltd. (C)	7.125	02-11-25	11,000	11,440
Eskom Holdings SOC, Ltd. (C)	8.450	08-10-28	238,000	260,705
NextEra Energy Capital Holdings, Inc.	2.250	06-01-30	425,000	424,452
Puget Energy, Inc.	2.379	06-15-28	150,000	148,425
Vistra Operations Company LLC (C)	3.550	07-15-24	400,000	416,783
Vistra Operations Company LLC (C)	5.000	07-31-27	131,000	134,275
<b>Independent power and renewable electricity producers 0.2%</b>				
AES Panama Generation Holdings SRL (C)	4.375	05-31-30	13,000	13,405
Aydem Yenilenebilir Enerji AS (C)	7.750	02-02-27	47,000	44,636
Calpine Corp. (C)	4.500	02-15-28	109,000	110,418
Minejesa Capital BV (C)	4.625	08-10-30	28,000	28,840
Minejesa Capital BV (C)	5.625	08-10-37	21,000	22,234
Mong Duong Finance Holdings BV (C)	5.125	05-07-29	83,000	82,378
<b>Term loans (G) 12.7%</b>				<b>\$16,086,732</b>
(Cost \$16,260,296)				
<b>Communication services 2.3%</b>				<b>2,900,646</b>
<b>Diversified telecommunication services 1.2%</b>				
Cogeco Financing 2 LP, 2021 Incremental Term Loan B (1 month LIBOR + 2.500%)	3.000	09-01-28	150,000	148,970
Consolidated Communications, Inc., 2021 Term Loan B (1 month LIBOR + 3.500%)	4.250	10-02-27	162,852	162,815
Intelsat Jackson Holdings SA, 2017 Term Loan B3 (E)	0.000	11-27-23	835,000	841,956
Iridium Satellite LLC, 2021 Term Loan B2 (1 month LIBOR + 2.500%)	3.250	11-04-26	151,415	151,510
Radiate Holdco LLC, 2020 Term Loan (1 month LIBOR + 3.500%)	4.250	09-25-26	198,900	198,313
<b>Interactive media and services 0.2%</b>				
MH Sub I LLC, 2020 Incremental Term Loan (1 month LIBOR + 3.750%)	4.750	09-13-24	304,959	305,468
<b>Media 0.8%</b>				
Altice France SA, USD Term Loan B11 (3 month LIBOR + 2.750%)	2.879	07-31-25	262,679	258,027
CSC Holdings LLC, 2017 Term Loan B1 (1 month LIBOR + 2.250%)	2.340	07-17-25	306,649	299,271
Terrier Media Buyer, Inc., 2021 Term Loan (1 month LIBOR + 3.500%)	3.587	12-17-26	261,822	260,709
Univision Communications, Inc., 2021 Term Loan B (H)	TBD	05-05-28	125,000	124,824
<b>Wireless telecommunication services 0.1%</b>				
Eagle Broadband Investments LLC, Term Loan (3 month LIBOR + 3.000%)	3.750	11-12-27	148,875	148,783
<b>Consumer discretionary 2.0%</b>				<b>2,531,045</b>
<b>Auto components 0.1%</b>				
Clarios Global LP, 2021 USD Term Loan B (1 month LIBOR + 3.250%)	3.337	04-30-26	201,107	199,765
<b>Diversified consumer services 0.2%</b>				
WW International, Inc., 2021 Term Loan B (1 month LIBOR + 3.500%)	4.000	04-13-28	204,488	201,931
<b>Hotels, restaurants and leisure 0.8%</b>				
Alterra Mountain Company, 2021 Series B-2 Consenting Term Loan (1 month LIBOR + 3.500%)	4.000	08-17-28	262,679	261,957

	Rate (%)	Maturity date	Par value^	Value
<b>Consumer discretionary (continued)</b>				
<b>Hotels, restaurants and leisure (continued)</b>				
Carnival Corp., USD Term Loan B (1 month LIBOR + 3.000%)	3.750	06-30-25	164,169	\$163,862
Great Canadian Gaming Corp., 2021 Term Loan (3 month LIBOR + 4.000%)	4.129	11-01-26	160,000	160,720
Motion Finco LLC, Delayed Draw Term Loan B2 (3 month LIBOR + 3.250%)	3.382	11-12-26	27,475	26,715
Motion Finco LLC, USD Term Loan B1 (3 month LIBOR + 3.250%)	3.382	11-12-26	209,045	203,263
Stars Group Holdings BV, 2018 USD Incremental Term Loan (3 month LIBOR + 2.250%)	2.382	07-21-26	185,000	184,271
<b>Household durables 0.1%</b>				
Weber-Stephen Products LLC, Term Loan B (1 and 6 month LIBOR + 3.250%)	4.000	10-30-27	126,545	126,756
<b>Leisure products 0.2%</b>				
Hayward Industries, Inc., 2021 Term Loan (1 month LIBOR + 2.500%)	3.000	05-12-28	284,288	283,341
<b>Specialty retail 0.6%</b>				
Great Outdoors Group LLC, 2021 Term Loan B (3 month LIBOR + 4.250%)	5.000	03-06-28	306,817	307,520
Harbor Freight Tools USA, Inc., 2021 Term Loan B (1 month LIBOR + 2.750%)	3.250	10-19-27	152,333	151,745
PetSmart, Inc., 2021 Term Loan B (3 month LIBOR + 3.750%)	4.500	02-11-28	149,625	149,679
The Michaels Companies, Inc., 2021 Term Loan B (3 month LIBOR + 4.250%)	5.000	04-15-28	109,725	109,520
<b>Consumer staples 1.5%</b>				<b>1,859,232</b>
<b>Beverages 0.3%</b>				
City Brewing Company LLC, Closing Date Term Loan (3 month LIBOR + 3.500%)	4.250	04-05-28	275,000	271,736
Refresco Holding BV, USD Term Loan B3 (3 month LIBOR + 2.750%)	2.874	03-28-25	122,503	121,699
<b>Food and staples retailing 0.1%</b>				
Shearer's Foods LLC, 2021 Term Loan (3 month LIBOR + 3.500%)	4.250	09-23-27	152,348	152,177
<b>Food products 0.6%</b>				
Chobani LLC, 2020 Term Loan B (1 month LIBOR + 3.500%)	4.500	10-20-27	167,084	167,114
Hostess Brands LLC, 2019 Term Loan (1, 2, and 3 month LIBOR + 2.250%)	3.000	08-03-25	303,901	303,175
Total Produce USA Holdings Inc., 2021 Term Loan B (1 month LIBOR + 2.000%)	2.089	08-03-28	115,000	114,856
Upfield USA Corp., 2018 USD Term Loan B2 (6 month LIBOR + 3.000%)	3.160	07-02-25	153,287	149,711
<b>Personal products 0.5%</b>				
Revlon Consumer Products Corp., 2016 Term Loan B (3 month LIBOR + 3.500%)	4.250	09-07-23	394,861	228,360
Sunshine Luxembourg VII Sarl, 2021 Term Loan B3 (3 month LIBOR + 3.750%)	4.500	10-01-26	349,833	350,404
<b>Energy 0.6%</b>				<b>735,919</b>
<b>Energy equipment and services 0.3%</b>				
ChampionX Corp., 2018 1st Lien Term Loan (1 month LIBOR + 2.500%)	2.625	05-09-25	151,368	150,232
Covia Holdings Corp., 2020 PIK Take Back Term Loan (3 month LIBOR + 4.000%)	5.000	07-31-26	177,568	176,680
<b>Oil, gas and consumable fuels 0.3%</b>				
Buckeye Partners LP, 2021 Term Loan B (1 month LIBOR + 2.250%)	2.334	11-01-26	260,934	259,598
Prairie ECI Acquiror LP, Term Loan B (1 month LIBOR + 4.750%)	4.837	03-11-26	154,767	149,409
<b>Financials 0.5%</b>				<b>622,709</b>
<b>Insurance 0.5%</b>				
Acisure LLC, 2020 Term Loan B (3 month LIBOR + 3.500%)	3.632	02-15-27	153,829	151,675
Alliant Holdings Intermediate LLC, 2020 Term Loan B3 (1 month LIBOR + 3.750%)	4.250	11-05-27	49,769	49,670

	Rate (%)	Maturity date	Par value <sup>^</sup>	Value
<b>Financials (continued)</b>				
<b>Insurance (continued)</b>				
Alliant Holdings Intermediate LLC, 2021 Term Loan B3 (H)	TBD	11-06-27	50,000	\$49,965
Asurion LLC, 2018 Term Loan B7 (1 month LIBOR + 3.000%)	3.087	11-03-24	109,434	108,580
Asurion LLC, 2020 Term Loan B8 (1 month LIBOR + 3.250%)	3.337	12-23-26	659	652
Asurion LLC, 2021 Second Lien Term Loan B4 (1 month LIBOR + 5.250%)	5.337	01-20-29	110,000	109,473
Ryan Specialty Group LLC, Term Loan (1 month LIBOR + 3.000%)	3.750	09-01-27	152,656	152,694
<b>Health care 1.3%</b>				<b>1,642,318</b>
<b>Health care providers and services 0.5%</b>				
Air Methods Corp., 2017 Term Loan B (3 month LIBOR + 3.500%)	4.500	04-22-24	165,877	157,998
Envision Healthcare Corp., 2018 1st Lien Term Loan (1 month LIBOR + 3.750%)	3.837	10-10-25	391,085	322,810
Team Health Holdings, Inc., 1st Lien Term Loan (1 month LIBOR + 2.750%)	3.750	02-06-24	203,299	193,642
<b>Life sciences tools and services 0.2%</b>				
PPD, Inc., Initial Term Loan (1 month LIBOR + 2.000%)	2.500	01-13-28	228,850	228,314
<b>Pharmaceuticals 0.6%</b>				
Catalent Pharma Solutions, Inc., 2021 Term Loan B3 (1 month LIBOR + 2.000%)	2.500	02-22-28	152,509	152,547
Endo Luxembourg Finance Company I Sarl, 2021 Term Loan (3 month LIBOR + 5.000%)	5.750	03-27-28	186,446	181,526
IQVIA, Inc., 2017 USD Term Loan B2 (1 month LIBOR + 1.750%)	1.837	01-17-25	140,970	140,706
Jazz Financing Lux Sarl, USD Term Loan (1 month LIBOR + 3.500%)	4.000	05-05-28	94,763	94,881
Organon & Company, USD Term Loan (3 month LIBOR + 3.000%)	3.500	06-02-28	169,575	169,894
<b>Industrials 2.2%</b>				<b>2,800,002</b>
<b>Building products 0.2%</b>				
Cornerstone Building Brands, Inc., 2021 Term Loan B (1 month LIBOR + 3.250%)	3.750	04-12-28	196,593	196,200
<b>Commercial services and supplies 1.1%</b>				
Allied Universal Holdco LLC, 2021 USD Incremental Term Loan B (3 month LIBOR + 3.750%)	4.250	05-12-28	201,877	201,752
Camelot US Acquisition LLC, 2020 Incremental Term Loan B (1 month LIBOR + 3.000%)	4.000	10-30-26	302,713	303,167
Intrado Corp., 2017 Term Loan (3 month LIBOR + 4.000%)	5.000	10-10-24	209,455	205,648
MHI Holdings LLC, Term Loan B (1 month LIBOR + 5.000%)	5.087	09-21-26	197,733	198,821
TruGreen LP, 2020 Term Loan (1 month LIBOR + 4.000%)	4.750	11-02-27	302,713	302,713
Win Waste Innovations Holdings, Inc., 2021 Term Loan B (3 month LIBOR + 2.750%)	3.250	03-24-28	129,675	129,675
<b>Machinery 0.6%</b>				
Alliance Laundry Systems LLC, Term Loan B (3 month LIBOR + 3.500%)	4.250	10-08-27	147,268	147,530
Brown Group Holding LLC, Term Loan B (3 month LIBOR + 2.750%)	3.250	06-07-28	88,766	88,489
Gates Global LLC, 2021 Term Loan B3 (1 month LIBOR + 2.500%)	3.250	03-31-27	134,503	134,111
Lummus Technology Holdings V LLC, 2021 Term Loan (1 month LIBOR + 3.500%)	3.587	06-30-27	234,483	233,735
Welbilt, Inc., 2018 Term Loan B (1 month LIBOR + 2.500%)	2.587	10-23-25	211,162	210,194
<b>Professional services 0.3%</b>				
Creative Artists Agency LLC, 2019 Term Loan B (1 month LIBOR + 3.750%)	3.837	11-27-26	232,509	231,165
The Dun & Bradstreet Corp., Term Loan (1 month LIBOR + 3.250%)	3.338	02-06-26	217,774	216,802
<b>Information technology 1.7%</b>				<b>2,190,259</b>
<b>Communications equipment 0.2%</b>				
CommScope, Inc., 2019 Term Loan B (1 month LIBOR + 3.250%)	3.337	04-06-26	150,804	148,683
Plantronics, Inc., 2018 Term Loan B (1 month LIBOR + 2.500%)	2.587	07-02-25	140,734	136,907

	Rate (%)	Maturity date	Par value <sup>^</sup>	Value
<b>Information technology (continued)</b>				
<b>Electronic equipment, instruments and components 0.4%</b>				
CPI International, Inc., 2017 1st Lien Term Loan (1 month LIBOR + 3.500%)	4.500	07-26-24	230,476	\$230,188
Robertshaw US Holding Corp., 2018 1st Lien Term Loan (1 month LIBOR + 3.500%)	4.500	02-28-25	161,296	155,812
Robertshaw US Holding Corp., 2018 2nd Lien Term Loan (1 month LIBOR + 8.000%)	9.000	02-28-26	180,000	149,999
<b>Software 0.8%</b>				
Cornerstone OnDemand, Inc., 2021 Term Loan (3 month LIBOR + 3.750%)	4.250	10-16-28	100,000	99,775
Magenta Buyer LLC, 2021 USD 1st Lien Term Loan (3 month LIBOR + 5.000%)	5.750	07-27-28	150,000	148,875
Sophia LP, 2020 1st Lien Term Loan (3 month LIBOR + 3.500%)	4.250	10-07-27	228,275	228,357
UKG, Inc., Term Loan B (1 month LIBOR + 3.750%)	3.837	05-04-26	318,300	318,644
Xperi Holding Corp., 2020 Term Loan B (1 month LIBOR + 3.500%)	3.587	06-02-25	145,275	144,833
<b>Technology hardware, storage and peripherals 0.3%</b>				
Dell International LLC, 2021 Term Loan B (1 month LIBOR + 1.750%)	2.000	09-19-25	198,109	197,956
TierPoint LLC, 2021 Term Loan (1 month LIBOR + 3.750%)	4.500	05-05-26	230,066	230,230
<b>Materials 0.6%</b>				<b>804,602</b>
<b>Chemicals 0.4%</b>				
Eco Services Operations Corp., 2021 Term Loan B (3 month LIBOR + 2.750%)	3.250	06-09-28	144,638	144,379
Ferro Corp., 2018 USD Term Loan B1 (3 month LIBOR + 2.250%)	2.382	02-14-24	116,237	116,019
INEOS US Petrochem LLC, 2021 USD Term Loan B (1 month LIBOR + 2.750%)	3.250	01-29-26	274,313	274,313
<b>Construction materials 0.2%</b>				
White Cap Buyer LLC, Term Loan B (1 month LIBOR + 4.000%)	4.500	10-19-27	269,371	269,891
<b>Collateralized mortgage obligations 14.6%</b>				<b>\$18,494,261</b>
(Cost \$18,257,999)				
<b>Commercial and residential 14.4%</b>				<b>18,276,735</b>
BB-UBS Trust Series 2012-TFT, Class A (C)	2.892	06-05-30	417,960	418,308
BX Commercial Mortgage Trust Series 2019-IMC, Class B (1 month LIBOR + 1.300%) (B)(C)	1.406	04-15-34	1,440,000	1,436,393
Series 2020-BXLP, Class B (1 month LIBOR + 1.000%) (B)(C)	1.106	12-15-36	1,280,393	1,278,383
CG-CCRE Commercial Mortgage Trust Series 2014-FL2, Class A (1 month LIBOR + 1.854%) (B)(C)	1.960	11-15-31	1,194,318	1,173,710
Commercial Mortgage Trust (Cantor Fitzgerald/Deutsche Bank AG) Series 2012-CR3, Class C (C)(I)	4.584	10-15-45	200,000	172,407
IndyMac INDA Mortgage Loan Trust Series 2005-AR2, Class 1A1 (I)	2.860	01-25-36	433,560	396,759
JPMorgan Chase Commercial Mortgage Securities Trust Series 2019-MARG, Class A (1 month LIBOR + 1.100%) (B)(C)	1.206	05-15-34	2,250,000	2,251,564
Key Commercial Mortgage Securities Trust Series 2019-S2, Class A1 (C)	2.656	06-15-52	2,616,367	2,680,564
Morgan Stanley Bank of America Merrill Trust Series 2013-C10, Class D (C)(I)	4.217	07-15-46	400,000	214,846
Series 2013-C12, Class F (C)	3.709	10-15-46	500,000	242,775
Morgan Stanley Capital I Trust Series 2019-NUGS, Class A (1 month LIBOR + 0.950%) (B)(C)	2.450	12-15-36	2,200,000	2,208,905
MSCG Trust Series 2018-SELF, Class A (1 month LIBOR + 0.900%) (B)(C)	1.006	10-15-37	1,275,000	1,274,597
MTRO Commercial Mortgage Trust Series 2019-TECH, Class A (1 month LIBOR + 0.900%) (B)(C)	1.006	12-15-33	2,375,000	2,372,101
RBS Commercial Funding, Inc. Trust Series 2013-GSP, Class A (C)(I)	3.834	01-15-32	1,150,000	1,200,600
Verus Securitization Trust				

	Rate (%)	Maturity date	Par value^	Value
<b>Commercial and residential (continued)</b>				
Series 2021-3, Class A1 (C)(I)	1.046	06-25-66	577,241	\$574,433
WaMu Mortgage Pass-Through Certificates				
Series 2005-AR1, Class A1A (1 month LIBOR + 0.640%) (B)	0.749	01-25-45	379,394	380,390
<b>U.S. Government Agency 0.2%</b>				<b>217,526</b>
Federal Home Loan Mortgage Corp.				
Series 2015-SC02, Class 1A	3.000	09-25-45	57,082	57,310
Series 4013, Class DK	3.000	02-15-31	157,782	160,216
<b>Asset backed securities 3.3%</b>				<b>\$4,181,875</b>
(Cost \$4,140,958)				
<b>Asset backed securities 3.3%</b>				<b>4,181,875</b>
Aqua Finance Trust				
Series 2019-A, Class A (C)	3.140	07-16-40	781,074	797,652
Drive Auto Receivables Trust				
Series 2019-1, Class C	3.780	04-15-25	122,058	122,573
Invitation Homes Trust				
Series 2018-SFR3, Class A (1 month LIBOR + 1.000%) (B)(C)	1.108	07-17-37	812,294	812,610
SMB Private Education Loan Trust				
Series 2015-B, Class A3 (1 month LIBOR + 1.750%) (B)(C)	1.856	05-17-32	900,000	910,106
Series 2017-B, Class A2B (1 month LIBOR + 0.750%) (B)(C)	0.856	10-15-35	412,828	414,362
SoFi Professional Loan Program LLC				
Series 2016-C, Class A1 (1 month LIBOR + 1.100%) (B)(C)	1.209	10-27-36	271,710	272,613
Series 2016-D, Class A1 (1 month LIBOR + 0.950%) (B)(C)	1.059	01-25-39	155,207	155,913
Towd Point Mortgage Trust				
Series 2018-4, Class A1 (C)(I)	3.000	06-25-58	675,993	696,046
			<b>Shares</b>	<b>Value</b>
<b>Common stocks 0.0%</b>				<b>\$8,716</b>
(Cost \$98,263)				
<b>Energy 0.0%</b>				<b>8,716</b>
<b>Energy equipment and services 0.0%</b>				
Paragon Offshore PLC, Litigation Trust A (J)(K)			2,695	270
Paragon Offshore PLC, Litigation Trust B (J)(K)			1,348	8,444
<b>Oil, gas and consumable fuels 0.0%</b>				
Southcross Holdings LP, Class A (J)(K)			246	2
			<b>Par value^</b>	<b>Value</b>
<b>Escrow certificates 0.0%</b>				<b>\$46</b>
(Cost \$491,686)				
Alta Mesa Holdings LP (J)(K)			460,000	46
Texas Competitive Electric Holdings Company LLC (J)(K)			10,820,544	0
		<b>Yield (%)</b>	<b>Shares</b>	<b>Value</b>
<b>Short-term investments 7.3%</b>				<b>\$9,304,583</b>
(Cost \$9,304,583)				
<b>Short-term funds 7.3%</b>				<b>9,304,583</b>
State Street Institutional Treasury Plus Money Market Fund, Premier Class		0.0101(L)	9,304,583	9,304,583
<b>Total investments (Cost \$112,108,377) 88.0%</b>				<b>\$111,356,027</b>
<b>Other assets and liabilities, net 12.0%</b>				<b>15,126,706</b>
<b>Total net assets 100.0%</b>				<b>\$126,482,733</b>

The percentage shown for each investment category is the total value of the category as a percentage of the net assets of the fund.

^All par values are denominated in U.S. dollars unless otherwise indicated.

### Currency Abbreviations

BRL	Brazilian Real
CLP	Chilean Peso
CNY	Chinese Yuan Renminbi
COP	Colombian Peso
CZK	Czech Republic Koruna
EGP	Egyptian Pound
EUR	Euro
IDR	Indonesian Rupiah
KZT	Kazakhstan Tenge
MXN	Mexican Peso
MYR	Malaysian Ringgit
PEN	Peruvian Nuevo Sol
PLN	Polish Zloty
RON	Romanian New Leu
RUB	Russian Ruble
THB	Thai Bhat
TRY	Turkish Lira
UYU	Uruguayan Peso
ZAR	South African Rand

### Security Abbreviations and Legend

CMT	Constant Maturity Treasury
LIBOR	London Interbank Offered Rate
PIK	Pay-in-Kind Security - Represents a payment-in-kind which may pay interest in additional par and/or cash. Rates shown are the current rate and most recent payment rate.
SOFR	Secured Overnight Financing Rate
TBA	To Be Announced. A forward mortgage-backed securities trade issued by a U.S. Government Agency, to be delivered at an agreed-upon future settlement date.
(A)	Security purchased or sold on a when-issued or delayed delivery basis.
(B)	Variable rate obligation. The coupon rate shown represents the rate at period end.
(C)	These securities are exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be resold, normally to qualified institutional buyers, in transactions exempt from registration. Rule 144A securities amounted to \$42,526,655 or 33.6% of the fund's net assets as of 10-31-21.
(D)	Zero coupon bonds are issued at a discount from their principal amount in lieu of paying interest periodically. Rate shown is the effective yield at period end.
(E)	Non-income producing - Issuer is in default.
(F)	Perpetual bonds have no stated maturity date. Date shown as maturity date is next call date.
(G)	Term loans are variable rate obligations. The coupon rate shown represents the rate at period end.
(H)	This position represents an unsettled loan commitment at period end. Certain details associated with this purchase are not known prior to the settlement date, including coupon rate, which is disclosed as TBD (To Be Determined).
(I)	Variable or floating rate security, the interest rate of which adjusts periodically based on a weighted average of interest rates and prepayments on the underlying pool of assets. The interest rate shown is the current rate as of period end.
(J)	Security is valued using significant unobservable inputs and is classified as Level 3 in the fair value hierarchy.
(K)	Non-income producing security.
(L)	The rate shown is the annualized seven-day yield as of 10-31-21.

The fund had the following country composition as a percentage of net assets on 10-31-21:

United States	77.2%
United Kingdom	1.4%
Luxembourg	1.4%
Mexico	1.1%
France	1.0%
Indonesia	1.0%
Other countries	16.9%
<b>TOTAL</b>	<b>100.0%</b>

## DERIVATIVES

### FUTURES

Open contracts	Number of contracts	Position	Expiration date	Notional basis <sup>^</sup>	Notional value <sup>^</sup>	Unrealized appreciation (depreciation)
Ultra U.S. Treasury Bond Futures	50	Short	Dec 2021	\$(9,980,670)	\$(9,820,313)	\$160,357
						<b>\$160,357</b>

<sup>^</sup> Notional basis refers to the contractual amount agreed upon at inception of open contracts; notional value represents the current value of the open contract.

### FORWARD FOREIGN CURRENCY CONTRACTS

Contract to buy	Contract to sell	Counterparty (OTC)	Contractual settlement date	Unrealized appreciation	Unrealized depreciation
AUD 920,000	USD 672,373	JPM	11/12/2021	\$19,728	—
AUD 800,000	USD 593,627	JPM	11/18/2021	8,213	—
CNY 560,000	USD 87,099	HSBC	1/14/2022	—	\$(250)
CZK 593,452	USD 27,148	CITI	12/10/2021	—	(463)
CZK 1,393,750	USD 63,764	GSI	12/10/2021	—	(1,094)
CZK 969,792	USD 44,359	JPM	12/10/2021	—	(752)
EUR 2,310,000	USD 2,672,623	JPM	11/12/2021	—	(1,745)
EUR 11,000	USD 12,783	JPM	1/28/2022	—	(39)
HUF 11,044,998	USD 35,475	CITI	12/10/2021	—	(50)
HUF 49,224,150	USD 158,366	GSI	12/10/2021	—	(486)
JPY 36,850,000	USD 324,601	GSI	11/12/2021	—	(1,263)
JPY 100,000,000	USD 897,183	JPM	11/12/2021	—	(19,738)
JPY 119,864,000	USD 1,048,866	JPM	11/18/2021	2,917	—
MXN 300,000	USD 14,509	GSI	12/22/2021	—	(48)
PLN 569,266	USD 143,947	GSI	12/10/2021	—	(1,377)
PLN 414,000	USD 104,964	JPM	12/10/2021	—	(1,280)
RON 366,000	USD 85,520	CITI	11/12/2021	—	(71)
RSD 5,500,000	USD 55,055	GSI	11/8/2021	—	(974)
RUB 3,291,725	USD 44,992	GSI	11/12/2021	1,337	—
THB 2,413,000	USD 71,935	CITI	11/19/2021	772	—
THB 3,775,255	USD 112,577	GSI	11/19/2021	1,178	—
THB 3,793,000	USD 113,065	JPM	11/19/2021	1,224	—
USD 687,110	AUD 920,000	GSI	11/12/2021	—	(4,990)
USD 599,014	AUD 800,000	GSI	11/18/2021	—	(2,826)
USD 236,702	CNY 1,533,000	HSBC	1/14/2022	—	(1,046)
USD 165,737	COP 625,178,000	CITI	12/17/2021	226	—
USD 54,018	CZK 1,200,000	GSI	12/10/2021	60	—
USD 536,477	EUR 457,285	JPM	1/28/2022	6,688	—
USD 35,435	HUF 11,044,998	CITI	12/10/2021	9	—
USD 157,771	HUF 49,224,150	GSI	12/10/2021	—	(109)
USD 40,155	MXN 818,000	GSI	12/22/2021	725	—
USD 10,094	PLN 40,000	JPM	12/10/2021	76	—
USD 155,711	RON 651,410	CITI	11/12/2021	3,630	—
USD 24,293	RON 101,590	JPM	11/12/2021	576	—
USD 107,999	THB 3,592,000	JPM	11/19/2021	—	(234)
USD 110,595	ZAR 1,666,664	GSI	12/17/2021	2,094	—
				<b>\$49,453</b>	<b>\$(38,835)</b>

## SWAPS

### Credit default swaps - Buyer

Counterparty (OTC)/ Centrally cleared	Reference obligation	Notional amount	Currency	USD notional amount	Pay fixed rate	Fixed payment frequency	Maturity date	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Centrally cleared	CDX.NA.IG.37	11,700,000	USD	\$ 11,700,000	1.000%	Quarterly	Dec 2026	\$ (267,156)	\$ (24,878)	\$ (292,034)
				<b>\$11,700,000</b>				<b>\$(267,156)</b>	<b>\$(24,878)</b>	<b>\$(292,034)</b>

### Credit default swaps - Seller

Counterparty (OTC)/ Centrally cleared	Reference obligation	Implied credit spread	Notional amount	Currency	USD notional amount	Received fixed rate	Fixed payment frequency	Maturity date	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Centrally cleared	CDX.EM.36	1.853%	1,550,000	USD	\$ 1,550,000	1.000%	Quarterly	Dec 2026	\$ (62,747)	\$ 1,808	\$ (60,939)
Centrally cleared	CDX.NA.HY.37	3.061%	14,475,000	USD	14,475,000	5.000%	Quarterly	Dec 2026	1,303,146	62,001	1,365,147
					<b>\$16,025,000</b>				<b>\$1,240,399</b>	<b>\$63,809</b>	<b>\$1,304,208</b>

### Derivatives Currency Abbreviations

AUD	Australian Dollar
CNY	Chinese Yuan Renminbi
COP	Colombian Peso
CZK	Czech Republic Koruna
EUR	Euro
HUF	Hungarian Forint
JPY	Japanese Yen
MXN	Mexican Peso
PLN	Polish Zloty
RON	Romanian New Leu
RUB	Russian Ruble
THB	Thai Bhat
USD	U.S. Dollar
ZAR	South African Rand

### Derivatives Abbreviations

CITI	Citibank, N.A.
GSI	Goldman Sachs International
HSBC	HSBC Bank PLC
JPM	JPMorgan Chase Bank, N.A.
OTC	Over-the-counter

## Notes to Fund's investments (unaudited)

**Security valuation.** Investments are stated at value as of the scheduled close of regular trading on the New York Stock Exchange (NYSE), normally at 4:00 P.M., Eastern Time. In case of emergency or other disruption resulting in the NYSE not opening for trading or the NYSE closing at a time other than the regularly scheduled close, the net asset value (NAV) may be determined as of the regularly scheduled close of the NYSE pursuant to the fund's Valuation Policies and Procedures.

In order to value the securities, the fund uses the following valuation techniques: Debt obligations are typically valued based on evaluated prices provided by an independent pricing vendor. Independent pricing vendors utilize matrix pricing, which takes into account factors such as institutional-size trading in similar groups of securities, yield, quality, coupon rate, maturity, type of issue, trading characteristics and other market data, as well as broker supplied prices. Equity securities, including exchange-traded or closed-end funds, are typically valued at the last sale price or official closing price on the exchange or principal market where the security trades. In the event there were no sales during the day or closing prices are not available, the securities are valued using the last available bid price. Investments by the fund in open-end mutual funds are valued at their respective NAVs each business day. Futures contracts whose settlement prices are determined as of the close of the NYSE are typically valued based on the settlement price while other futures contracts are typically valued at the last traded price on the exchange on which they trade. Swaps are generally valued using evaluated prices obtained from an independent pricing vendor. Forward foreign currency contracts are valued at the prevailing forward rates which are based on foreign currency exchange spot rates and forward points supplied by an independent pricing vendor. Foreign securities and currencies are valued in U.S. dollars based on foreign currency exchange rates supplied by an independent pricing vendor.

In certain instances, the Pricing Committee may determine to value equity securities using prices obtained from another exchange or market if trading on the exchange or market on which prices are typically obtained did not open for trading as scheduled, or if trading closed earlier than scheduled, and trading occurred as normal on another exchange or market.

Other portfolio securities and assets, for which reliable market quotations are not readily available, are valued at fair value as determined in good faith by the fund's Pricing Committee following procedures established by the Board of Trustees. The frequency with which these fair valuation procedures are used cannot be predicted and fair value of securities may differ significantly from the value that would have been used had a ready market for such securities existed.

The fund uses a three-tier hierarchy to prioritize the pricing assumptions, referred to as inputs, used in valuation techniques to measure fair value. Level 1 includes securities valued using quoted prices in active markets for identical securities, including registered investment companies. Level 2 includes securities valued using other significant observable inputs. Observable inputs may include quoted prices for similar securities, interest rates, prepayment speeds and credit risk. Prices for securities valued using these inputs are received from independent pricing vendors and brokers and are based on an evaluation of the inputs described. Level 3 includes securities valued using significant unobservable inputs when market prices are not readily available or reliable, including the fund's own assumptions in determining the fair value of investments. Factors used in determining value may include market or issuer specific events or trends, changes in interest rates and credit quality. The inputs or methodology used for valuing securities are not necessarily an indication of the risks associated with investing in those securities. Changes in valuation techniques and related inputs may result in transfers into or out of an assigned level within the disclosure hierarchy.

The following is a summary of the values by input classification of the fund's investments as of October 31, 2021, by major security category or type:

	Total value at 10-31-21	Level 1 quoted price	Level 2 significant observable inputs	Level 3 significant unobservable inputs
<b>Investments in securities:</b>				
<b>Assets</b>				
U.S. Government and Agency obligations	\$1,655,834	—	\$1,655,834	—
Foreign government obligations	15,614,794	—	15,614,794	—
Corporate bonds	46,009,186	—	46,009,186	—
Term loans	16,086,732	—	16,086,732	—
Collateralized mortgage obligations	18,494,261	—	18,494,261	—
Asset backed securities	4,181,875	—	4,181,875	—
Common stocks	8,716	—	—	\$8,716
Escrow certificates	46	—	—	46
Short-term investments	9,304,583	\$9,304,583	—	—
<b>Total investments in securities</b>	<b>\$111,356,027</b>	<b>\$9,304,583</b>	<b>\$102,042,682</b>	<b>\$8,762</b>
<b>Derivatives:</b>				
<b>Assets</b>				
Futures	\$160,357	\$160,357	—	—
Forward foreign currency contracts	49,453	—	\$49,453	—
Swap contracts	1,365,147	—	1,365,147	—
<b>Liabilities</b>				
Forward foreign currency contracts	(38,835)	—	(38,835)	—
Swap contracts	(352,973)	—	(352,973)	—
<i>Level 3 includes securities valued at \$0. Refer to Fund's investments.</i>				

For additional information on the fund's significant accounting policies and risks, please refer to the fund's most recent semiannual or annual shareholder report and prospectus.