

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Alen 2021-ACEN Mortgage Trust	6.59	4/15/34	2,120,000	1,937,064	0.211%
Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl	4.63	6/1/28	5,457,000	4,965,870	0.542%
Ally Financial			244,858	9,938,786	1.085%
Altera Infrastructure LP/Teekay Offshore			639	18,365	0.002%
Altice Financing	9.63	7/15/27	12,476,000	11,933,143	1.303%
Altice France Holding	10.5	5/15/27	14,003,000	5,251,125	0.573%
Angolan Government International Bond	8.75	4/14/32	14,725,000	13,571,988	1.482%
Apollo Global Management			145,932	9,275,256	1.013%
Aris Mining	6.88	8/9/26	380,000	342,885	0.037%
Asurion	10.69	1/31/28	185,904	166,849	0.018%
Asurion	9.68	8/19/28	19,734,333	19,014,030	2.076%
At Home	4.88	7/15/28	210,000	95,550	0.010%
Auxilior Term Funding 2023-1	10.97	12/15/32	6,770,000	6,789,212	0.741%
Axian Telecom	7.38	2/16/27	5,500,000	5,342,892	0.583%
Axian Telecom	7.38	2/16/27	200,000	194,287	0.021%
BAMLL Commercial Mortgage Securities Trust 2021-JACX	8.19	9/15/38	395,000	319,442	0.035%
BAMLL Commercial Mortgage Securities Trust 2021-JACX	9.19	9/15/38	100,000	75,418	0.008%
Banca Transilvania	8.88	4/27/27	4,929,000	5,652,143	0.617%
Banco Bilbao Vizcaya Argentaria	9.38	12/19/72	11,890,000	12,707,438	1.387%
Banco Bilbao Vizcaya Argentaria	6.5	12/5/72	2,400,000	2,367,000	0.258%
BANK 2020-BNK29	2	11/15/53	4,149,000	3,342,294	0.365%
Bayview Opportunity Master Fund VII 2024-CAR1	8.92	12/26/31	6,366,000	6,366,000	0.695%
BBCMS 2019-BWAY Mortgage Trust	8.29	11/15/34	120,000	10,799	0.001%
BBVA Bancomer SA/Texas	8.13	1/8/39	13,695,000	14,197,552	1.550%
BFLD 2019-DPLO	7.98	10/15/34	3,083,000	3,054,639	0.333%
Blackbird Capital Aircraft Lease Securitization Ltd 2016-1	4.21	12/16/41	217,017	213,761	0.023%
Bona Fide Investment Holdings			16	20,893	0.002%
Boost Newco Borrower LLC / GTCR W Dutch Finance Sub BV	8.5	1/15/31	155,000	210,959	0.023%
Boxer Parent	9.58	12/29/28	6,797,963	6,836,235	0.746%
Braskem Idesa SAPI	6.99	2/20/32	6,060,000	4,708,077	0.514%
Braskem Netherlands Finance BV	7.25	2/13/33	14,415,000	13,875,155	1.515%
BSREP Commercial Mortgage Trust 2021-DC	6.99	8/15/38	1,170,417	995,026	0.109%
BX Commercial Mortgage Trust 2019-IMC	6.37	4/15/34	1,340,000	1,338,587	0.146%
BX Commercial Mortgage Trust 2019-IMC	7.52	4/15/34	150,000	149,425	0.016%
BX Trust 2021-VIEW	9.37	6/15/36	145,000	128,325	0.014%
Caesars Entertainment	8.34	2/6/31	14,150,000	14,150,000	1.545%
CAFL 2021-RTL1 Issuer	2.24	3/28/29	100,000	95,934	0.010%
CAMB Commercial Mortgage Trust 2019-LIFE	7.77	12/15/37	2,912,500	2,905,294	0.317%
Cantor Commercial Real Estate Lending 2019-CF1	4.12	5/15/52	115,000	64,669	0.007%
Cantor Commercial Real Estate Lending 2019-CF1	4.66	5/15/52	70,000	32,231	0.004%
Carnival	4	8/1/28	430,000	399,900	0.044%
CD&R Firefly Bidco	8.45	3/1/29	6,420,000	6,889,125	0.752%
CD&R Firefly Bidco	10.94	3/1/29	4,670,000	5,850,936	0.639%
Chromalloy	9.08	3/27/31	13,990,000	13,931,662	1.521%
Cirsa Finance International Sarl	4.5	3/15/27	157,000	165,937	0.018%
Cirsa Finance International Sarl	6.5	3/15/29	3,365,000	3,716,898	0.406%
Cirsa Finance International Sarl	8.41	7/31/28	5,200,000	5,711,110	0.623%
Civitas Resources	8.63	11/1/30	2,295,000	2,461,388	0.269%
Clear Channel Outdoor Holdings	7.88	4/1/30	3,830,000	3,810,850	0.416%
Clear Channel Outdoor Holdings	7.5	6/1/29	8,330,000	6,872,250	0.750%
Clear Channel Outdoor Holdings	5.13	8/15/27	9,460,000	8,904,225	0.972%
Cloud Software	9.95	3/30/29	4,318,103	4,295,260	0.469%
Cloud Software	9.95	9/29/28	6,463,341	6,431,930	0.702%
Cloud Software	9	9/30/29	7,175,000	6,852,125	0.748%
CMG Media	8.95	12/17/26	1,458,731	1,267,535	0.138%
Cologix Canadian Issuer	4.94	1/25/52	250,000	171,471	0.019%
Colombia Government International Bond	8.75	11/14/53	6,360,000	6,924,366	0.756%
Colorado Health Facilities Authority	4.48	12/1/40	235,000	199,362	0.022%
COMM 2014-CCRE19 Mortgage Trust	4.12	8/10/47	165,000	138,290	0.015%
COMM 2014-CCRE19 Mortgage Trust	4.08	8/10/47	145,000	142,957	0.016%
COMM 2017-PANW Mortgage Trust	3.93	10/10/29	305,000	270,060	0.029%
Commonwealth of Puerto Rico	0	11/1/43	11,782,584	6,810,333	0.743%
Commonwealth of Puerto Rico	0	7/1/24	6,837	6,769	0.001%
Commonwealth of Puerto Rico	5.38	7/1/25	46,698	47,627	0.005%
Commonwealth of Puerto Rico	5.63	7/1/27	46,276	49,208	0.005%

Commonwealth of Puerto Rico	5.63	7/1/29	45,524	49,802	0.005%
Commonwealth of Puerto Rico	5.75	7/1/31	44,217	49,810	0.005%
Commonwealth of Puerto Rico	4	7/1/33	41,930	41,767	0.005%
Commonwealth of Puerto Rico	0	7/1/33	53,960	35,401	0.004%
Commonwealth of Puerto Rico	4	7/1/35	37,689	36,950	0.004%
Commonwealth of Puerto Rico	4	7/1/37	32,347	31,214	0.003%
Commonwealth of Puerto Rico	4	7/1/41	43,980	41,359	0.005%
Commonwealth of Puerto Rico	4	7/1/46	45,738	41,939	0.005%
Connect Finco SARL / Connect US Finco	6.75	10/1/26	635,000	622,300	0.068%
CSC Holdings	11.75	1/31/29	6,765,000	6,773,456	0.739%
DC Trust 2024-HLTN	7.47	4/13/28	875,000	874,924	0.096%
DC Trust 2024-HLTN	8.24	4/13/28	1,455,000	1,454,854	0.159%
DISH DBS	5.25	12/1/26	9,430,000	7,426,125	0.811%
DISH DBS	7.75	7/1/26	6,145,000	4,086,425	0.446%
Domino's Pizza			16,369	8,133,429	0.888%
DRIVEN BRANDS FUNDING	3.98	10/20/49	3,576,263	3,364,237	0.367%
DRIVEN BRANDS FUNDING	4.74	4/20/48	2,525,900	2,479,935	0.271%
Ecopetrol	8.38	1/19/36	8,370,000	8,454,068	0.923%
Egypt Treasury Bills	21.96	12/24/24	261,575,000	4,625,975	0.505%
Egypt Treasury Bills	23.22	6/25/24	228,500,000	4,564,370	0.498%
Egypt Treasury Bills	25.76	9/17/24	264,125,000	4,958,950	0.541%
Elara Hgv Timeshare Issuer 2019	3.45	1/25/34	38,878	37,019	0.004%
Elara Hgv Timeshare Issuer 2023	10.1	2/25/38	168,405	172,241	0.019%
Ellucian Holdings	8.93	10/29/29	6,444,760	6,468,928	0.706%
Equify ABS 2023-1	7.2	9/15/31	5,879,689	5,892,445	0.643%
ExteNet LLC 2019-1	4.14	7/25/49	240,000	237,436	0.026%
Finance of America HECM Buyout 2022-HB1	5.08	2/25/32	390,000	356,820	0.039%
Fleet Midco I	8.58	2/10/31	2,520,000	2,520,000	0.275%
FOCUS Brands Funding	8.24	10/30/53	8,907,675	9,455,893	1.032%
FOCUS Brands Funding	5.09	4/30/47	2,107,450	2,042,659	0.223%
GoDaddy			53,775	6,382,017	0.697%
Golden Goose SpA/Milano	8.78	5/14/27	13,939,000	15,130,227	1.652%
GrafTech Global Enterprises	9.88	12/15/28	769,000	570,983	0.062%
Great Wolf Trust 2019-WOLF	8.77	12/15/36	130,500	129,400	0.014%
Hardee s Funding	3.98	12/20/50	1,170,241	1,054,096	0.115%
Hardee s Funding	7.25	3/20/54	9,910,000	9,992,722	1.091%
Hardee s Funding	4.96	6/20/48	1,266,300	1,253,652	0.137%
Hardee s Funding	2.87	6/20/51	1,225,350	1,040,936	0.114%
Hat Holdings I Llc / Hat Holdings li	8	6/15/27	7,999,000	8,328,959	0.909%
H World	3	5/1/26	12,190,000	14,048,853	1.534%
Immunocore Holdings	2.5	2/1/30	553,000	577,338	0.063%
Intesa Sanpaolo	7.8	11/28/53	11,280,000	12,731,499	1.390%
Ivory Coast Government International Bond	5.88	10/17/31	295,000	295,038	0.032%
Ivory Coast Government International Bond	7.63	1/30/33	6,540,000	6,500,989	0.710%
Ivory Coast Government International Bond	8.25	1/30/37	7,360,000	7,399,302	0.808%
Ivory Coast Government International Bond	6.13	6/15/33	16,224,000	14,670,795	1.602%
Jamestown CLO VI-R	8.59	4/25/30	2,980,000	2,941,117	0.321%
JP Morgan Mortgage Trust	3.52	7/25/52	84,745	71,732	0.008%
Kaisa Group Holdings	11.95	10/22/24	985,000	23,394	0.003%
Kernel Holding	6.5	10/17/24	5,745,000	5,162,170	0.564%
Kobold Metals	0	2/26/25	3,705,000	3,705,000	0.404%
Kosmos Energy	7.13	4/4/26	14,745,000	14,520,754	1.585%
Level 3 Financing	10.5	5/15/30	4,700,000	4,805,750	0.525%
Li Auto	0.25	5/1/28	4,604,000	5,781,749	0.631%
LifePoint Health	11	10/15/30	13,920,000	14,877,000	1.624%
LifePoint Health	9.88	8/15/30	610,000	637,450	0.070%
LSTAR Commercial Mortgage Trust 2017-5	4.67	3/10/50	220,000	161,271	0.018%
LTI Holdings	8.94	9/8/25	6,743,340	6,672,738	0.728%
Metalsa Sapi de Cv	3.75	5/4/31	6,195,000	5,026,841	0.549%
Mexican Bonos	7.75	11/13/42	21,390,000	1,093,452	0.119%
Michigan Tobacco Settlement Finance Authority	0	6/1/46	25,000	3,335	0.000%
Microsoft			21,733	9,143,508	0.998%
Mineral Resources	9.25	10/1/28	12,788,000	13,459,370	1.469%
Montenegro Government International Bond	7.25	3/12/31	5,210,000	5,308,235	0.579%
MVW 2023-2	9.33	11/20/40	5,567,353	5,642,850	0.616%
Navient	11.5	3/15/31	13,445,000	14,890,338	1.626%
Neptune Bidco US	9.29	4/15/29	17,130,000	16,166,438	1.765%
Neurocrine Biosciences	2.25	5/15/24	1,472,000	2,660,272	0.290%
New Residential Mortgage Loan Trust 2023-NQM1	7.32	10/25/63	424,313	429,655	0.047%
NGL Energy Operating	9.83	2/3/31	3,415,000	3,421,830	0.374%
NGL Energy Operating LLC / NGL Energy Finance	8.13	2/15/29	3,235,000	3,307,788	0.361%
NGL Energy Operating LLC / NGL Energy Finance	8.38	2/15/32	4,790,000	4,909,750	0.536%

Nova Ljubljanska Banka dd	7.13	6/27/27	4,800,000	5,477,245	0.598%
Oceanview Mortgage Loan Trust 2020-1	3.28	5/28/50	115,000	94,723	0.010%
Octane Receivables Trust 2023-1	9.25	8/20/30	255,000	255,143	0.028%
Panama Government International Bond	7.5	3/1/31	3,960,000	4,114,604	0.449%
Panama Government International Bond	8	3/1/38	4,760,000	4,998,523	0.546%
Panama Government International Bond	7.88	3/1/57	1,690,000	1,711,985	0.187%
Petroleos Mexicanos	6.7	2/16/32	700,000	582,587	0.064%
Petroleos Mexicanos	10	2/7/33	7,304,000	7,278,944	0.795%
Pinnacle Bidco	8.25	10/11/28	3,600,000	4,055,827	0.443%
Port Beaumont Navigation District	6	1/1/25	210,000	206,533	0.023%
Post Road Equipment Finance 2024-1	8.5	12/15/31	3,338,000	3,208,885	0.350%
Progress Residential 2020-SFR3 Trust	2.8	10/17/27	130,000	121,996	0.013%
Puerto Rico Electric Power Authority	5.95	7/1/30	40,000	10,500	0.001%
Puerto Rico Electric Power Authority	6.05	7/1/32	150,000	39,375	0.004%
Radiate Holdco	8.69	9/25/26	11,425,778	9,532,755	1.041%
Raizen Fuels Finance	6.45	3/5/34	5,910,000	6,067,283	0.662%
Raizen Fuels Finance	6.95	3/5/54	5,490,000	5,655,403	0.617%
ROCKEFELLER CAPITAL MANAGEMENT BANKDEBT	9.58	4/4/31	6,280,000	6,217,200	0.679%
Royal Caribbean Cruises	6	8/15/25	3,495,000	9,922,340	1.083%
Samsara			192,083	7,258,817	0.792%
Santander Bank Auto Credit-Linked Notes Series 2023	0	12/15/33	2,500,000	2,514,357	0.274%
Santander Bank Auto Credit-Linked Notes Series 2023	10.07	6/15/33	152,056	154,133	0.017%
Scientific Games Holdings LP/Scientific Games US FinCo	6.63	3/1/30	4,300,000	4,138,750	0.452%
SEB Funding	7.39	4/30/54	14,435,000	14,435,000	1.576%
Senegal Government International Bond	6.25	5/23/33	10,745,000	9,185,395	1.003%
Sierra Timeshare 2021-1 Receivables Funding	3.17	11/20/37	158,967	149,329	0.016%
Sierra Timeshare 2023-3 Receivables Funding	9.44	9/20/40	4,771,401	4,800,554	0.524%
Sierra Timeshare 2024-1 Receivables Funding	8.02	1/20/43	2,300,000	2,293,005	0.250%
Sixsigma Networks Mexico SA de CV	7.5	5/2/25	10,920,000	10,532,588	1.150%
Societe Generale	10	5/14/72	6,880,000	7,292,800	0.796%
Sri Lanka Government International Bond	6.85	11/3/25	410,000	245,989	0.027%
Stagwell Global	5.63	8/15/29	14,480,000	13,104,400	1.431%
Starwood Property Trust	7.25	4/1/29	11,780,000	11,838,900	1.292%
Stonepeak 2021-1 ABS	3.82	2/28/33	173,003	156,788	0.017%
Summit Materials	7.84	1/12/29	5,535,000	5,558,524	0.607%
Suriname Government International Bond	0	12/31/50	130,000	96,044	0.010%
Suriname Government International Bond	7.95	7/15/33	271,462	249,419	0.027%
Talen Energy Supply	9.83	5/17/30	2,946,161	2,955,117	0.323%
Talen Energy Supply	9.83	5/27/30	7,185,252	7,207,095	0.787%
Talen Energy Supply	8.63	6/1/30	310,000	331,483	0.036%
Tenneco	8	11/17/28	23,270,000	21,233,875	2.318%
TER FINANCE LTD PROM NOTE CL A 144A PP	0	1/2/25	4,900,000	4,670,223	0.510%
Tobacco Settlement Finance Authority	0	6/1/47	460,000	42,559	0.005%
Tobacco Settlement Finance Authority	4.88	6/1/49	105,000	98,357	0.011%
Tobacco Settlement Financing Corp/VA	6.71	6/1/46	255,000	219,797	0.024%
Toll Brothers			64	8,280	0.001%
Townsquare Media	6.88	2/1/26	395,000	385,125	0.042%
Travelport Finance Luxembourg Sarl	12.65	2/28/25	2,758,424	2,563,624	0.280%
TRP Government Reserve	5.39		26,218,312	26,218,312	2.862%
Univision Communications	7.38	6/30/30	4,045,000	3,984,325	0.435%
USD Variation Margin MSCO			7,956,172	7,956,172	0.869%
U.S. Treasury Bill	5.21	5/30/24	88,655,000	87,890,744	9.595%
Venture Global Calcasieu Pass	3.88	8/15/29	165,000	148,088	0.016%
Venture Global Calcasieu Pass	4.13	8/15/31	135,000	119,813	0.013%
Venture Global LNG	9.88	2/1/32	5,655,000	6,079,125	0.664%
Verus Securitization Trust 2021-2	2.19	2/25/66	150,000	110,231	0.012%
Verus Securitization Trust 2021-5	2.33	9/25/66	3,270,000	2,227,232	0.243%
Verus Securitization Trust 2023-1	6.9	12/25/67	426,407	427,285	0.047%
Vistra	8	4/15/72	170,000	172,550	0.019%
Vistra	7	6/15/72	100,000	99,000	0.011%
Vistra Zero Operating	8.08	3/31/31	7,580,000	7,580,000	0.827%
Vmed O2 UK Financing I	7.75	4/15/32	18,250,000	18,295,625	1.997%
WB Commercial Mortgage Trust 2024-HQ	7.13	3/15/40	1,130,000	1,139,584	0.124%
William Morris Endeavor Entertainment	8.19	5/18/25	730,044	729,000	0.080%
Wolfspeed	1.88	12/1/29	12,535,000	7,053,470	0.770%
Wolfspeed	0.25	2/15/28	981,000	569,866	0.062%
Ziply Fiber Issuer	6.64	4/20/54	8,735,000	8,732,565	0.953%
ZPG	11.19	7/31/28	1,250,000	1,573,581	0.172%
Miscellaneous Securities ‡				1,456	
Total Investments in Securities				989,617,689	

‡ At the discretion of the advisor, the identity of certain securities has been concealed to protect the fund's interests.

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
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DEUTSCHE BANK AG	CHF	15,320,000	USD	18,162,785	04/19/2024	(1,117,185)	-0.122%
JP MORGAN	MXN	838,072	USD	48,735	04/12/2024	1,605	0.000%
ROYAL BANK OF CANADA	USD	170,388	MXN	2,922,446	04/12/2024	(5,140)	-0.001%
BANK OF AMERICA SEC INC	USD	225,724	MXN	3,857,628	04/12/2024	(5,973)	-0.001%
BANK OF AMERICA SEC INC	USD	228,215	MXN	3,916,077	04/12/2024	(6,993)	-0.001%
CITIBANK NA	USD	10,360,986	INR	863,702,187	04/05/2024	6,053	0.001%
DEUTSCHE BANK AG	USD	12,494,702	INR	1,042,557,905	04/05/2024	(4,534)	0.000%
ROYAL BANK OF CANADA	MXN	766,785,000	USD	44,526,418	04/12/2024	1,530,860	0.167%
DEUTSCHE BANK AG	USD	13,741,753	INR	1,146,769,908	04/05/2024	(6,881)	-0.001%
MORGAN STANLEY	USD	227,396	MXN	3,916,077	04/12/2024	(7,812)	-0.001%
CITIBANK NA	HUF	4,748,155,000	USD	13,591,632	04/12/2024	(587,850)	-0.064%
GOLDMAN SACHS & CO	HUF	6,418,025,000	USD	18,386,069	04/12/2024	(809,022)	-0.088%
ROYAL BANK OF CANADA	MXN	328,615,000	USD	19,223,086	04/12/2024	515,084	0.056%
STANDARD CHARTERED GLOBAL MARKET	USD	18,261,809	TWD	562,135,000	04/03/2024	694,796	0.076%
Wells Fargo	INR	1,528,485,000	USD	18,364,371	04/05/2024	(39,355)	-0.004%
BARCLAYS BANK	USD	17,978,729	CHF	15,320,000	04/19/2024	935,385	0.102%
MORGAN STANLEY	USD	8,995,877	MXN	157,095,000	04/12/2024	(439,582)	-0.048%
ROYAL BANK OF CANADA	USD	22,637,382	MXN	394,290,000	04/12/2024	(1,044,512)	-0.114%
BANK OF AMERICA SEC INC	USD	31,279,447	MXN	549,705,000	04/12/2024	(1,737,002)	-0.190%
GOLDMAN SACHS & CO	USD	18,280,585	ILS	69,105,000	04/18/2024	(594,153)	-0.065%
HSBC SECURITIES INC	USD	31,530,412	HUF	11,166,180,000	04/12/2024	948,542	0.104%
CITIBANK NA	ILS	34,955,000	USD	9,459,569	04/18/2024	87,676	0.010%
CITIBANK NA	ILS	34,150,000	USD	9,284,180	04/18/2024	43,224	0.005%
CIBC WORLD MARKETS	USD	18,002,507	NZD	29,545,000	04/19/2024	329,791	0.036%
BANK OF AMERICA SEC INC	USD	9,004,317	SEK	94,910,000	05/24/2024	108,030	0.012%
GOLDMAN SACHS & CO	USD	4,488,025	SEK	47,450,000	05/24/2024	40,350	0.004%
BANK OF AMERICA SEC INC	USD	22,449,080	PLN	91,150,000	05/17/2024	(398,185)	-0.043%
BARCLAYS BANK	USD	9,286,428	EUR	8,599,172	05/24/2024	(21,100)	-0.002%
GOLDMAN SACHS & CO	USD	13,891,913	SEK	146,095,000	05/24/2024	197,856	0.022%
HSBC SECURITIES INC	INR	1,523,225,000	USD	18,295,898	04/05/2024	(33,943)	-0.004%
CIBC WORLD MARKETS	USD	18,734,476	AUD	28,580,000	05/24/2024	59,596	0.007%
CIBC WORLD MARKETS	NZD	29,545,000	USD	18,128,517	04/19/2024	(455,791)	-0.050%
DEUTSCHE BANK AG	SEK	145,690,000	USD	14,057,314	05/24/2024	(400,314)	-0.044%
BANK OF AMERICA SEC INC	USD	13,476,267	SEK	141,645,000	05/24/2024	199,325	0.022%
CIBC WORLD MARKETS	USD	6,335,880	JPY	945,615,000	04/19/2024	70,458	0.008%
BARCLAYS BANK	USD	9,649,928	GBP	7,655,580	05/24/2024	(23,926)	-0.003%
BARCLAYS BANK	USD	9,790,123	GBP	7,771,574	05/24/2024	(30,304)	-0.003%
BARCLAYS BANK	USD	9,799,403	GBP	7,771,574	05/24/2024	(21,025)	-0.002%
STATE STREET	USD	84,458,090	EUR	78,090,583	05/24/2024	(65,204)	-0.007%
DEUTSCHE BANK AG	USD	35,845,259	AUD	54,635,000	05/24/2024	145,397	0.016%
DEUTSCHE BANK AG	SEK	284,410,000	USD	27,578,667	05/24/2024	(917,728)	-0.100%
GOLDMAN SACHS & CO	EUR	21,795,000	USD	23,669,784	05/24/2024	(79,247)	-0.009%
CITIBANK NA	GBP	21,240,000	USD	26,934,253	05/24/2024	(94,631)	-0.010%
DEUTSCHE BANK AG	EUR	23,440,000	USD	25,466,974	05/24/2024	(95,893)	-0.010%
DEUTSCHE BANK AG	PLN	91,150,000	USD	22,887,490	05/17/2024	(40,243)	-0.004%
JP MORGAN	EUR	4,627,573	USD	5,031,445	05/24/2024	(22,626)	-0.002%
CIBC WORLD MARKETS	AUD	41,150,000	USD	27,121,965	05/24/2024	(233,170)	-0.025%
JP MORGAN	AUD	42,065,000	USD	27,846,105	05/24/2024	(359,229)	-0.039%
JP MORGAN	JPY	945,615,000	USD	6,423,720	04/19/2024	(157,861)	-0.017%
Wells Fargo	CLP	13,308,070,000	USD	14,061,039	05/10/2024	(510,251)	-0.056%
MORGAN STANLEY	USD	18,500,555	BRL	92,880,000	06/04/2024	58,383	0.006%
UBS INVESTMENT BANK	USD	27,533,871	BRL	138,600,000	06/04/2024	13,577	0.001%
STANDARD CHARTERED GLOBAL MARKET	USD	13,559,601	CLP	13,308,070,000	05/10/2024	8,192	0.001%
STATE STREET	BRL	34,207,500	USD	6,839,448	06/04/2024	(47,527)	-0.005%
CITIBANK NA	BRL	34,207,500	USD	6,842,869	06/04/2024	(50,968)	-0.006%
GOLDMAN SACHS & CO	BRL	81,770,000	USD	16,349,749	06/04/2024	(114,267)	-0.012%
GOLDMAN SACHS & CO	USD	4,498,646	TWD	142,323,679	07/05/2024	2,250	0.000%
GOLDMAN SACHS & CO	USD	4,507,124	TWD	142,276,368	07/05/2024	12,222	0.001%
GOLDMAN SACHS & CO	TWD	142,323,679	USD	4,471,791	04/03/2024	(24,098)	-0.003%
GOLDMAN SACHS & CO	TWD	142,276,368	USD	4,478,747	04/03/2024	(32,532)	-0.004%
GOLDMAN SACHS & CO	USD	4,496,254	TWD	142,319,923	07/05/2024	(24)	0.000%
GOLDMAN SACHS & CO	USD	4,260,888	TWD	135,215,030	07/05/2024	(10,926)	-0.001%
GOLDMAN SACHS & CO	TWD	135,215,030	USD	4,238,051	04/03/2024	(12,509)	-0.001%
GOLDMAN SACHS & CO	TWD	142,319,923	USD	4,468,443	04/03/2024	(20,869)	-0.002%
HSBC SECURITIES INC	USD	18,365,872	JPY	2,769,445,000	04/19/2024	16,186	0.002%
UBS INVESTMENT BANK	USD	18,368,066	CLP	18,088,320,000	05/10/2024	(50,999)	-0.006%
DEUTSCHE BANK AG	EUR	289,543	USD	313,420	05/24/2024	(26)	0.000%

Total Forward Currency Exchange Contracts	(4,706,570)
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Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
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FXO USD CALL/JPY PUT 156 09/05/2024	156.00	9/5/2024	137,750,000	683,329	0.075%
SPX 04/19/2024 P 5000 OTC	5,000.00	4/19/2024	(248)	(157,480)	(0.017%)
SPX 04/19/2024 P 5100 OTC	5,100.00	4/19/2024	248	303,800	0.033%
SPX 06/21/2024 P 4400 OTC	4,400.00	6/21/2024	305	286,700	0.031%
US 10YR FUT OPTN May24P 110.5	110.50	4/26/2024	3,592	2,020,500	0.221%
USD IRS OPT 6M/2Y 4.2 8/8/24 PAY	4.20	8/8/2024	(57,333,000)	(296,682)	(0.032%)
USD IRS OPT 6M/2Y 4.2 8/8/24 PAY	4.20	8/8/2024	(62,968,000)	(325,842)	(0.036%)
USD IRS OPT 6M/2Y 4.2 8/9/24 PAY	4.20	8/9/2024	(111,577,000)	(577,077)	(0.063%)
USD IRS OPT 6M/2Y 4.2 8/9/24 PAY	4.20	8/9/2024	(111,577,000)	(577,077)	(0.063%)
USD IRS OPT 6M/2Y 4.2 8/9/24 PAY	4.20	8/9/2024	(54,930,000)	(284,098)	(0.031%)
USD IRS OPT 6M/30Y 3.8 8/8/24 PAY	3.80	8/8/2024	5,819,000	113,819	0.012%
USD IRS OPT 6M/30Y 3.8 8/8/24 PAY	3.80	8/8/2024	76,429,000	1,494,948	0.163%
USD IRS OPT 6M/30Y 3.8 8/8/24 PAY	3.80	8/8/2024	6,600,000	129,096	0.014%
USD IRS OPT 6M/30Y 3.8 8/9/24 PAY	3.80	8/9/2024	5,819,000	114,497	0.012%
USD IRS OPT 6M/30Y 3.8 8/9/24 PAY	3.80	8/9/2024	11,638,000	228,994	0.025%
USD IRS OPT 6M/30Y 3.8 8/9/24 PAY	3.80	8/9/2024	11,638,000	228,994	0.025%

Total Options

3,386,420

Swap Contracts	Notional Amount	Market Value	% of Net Assets
JAGUAR LAND ROVER AUTOMO CDS 06/20/2025	210,000	12,288	0.001%
USD IRS 3/25/54 PAY FIX	(26,193,000)	(390,957)	(0.043%)
BOMBARDIER INC CDS 06/20/2028	(1,515,000)	(154,965)	(0.017%)
USD IRS 3/15/54 PAY FIX	(32,510,000)	183,155	0.020%
DELTA AIR LINES INC CDS 06/20/2027	(335,000)	(41,686)	(0.005%)
CELLNEX TELECOM SA CDS 12/20/2028	459,000	89,764	0.010%
BEAZER HOMES USA INC CDS 06/20/2028	(915,000)	(105,145)	(0.011%)
PETROLEOS MEXICANOS CDS 12/20/2028	6,718,000	(1,044,434)	(0.114%)
TEVA PHARMA INDUSTRI CDS 12/20/2028	5,447,000	(86,117)	(0.009%)
USD IRS 3/15/29 REC FIX	148,830,000	(329,622)	(0.036%)
CDX IG CDSI S39 5Y 12/20/2027	814,000	17,729	0.002%
ITRX EUR SUBFIN S40 5Y 12/20/2028	59,875,000	(61,496)	(0.007%)
AMERICAN AXL & MANUFACT CDS 06/20/2029	(17,728,000)	(807,049)	(0.088%)
FI TRS PAY AMZN 4.1 62 09/20/24	(4,265,000)	28,388	0.003%
OMAN CDS 12/20/2028	(10,262,000)	(23,038)	(0.003%)
ITRX XOVER CDSI S40 5Y 12/20/2028	(13,770,000)	(1,137,687)	(0.124%)
PETROLEOS MEXICANOS CDS 12/20/2028	2,845,000	(442,306)	(0.048%)
IRON MOUNTAIN INC CDS 12/20/2027	(485,000)	(69,014)	(0.008%)
PETROLEOS MEXICANOS CDS 12/20/2028	13,050,000	(2,028,179)	(0.221%)
TESLA INC CDS 06/20/2026	(640,000)	(8,023)	(0.001%)
USD IRS 3/25/29 REC FIX	100,217,000	169,308	0.018%
MXN IRS 04/15/2043 PAY FIX	(17,475,000)	37,953	0.004%
UNITED AIRLINES HLDNGS CDS 06/20/2029	(18,010,000)	(1,098,610)	(0.120%)
FI TRS PAY AAPL 4.1 62 09/20/24	(23,285,000)	(118,917)	(0.013%)
USD ZCIS 3/28/34 REC CPI	94,000,000	709,787	0.077%
COLOMBIA CDS 06/20/2028	(417,000)	5,598	0.001%
DELTA AIR LINES INC CDS 12/20/2028	(11,761,000)	(1,806,313)	(0.197%)
CITIGROUP INC CDS 12/20/2027	(720,000)	(13,974)	(0.002%)
FI TRS PAY HAL 5 45 09/20/24	(6,546,000)	40,055	0.004%
EUR IRS 03/25/2054 PAY FIX	(20,139,000)	(497,731)	(0.054%)
EUR IRS 03/25/2029 REC FIX	103,340,000	379,555	0.041%
HERTZ CORP/THE CDS 06/20/2029	(9,795,000)	358,203	0.039%
NOVA CHEMICALS CORP CDS 12/20/2028	(13,114,000)	(880,146)	(0.096%)
CHINA CDS 12/20/2028	12,257,000	175,582	0.019%
USD ZCIS 12/20/33 REC CPI	92,300,000	394,736	0.043%
APACHE CORP CDS 06/20/2027	(700,000)	(6,342)	(0.001%)
FEDEX CORP CDS 06/20/2027	240,000	5,165	0.001%
USD IRS 11/22/53 PAY FIX	(4,574,000)	(212,152)	(0.023%)

Total Swap Contracts

(8,756,639)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
3 MONTH SOFR FUT DEC 24	(921)	3/18/2025	(219,727,575)	(1,722)	(23.987%)
E-MINI RUSS 2000 FUT 6/24	155	6/21/2024	16,630,725	232,491	1.816%
IKM4 EURO BTP FUT JUN 24	(903)	6/6/2024	(116,062,802)	296,447	(12.670%)
JBM4 JPN 10Y BOND OSE FUT JUN 24	(77)	6/13/2024	(74,219,565)	1,594,317	(8.102%)
KOSPI2 INX FUT 6/24	199	6/13/2024	13,883,807	113,742	1.516%
RXM4 EURO BUND FUT JUN 24	759	6/6/2024	109,333,773	639,727	11.935%
XAE ENERGY FUT 6/24	71	6/21/2024	7,102,840	495,100	0.775%

Total Futures Contracts

3,370,104

NET ASSETS

916,039,224

NET ASSET VALUE PER SHARE

Dynamic Credit Fund Shares

8.80

(\$17,506,289 / 1,989,101 Shares Outstanding)

Dynamic Credit Fund- I Class Shares

8.79

(\$30,789,208 / 3,502,969 Shares Outstanding)

Dynamic Credit Fund- Z Class Shares

8.79

(\$866,785,717 / 98,631,868 Shares Outstanding)

ADR	American Depository Receipts
ADS	American Depository Shares
AR	Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
ARM	Adjustable Rate Mortgage
BAN	Bond Anticipation Note
CDA	Community Development Administration
CLN	Credit Linked Note
CMO	Collateralized Mortgage Obligation
COP	Certificate of Participation
DOT	Department of Transportation
EFA	Educational Facility Authority
ETC	Equipment Trust Certificate
FDR	Fiduciary Depository Receipt
FRN	Floating Rate Note
GDR	Global Depository Receipts
GDS	Global Depository Shares
GO	General Obligation
HDA	Housing Development Authority
HEFA	Health & Education Facility Authority
HFA	Health Facility Authority
HFC	Housing Finance Corp
HFFA	Health Facility Financing Authority
HHEFA	Health & Higher Education Facility Authority
IDA	Industrial Development Authority/Agency
IDB	Industrial Development Bond
IDC	Industrial Development Corp
IDRB	Industrial Development Revenue Bond
IO	Interest Only security for which the fund receives interest on notional principal (par)
PCR	Pollution Control Revenue
PFA	Public Finance Authority
PIK	Payment-in-kind
PTC	Pass-Through Certificate
RAC	Revenue Anticipation Certificate
RAN	Revenue Anticipation Note
RAW	Revenue Anticipation Warrant
REIT	Real Estate Investment Trust
RIB	Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
STEP	Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
TAN	Tax Anticipation Note
TAW	Tax Anticipation Warrant
TBA	To Be Announced purchase commitment
TDFA	Trade & Deposit Facility Agreement
TECP	Tax-Exempt Commercial Paper
TRAN	Tax Revenue Anticipation Note
VR	Variable Rate; rate shown is effective rate at period end
VRDN	Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

ADP	Andorran Peseta	DOP	Dominican Peso	LBP	Lebanese Pound	QAR	Qatari Rial
AED	United Arab Emirates Dirham	DZD	Algerian Dinar	LKR	Sri Lanka Rupee	RON	Romanian Leu
AFA	Afghanistan Afghani	ECS	Ecuador Sucre	LRD	Liberian Dollar	RSD	Serbian Dinar
ALL	Albania Lek	EEK	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldavan Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYD	Guyanan Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	Nicarguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvnai
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

Important Information

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.