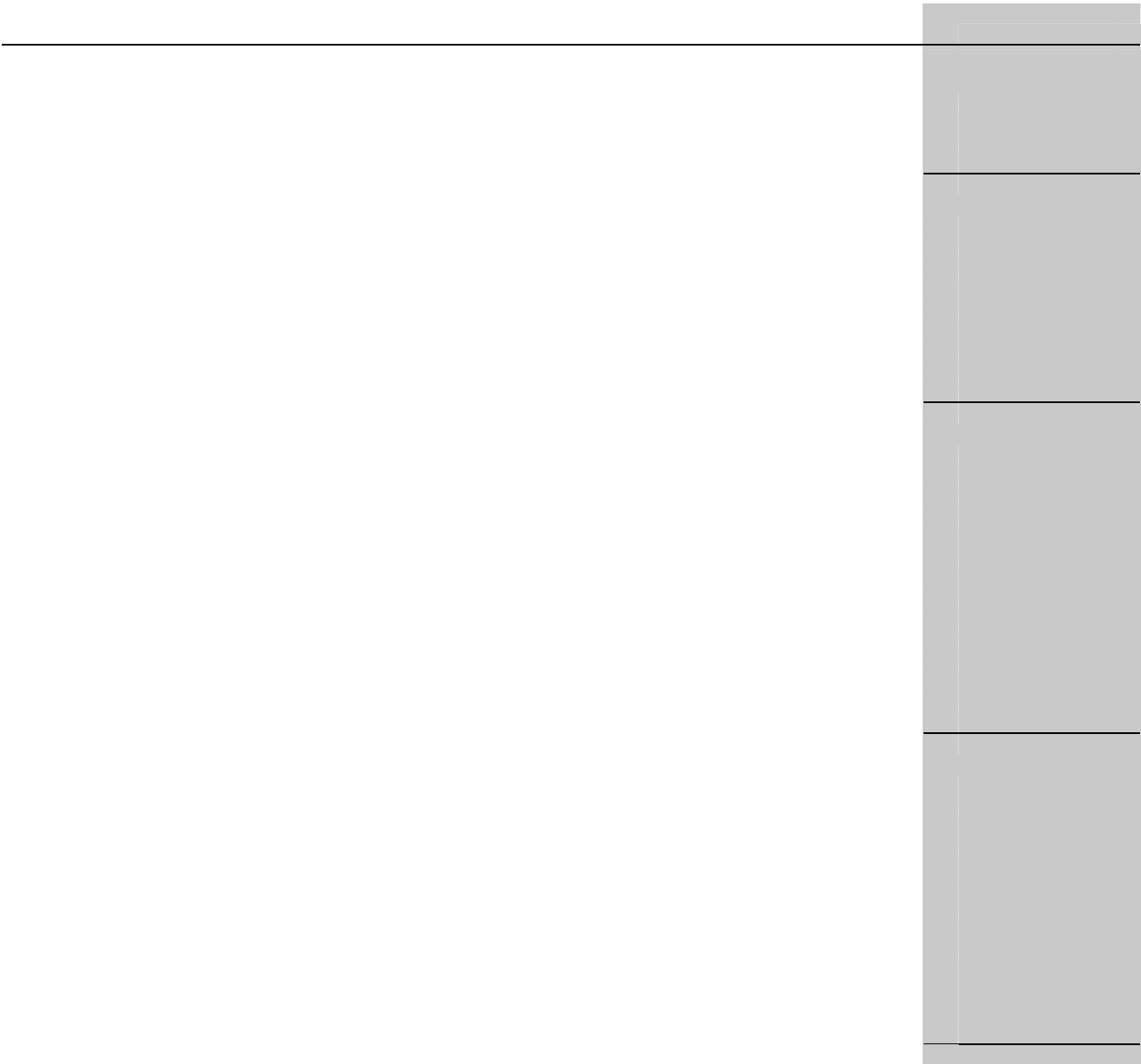


	<i>Shares or Principal Amounts</i>	<i>Value</i>
Corporate Bonds– (continued)		
Banking– (continued)		
Morgan Stanley, SOFR + 1.9900%, 2.1880%, 4/28/26 [†]	\$1,856,000	\$1,792,837
Morgan Stanley, 3.9500%, 4/23/27	1,829,000	1,858,542
Morgan Stanley, SOFR + 0.8790%, 1.5930%, 5/4/27 [†]	808,000	750,698
Morgan Stanley, SOFR + 1.2900%, 2.9430%, 1/21/33 [†]	2,545,000	2,386,543
Morgan Stanley, SOFR + 1.3600%, 2.4840%, 9/16/36 [†]	2,808,000	2,407,422
SVB Financial Group, US Treasury Yield Curve Rate 5 Year + 3.0740%, 4.2500% ^{†,‡,μ}	2,832,000	2,619,600
SVB Financial Group, US Treasury Yield Curve Rate 10 Year + 3.0640%, 4.1000% ^{†,μ}	1,753,000	1,490,050
US Bancorp, US Treasury Yield Curve Rate 5 Year + 0.9500%, 2.4910%, 11/3/36 [†]	1,769,000	1,586,268
Wells Fargo & Co, SOFR + 1.5100%, 3.5260%, 3/24/28 [†]	1,200,000	1,197,590
Westpac Banking Corp, US Treasury Yield Curve Rate 5 Year + 1.7500%, 2.6680%, 11/15/35 [†]	1,504,000	1,313,425
		43,916,815
Brokerage – 0.7%		
Charles Schwab Corp, US Treasury Yield Curve Rate 5 Year + 4.9710%, 5.3750% ^{†,μ}	3,163,000	3,257,890
Pershing Square Holdings Ltd, 3.2500%, 10/1/31 (144A)	1,600,000	1,443,200
		4,701,090
Capital Goods – 0.1%		
Standard Industries Inc/NJ, 4.3750%, 7/15/30 (144A)	388,000	355,391
Communications – 1.1%		
Charter Communications Operating LLC / Charter Communications Operating Capital, 4.8000%, 3/1/50	801,000	760,877
Comcast Corp, 3.7500%, 4/1/40	184,000	185,217
GCI LLC, 4.7500%, 10/15/28 (144A)	2,696,000	2,631,997
Netflix Inc, 3.6250%, 6/15/25 (144A)	3,462,000	3,480,729
		7,058,820
Consumer Cyclical – 1.0%		
GLP Capital LP / GLP Financing II Inc, 5.2500%, 6/1/25	495,000	509,508
GLP Capital LP / GLP Financing II Inc, 5.3750%, 4/15/26	931,000	972,833
GLP Capital LP / GLP Financing II Inc, 5.3000%, 1/15/29	100,000	105,057
Home Depot Inc/The, 2.8750%, 4/15/27	365,000	363,629
Home Depot Inc/The, 3.2500%, 4/15/32	608,000	608,240
Lithia Motors Inc, 3.8750%, 6/1/29 (144A)	2,351,000	2,222,259
Lowe's Cos Inc, 3.3500%, 4/1/27	208,000	209,216
Lowe's Cos Inc, 3.7500%, 4/1/32	1,370,000	1,385,069
		6,375,811
Consumer Non-Cyclical – 3.4%		
Aramark Services Inc, 6.3750%, 5/1/25 (144A)	1,476,000	1,515,158
Elanco Animal Health Inc, 5.7720%, 8/28/23	1,274,000	1,274,000

3/24 Inc5(7%)-7(,)1.4(5/1)14.4(/25 ()]T4



Schedules of Affiliated Investments – (% of Net Assets)

Schedule of Futures

<i>Description</i>	<i>Number of Contracts</i>	<i>Expiration Date</i>	<i>Notional Amount</i>	<i>Value and Unrealized Appreciation/(Depreciation)</i>
<i>Futures Long:</i>				
10 Year US Treasury Note	118	6/30/22	\$ 14,499,250	\$ (416,688)
2 Year US Treasury Note	398	7/6/22	84,344,907	(716,575)
5 Year US Treasury Note	379	7/6/22	43,466,563	(814,944)
Total - Futures Long				(1,948,207)
<i>Futures Short:</i>				
228				

Notes to Schedule of Investments (unaudited)

ICE	Intercontinental Exchange
LIBOR	London Interbank Offered Rate
LLC	Limited Liability Company
LP	Limited Partnership
PLC	Public Limited Company
SOFR	

The following is a summary of the inputs that were used to value the Portfolio's investments in securities and other financial instruments as of March 31, 2022.

Valuation Inputs Summary

	Level 1 - Quoted Prices	Level 2 - Other Significant Observable Inputs	Level 3 - Significant Unobservable Inputs
Assets			
Investments In Securities:			
<i>Asset-Backed/Commercial Mortgage-Backed Securities</i>	\$ -	\$ 129,796,056	\$ -
<i>Bank Loans and Mezzanine Loans</i>	-	611,735	-
<i>Corporate Bonds</i>	-	159,352,662	-
<i>Mortgage-Backed Securities</i>	-	108,087,524	-
<i>United States Treasury Notes/Bonds</i>	-	218,845,436	-
<i>Investment Companies</i>	-	63,055,096	-
<i>Investments Purchased with Cash Collateral from Securities Lending</i>	-	4,266,343	-
Total Investments in Securities	\$ -	\$ 684,014,852	\$ -
Other Financial Instruments^(a):			
<i>Futures Contracts</i>	712,472	-	-
Total Assets	\$ 712,472	\$ 684,014,852	\$ -
Liabilities			
Other Financial Instruments^(a):			
<i>Futures Contracts</i>	\$ 1,948,207	\$ -	\$ -

(a) Other financial instruments include forward foreign currency exchange contracts, futures, written options, written swaptions, and swap contracts. Forward foreign currency exchange contracts, futures contracts, and swap contracts are reported at their unrealized appreciation/(depreciation) at measurement date, which represents the change in the contract's value from trade date. Written options and written swaptions are reported at their market value at measurement date.

Investment Valuation

Securities held by the Portfolio are valued in accordance with policies and procedures established by and under the supervision of the Trustees (the "Valuation Procedures"). Equity securities traded on a domestic securities exchange are generally valued at the closing prices on the primary market or exchange on which they trade. If such price is lacking for the trading period immediately preceding the time of determination, such securities are generally valued at their current bid price. Equity securities that are traded on a foreign exchange are generally valued at the closing prices on such markets. In the event that there is no current trading volume on a particular security in such foreign exchange, the bid price from the primary exchange is generally used to value the security. Securities that are traded on the over-the-counter ("OTC") markets are generally valued at their closing or latest bid prices as available. Foreign securities and currencies are converted to U.S. dollars using the applicable exchange rate in effect at the close of the New York Stock Exchange ("NYSE"). The Portfolio will determine the market value of individual securities held by it by using prices provided by one or more approved professional pricing services or, as needed, by obtaining market quotations from independent broker-dealers. Most debt securities are valued in accordance with the evaluated bid price supplied by the pricing service that is intended to reflect market value. The evaluated bid price supplied by the pricing service is an evaluation that may consider factors such as security prices, yields, maturities and ratings. Certain short-term securities

