

High Yield Bond Portfolio

Schedule of Investments (unaudited)

As of March 31, 2022

The portfolio files its complete schedule of portfolio holdings with the Securities and Exchange Commission (SEC) for the first and third quarters of each fiscal year as an exhibit to its reports on Form N-PORT. The portfolio's Form N-PORT reports are available on the SEC's website at www.sec.gov.

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| Corporate Bonds (89.9%) | | | | |
| Communications (17.4%) | | | | |
| ^{1,2} Altice France SA | 2.125% | 2/15/25 | 585 | 615 |
| ¹ Altice France SA | 5.500% | 1/15/28 | 1,700 | 1,573 |
| ¹ Altice France SA | 5.125% | 7/15/29 | 565 | 506 |
| ¹ Arches Buyer Inc. | 4.250% | 6/1/28 | 1,935 | 1,801 |
| Belo Corp. | 7.750% | 6/1/27 | 920 | 1,053 |
| Belo Corp. | 7.250% | 9/15/27 | 667 | 747 |
| ¹ CCO Holdings LLC / CCO Holdings Capital Corp. | 5.500% | 5/1/26 | 868 | 882 |
| ¹ CCO Holdings LLC / CCO Holdings Capital Corp. | 4.500% | 8/15/30 | 2,530 | 2,376 |
| ¹ CCO Holdings LLC / CCO Holdings Capital Corp. | 4.250% | 2/1/31 | 2,055 | 1,873 |
| CCO Holdings LLC / CCO Holdings Capital Corp. | 4.500% | 5/1/32 | 3,161 | 2,893 |
| Charter Communications Operating LLC / Charter Communications Operating Capital | 5.375% | 5/1/47 | 115 | 118 |
| ¹ CSC Holdings LLC | 5.500% | 4/15/27 | 2,610 | 2,588 |
| ¹ CSC Holdings LLC | 6.500% | 2/1/29 | 1,025 | 1,034 |
| ¹ CSC Holdings LLC | 4.125% | 12/1/30 | 4,305 | 3,791 |
| ¹ CSC Holdings LLC | 4.625% | 12/1/30 | 400 | 334 |
| ¹ CSC Holdings LLC | 3.375% | 2/15/31 | 685 | 577 |
| ¹ CSC Holdings LLC | 4.500% | 11/15/31 | 3,900 | 3,495 |
| ¹ CSC Holdings LLC | 5.000% | 11/15/31 | 840 | 705 |
| DISH DBS Corp. | 5.875% | 7/15/22 | 2,176 | 2,188 |
| DISH DBS Corp. | 5.875% | 11/15/24 | 2,405 | 2,403 |
| DISH DBS Corp. | 7.750% | 7/1/26 | 3,000 | 2,978 |
| DISH DBS Corp. | 7.375% | 7/1/28 | 3,855 | 3,658 |
| Embarq Corp. | 7.995% | 6/1/36 | 865 | 834 |
| ¹ Frontier Communications Holdings LLC | 5.875% | 10/15/27 | 810 | 805 |
| ¹ Frontier Communications Holdings LLC | 5.000% | 5/1/28 | 4,105 | 3,951 |
| ¹ Frontier Communications Holdings LLC | 6.750% | 5/1/29 | 1,975 | 1,899 |
| Frontier Communications Holdings LLC | 5.875% | 11/1/29 | 2,780 | 2,546 |
| ¹ Frontier Communications Holdings LLC | 6.000% | 1/15/30 | 1,290 | 1,195 |
| ¹ Go Daddy Operating Co. LLC / GD Finance Co. Inc. | 3.500% | 3/1/29 | 3,375 | 3,106 |
| ¹ Iliad Holding SAS | 6.500% | 10/15/26 | 755 | 757 |
| ¹ Iliad Holding SAS | 7.000% | 10/15/28 | 490 | 491 |
| Lamar Media Corp. | 3.750% | 2/15/28 | 1,770 | 1,681 |
| Lamar Media Corp. | 4.000% | 2/15/30 | 1,920 | 1,826 |
| Lamar Media Corp. | 3.625% | 1/15/31 | 1,311 | 1,207 |
| ^{1,2} Lorca Telecom Bondco SA | 4.000% | 9/18/27 | 1,335 | 1,418 |
| Lumen Technologies Inc. | 6.750% | 12/1/23 | 755 | 785 |
| Lumen Technologies Inc. | 7.500% | 4/1/24 | 557 | 588 |
| ¹ Magallanes Inc. | 4.279% | 3/15/32 | 420 | 422 |
| ¹ Magallanes Inc. | 5.141% | 3/15/52 | 770 | 788 |
| ¹ Outfront Media Capital LLC / Outfront Media Capital Corp. | 5.000% | 8/15/27 | 509 | 498 |

| | Coupon | Maturity Date | Face Amount (\$'000) | Market Value (\$'000) | |
|-----|---|---------------|----------------------|-----------------------|---------|
| 1 | Michaels Cos. Inc. | 7.875% | 5/1/29 | 1,208 | 1,030 |
| 1 | NCL Corp Ltd. | 7.750% | 2/15/29 | 375 | 380 |
| 1 | NMG Holding Co. Inc. / Neiman Marcus Group LLC | 7.125% | 4/1/26 | 460 | 473 |
| 1 | Petsmart Inc. | 4.750% | 2/15/28 | 2,090 | 2,021 |
| 1 | Petsmart Inc. | 7.750% | 2/15/29 | 250 | 258 |
| 1 | Royal Caribbean Cruises Ltd. | 4.250% | 7/1/26 | 295 | 275 |
| 1 | Royal Caribbean Cruises Ltd. | 5.500% | 8/31/26 | 1,950 | 1,895 |
| 1 | Royal Caribbean Cruises Ltd. | 5.375% | 7/15/27 | 705 | 674 |
| 1 | Royal Caribbean Cruises Ltd. | 5.500% | 4/1/28 | 50 | 48 |
| 1 | Scientific Games International Inc. | 7.000% | 5/15/28 | 1,475 | 1,530 |
| | Service Corp. International | 4.625% | 12/15/27 | 505 | 512 |
| | Service Corp. International | 5.125% | 6/1/29 | 2,105 | 2,144 |
| | Service Corp. International | 3.375% | 8/15/30 | 650 | 587 |
| | Service Corp. International | 4.000% | 5/15/31 | 1,560 | 1,455 |
| 1 | Speedway Motorsports LLC / Speedway Funding II Inc. | 4.875% | 11/1/27 | 825 | 809 |
| 1 | Taylor Morrison Communities Inc. | 5.875% | 6/15/27 | 750 | 780 |
| 1 | Taylor Morrison Communities Inc. | 5.125% | 8/1/30 | 1,075 | 1,051 |
| | Toll Brothers Finance Corp. | 4.875% | 11/15/25 | 295 | 304 |
| | Toll Brothers Finance Corp. | 4.875% | 3/15/27 | 210 | 217 |
| | Under Armour Inc. | 3.250% | 6/15/26 | 2,310 | 2,235 |
| 1 | William Carter Co. | 5.500% | 5/15/25 | 280 | 289 |
| 1 | William Carter Co. | 5.625% | 3/15/27 | 404 | 410 |
| 1 | Williams Scotsman International Inc. | 4.625% | 8/15/28 | 60 | 59 |
| 1 | WW International Inc. | 4.500% | 4/15/29 | 1,945 | 1,581 |
| 1 | Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp. | 5.500% | 3/1/25 | 1,615 | 1,616 |
| 1 | Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp. | 5.250% | 5/15/27 | 660 | 639 |
| 1 | Wynn Macau Ltd. | 5.500% | 1/15/26 | 250 | 225 |
| 1 | Wynn Macau Ltd. | 5.125% | 12/15/29 | 415 | 352 |
| 1 | Yum! Brands Inc. | 7.750% | 4/1/25 | 1,150 | 1,195 |
| 1 | Yum! Brands Inc. | 4.750% | 1/15/30 | 910 | 896 |
| | Yum! Brands Inc. | 3.625% | 3/15/31 | 1,550 | 1,414 |
| | | | | | 101,893 |
| | Consumer Staples (3.0%) | | | | |
| | B&G Foods Inc. | 5.250% | 9/15/27 | 3,260 | 3,113 |
| 1,2 | Darling Global Finance BV | 3.625% | 5/15/26 | 395 | 439 |
| 1 | Darling Ingredients Inc. | 5.250% | 4/15/27 | 795 | 811 |
| 1 | Energizer Holdings Inc. | 4.750% | 6/15/28 | 3,420 | 3,110 |
| 1 | Energizer Holdings Inc. | 4.375% | 3/31/29 | 580 | 508 |
| 1 | Performance Food Group Inc. | 6.875% | 5/1/25 | 200 | 207 |
| 1 | Performance Food Group Inc. | 5.500% | 10/15/27 | 2,685 | 2,672 |
| 1 | Performance Food Group Inc. | 4.250% | 8/1/29 | 1,490 | 1,357 |
| 1 | Post Holdings Inc. | 5.750% | 3/1/27 | 314 | 316 |
| 1 | Post Holdings Inc. | 5.625% | 1/15/28 | 2,170 | 2,131 |
| 1 | Post Holdings Inc. | 5.500% | 12/15/29 | 385 | 371 |
| 1 | Post Holdings Inc. | 4.625% | 4/15/30 | 2,264 | 2,042 |
| 1 | Post Holdings Inc. | 4.500% | 9/15/31 | 2,485 | 2,202 |
| | TreeHouse Foods Inc. | 4.000% | 9/1/28 | 466 | 390 |
| 1 | United Natural Foods Inc. | 6.750% | 10/15/28 | 695 | 712 |
| 1 | US Foods Inc. | 4.625% | 6/1/30 | 480 | 445 |
| | | | | | 20,826 |
| | Energy (9.1%) | | | | |
| | Apache Corp. | 4.875% | 11/15/27 | 1,560 | 1,609 |
| | Apache Corp. | 4.375% | 10/15/28 | 105 | 107 |
| | Apache Corp. | 4.250% | 1/15/30 | 365 | 368 |
| | Apache Corp. | 5.100% | 9/1/40 | 1,065 | 1,078 |
| | Apache Corp. | 5.250% | 2/1/42 | 471 | 471 |

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) | |
|--------------|---|---------------|---------------------|----------------------|-------|
| | Apache Corp. | 4.250% | 1/15/44 | 22 | 19 |
| | Apache Corp. | 5.350% | 7/1/49 | 1,372 | 1,323 |
| ¹ | Blue Racer Midstream LLC / Blue Racer Finance Corp. | 7.625% | 12/15/25 | 435 | 456 |
| ¹ | Blue Racer Midstream LLC / Blue Racer Finance Corp. | 6.625% | 7/15/26 | 775 | 787 |
| ¹ | Buckeye Partners LP | 4.125% | 3/1/25 | 1,471 | 1,451 |
| | Buckeye Partners LP | 3.950% | 12/1/26 | 138 | 135 |
| | Buckeye Partners LP | 4.125% | 12/1/27 | 120 | 115 |
| ¹ | Buckeye Partners LP | 4.500% | 3/1/28 | 2,204 | 2,113 |
| | Cheniere Energy Partners LP | 4.500% | 10/1/29 | 1,076 | 1,081 |
| | Continental Resources Inc. | 4.375% | 1/15/28 | 1,553 | 1,575 |
| ¹ | Continental Resources Inc. | 5.750% | 1/15/31 | 960 | 1,049 |
| | Continental Resources Inc. | 4.900% | 6/1/44 | 2,355 | 2,332 |
| | DCP Midstream Operating LP | 3.875% | 3/15/23 | 801 | 801 |
| ¹ | DT Midstream Inc. | 4.125% | 6/15/29 | 1,705 | 1,636 |
| ¹ | DT Midstream Inc. | 4.375% | 6/15/31 | 1,910 | 1,828 |
| | EnLink Midstream LLC | 5.625% | 1/15/28 | 40 | 41 |
| | EnLink Midstream LLC | 5.375% | 6/1/29 | 35 | 35 |
| | EnLink Midstream Partners LP | 4.150% | 6/1/25 | 130 | 130 |
| | EnLink Midstream Partners LP | 4.850% | 7/15/26 | 512 | 516 |
| | EnLink Midstream Partners LP | 5.050% | 4/1/45 | 906 | 740 |
| | EQM Midstream Partners LP | 4.000% | 8/1/24 | 420 | 414 |
| ¹ | EQM Midstream Partners LP | 6.000% | 7/1/25 | 1,580 | 1,613 |
| ¹ | EQM Midstream Partners LP | 6.500% | 7/1/27 | 1,710 | 1,785 |
| | EQM Midstream Partners LP | 5.500% | 7/15/28 | 466 | 468 |
| ¹ | EQM Midstream Partners LP | 4.500% | 1/15/29 | 990 | 930 |
| ¹ | EQM Midstream Partners LP | 4.750% | 1/15/31 | 1,680 | 1,575 |
| | EQT Corp. | 6.625% | 2/1/25 | 145 | 153 |
| | EQT Corp. | 7.500% | 2/1/30 | 699 | 810 |
| ¹ | EQT Corp. | 3.625% | 5/15/31 | 857 | 818 |
| | Occidental Petroleum Corp. | 3.400% | 4/15/26 | 365 | 363 |
| | Occidental Petroleum Corp. | 3.200% | 8/15/26 | 230 | 226 |
| | Occidental Petroleum Corp. | 3.000% | 2/15/27 | 250 | 244 |
| | Occidental Petroleum Corp. | 6.375% | 9/1/28 | 240 | 270 |
| | Occidental Petroleum Corp. | 3.500% | 8/15/29 | 1,308 | 1,289 |
| | Occidental Petroleum Corp. | 6.125% | 1/1/31 | 676 | 761 |
| | Occidental Petroleum Corp. | 4.400% | 4/15/46 | 225 | 214 |
| | Occidental Petroleum Corp. | 4.100% | 2/15/47 | 290 | 268 |
| | Occidental Petroleum Corp. | 4.200% | 3/15/48 | 125 | 117 |
| | Occidental Petroleum Corp. | 4.400% | 8/15/49 | 110 | 104 |
| | Ovintiv Inc. | 7.200% | 11/1/31 | 140 | 168 |
| | Ovintiv Inc. | 7.375% | 11/1/31 | 1,344 | 1,652 |
| | Ovintiv Inc. | 6.500% | 8/15/34 | 797 | 947 |
| | Ovintiv Inc. | 6.500% | 2/1/38 | 715 | 850 |
| | Range Resources Corp. | 8.250% | 1/15/29 | 675 | 740 |
| ¹ | Range Resources Corp. | 4.750% | 2/15/30 | 280 | 278 |
| ¹ | Rockies Express Pipeline LLC | 4.950% | 7/15/29 | 207 | 201 |
| ¹ | Rockies Express Pipeline LLC | 4.800% | 5/15/30 | 166 | 157 |
| ¹ | Rockies Express Pipeline LLC | 7.500% | 7/15/38 | 697 | 708 |
| | Southwestern Energy Co. | 5.375% | 2/1/29 | 747 | 758 |
| | Southwestern Energy Co. | 5.375% | 3/15/30 | 1,813 | 1,843 |
| | Southwestern Energy Co. | 4.750% | 2/1/32 | 355 | 355 |
| | Sunoco LP / Sunoco Finance Corp. | 6.000% | 4/15/27 | 2,265 | 2,312 |
| | Sunoco LP / Sunoco Finance Corp. | 5.875% | 3/15/28 | 725 | 736 |
| | Sunoco LP / Sunoco Finance Corp. | 4.500% | 5/15/29 | 805 | 759 |
| ¹ | Sunoco LP / Sunoco Finance Corp. | 4.500% | 4/30/30 | 990 | 913 |

| | Coupon | Maturity Date | Face Amount (\$'000) | Market Value (\$'000) |
|--|--------|---------------|----------------------|-----------------------|
| Targa Resources Partners LP / Targa Resources Partners Finance Corp. | 6.875% | 1/15/29 | 1,200 | 1,288 |
| Targa Resources Partners LP / Targa Resources Partners Finance Corp. | 4.875% | 2/1/31 | 1,640 | 1,653 |
| ^{1.6} Transocean Guardian Ltd. | 5.875% | 1/15/24 | 714 | 691 |
| ^{1.6} Transocean Phoenix 2 Ltd. | 7.750% | 10/15/24 | 510 | 517 |
| ^{1.6} Transocean Pontus Ltd. | 6.125% | 8/1/25 | 526 | 523 |
| ^{1.6} Transocean Proteus Ltd. | 6.250% | 12/1/24 | 597 | 593 |
| ¹ Venture Global Calcasieu Pass LLC | 3.875% | 8/15/29 | 1,295 | 1,260 |
| ¹ Venture Global Calcasieu Pass LLC | 4.125% | 8/15/31 | 1,635 | 1,605 |
| ¹ Venture Global Calcasieu Pass LLC | 3.875% | 11/1/33 | 2,110 | 2,017 |
| Western Midstream Operating LP | 3.600% | 2/1/25 | 105 | 104 |
| Western Midstream Operating LP | 3.950% | 6/1/25 | 430 | 433 |
| Western Midstream Operating LP | 4.650% | 7/1/26 | 1,150 | 1,173 |
| Western Midstream Operating LP | 4.500% | 3/1/28 | 100 | 102 |
| Western Midstream Operating LP | 4.750% | 8/15/28 | 215 | 222 |
| Western Midstream Operating LP | 5.450% | 4/1/44 | 595 | 604 |
| Western Midstream Operating LP | 5.300% | 3/1/48 | 1,492 | 1,479 |
| Western Midstream Operating LP | 5.750% | 2/1/50 | 1,804 | 1,769 |
| | | | | 63,628 |
| Financials (8.0%) | | | | |
| ¹ Acrisure LLC / Acrisure Finance Inc. | 4.250% | 2/15/29 | 3,375 | 3,068 |
| ¹ AerCap Global Aviation Trust | 6.500% | 6/15/45 | 3,240 | 3,165 |
| Aircastle Ltd. | 5.000% | 4/1/23 | 465 | 472 |
| Aircastle Ltd. | 4.125% | 5/1/24 | 2,110 | 2,105 |
| ¹ AmWINS Group Inc. | 4.875% | 6/30/29 | 240 | 229 |
| ¹ Avolon Holdings Funding Ltd. | 5.250% | 5/15/24 | 1,630 | 1,665 |
| ¹ Compass Group Diversified Holdings LLC | 5.250% | 4/15/29 | 470 | 442 |
| Credit Suisse Group AG | 6.250% | 12/29/49 | 4,455 | 4,499 |
| ¹ Enact Holdings Inc. | 6.500% | 8/15/25 | 2,290 | 2,367 |
| ¹ FirstCash Inc. | 4.625% | 9/1/28 | 500 | 465 |
| ¹ FirstCash Inc. | 5.625% | 1/1/30 | 395 | 380 |
| ¹ Fly Leasing Ltd. | 7.000% | 10/15/24 | 800 | 721 |
| ¹ Freedom Mortgage Corp. | 8.125% | 11/15/24 | 296 | 295 |
| ¹ Freedom Mortgage Corp. | 8.250% | 4/15/25 | 1,250 | 1,247 |
| ¹ Freedom Mortgage Corp. | 7.625% | 5/1/26 | 88 | 84 |
| ¹ goeasy Ltd. | 4.375% | 5/1/26 | 1,371 | 1,299 |
| ¹ Home Point Capital Inc. | 5.000% | 2/1/26 | 742 | 608 |
| ¹ | | | | |

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| OneMain Finance Corp. | 4.000% | 9/15/30 | 1,500 | 1,324 |
| ¹ Park Aerospace Holdings Ltd. | 5.500% | 2/15/24 | 600 | 614 |
| ¹ PennyMac Financial Services Inc. | 5.375% | 10/15/25 | 1,745 | 1,725 |
| ¹ PennyMac Financial Services Inc. | 4.250% | 2/15/29 | 2,700 | 2,316 |
| Radian Group Inc. | 4.500% | 10/1/24 | 2,485 | 2,492 |
| Radian Group Inc. | 6.625% | 3/15/25 | 300 | 316 |
| Radian Group Inc. | 4.875% | 3/15/27 | 300 | 302 |
| ¹ United Wholesale Mortgage LLC | 5.500% | 11/15/25 | 300 | 291 |
| ¹ United Wholesale Mortgage LLC | 5.750% | 6/15/27 | 650 | 604 |
| | | | | 55,941 |
| Health Care (10.2%) | | | | |
| ¹ 180 Medical Inc. | 3.875% | 10/15/29 | 200 | 190 |
| ¹ Acadia Healthcare Co. Inc. | 5.500% | 7/1/28 | 480 | 482 |
| ¹ Acadia Healthcare Co. Inc. | 5.000% | 4/15/29 | 350 | 345 |
| ^{1,2} Avantor Funding Inc. | 2.625% | 11/1/25 | 2,316 | 2,587 |

| | | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--|--------|---------------|---------------------|----------------------|
| 1 | Mozart Debt Merger Sub Inc. | 5.250% | 10/1/29 | 3,054 | 2,841 |
| 1 | Organon & Co. / Organon Foreign Debt Co.-Issuer BV | 4.125% | 4/30/28 | 2,675 | 2,549 |
| 1 | Organon & Co. / Organon Foreign Debt Co.-Issuer BV | 5.125% | 4/30/31 | 1,045 | 1,007 |

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|------------------|---|---------------|---------------------|----------------------|
| Materials (8.6%) | | | | |
| 1 | ARD Finance SA | 6/30/27 | 480 | 438 |
| 1 | Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance plc | 3.250% | 9/1/28 | 1,190 |
| 1 | Ardagh Packaging Finance plc / Ardagh Holdings USA Inc. | 4.125% | 8/15/26 | 1,490 |
| 1.4 | Ardagh Packaging Finance plc / Ardagh Holdings USA Inc. | 4.750% | 7/15/27 | 160 |
| 1 | Ardagh Packaging Finance plc / Ardagh Holdings USA Inc. | 5.250% | 8/15/27 | 700 |
| 1 | Ardagh Packaging Finance plc / Ardagh Holdings USA Inc. | 5.250% | 8/15/27 | 2,125 |
| 1 | Axalta Coating Systems LLC | 3.375% | 2/15/29 | 450 |
| | Ball Corp. | 4.875% | 3/15/26 | 1,100 |
| 2 | Ball Corp. | 1.500% | 3/15/27 | 920 |
| 1 | | | | |

| | Coupon | Maturity Date | Face Amount (\$'000) | Market Value (\$'000) |
|--|--------|---------------|----------------------|-----------------------|
| 1 Standard Industries Inc. | 3.375% | 1/15/31 | 3,015 | 2,648 |
| 2 Trivium Packaging Finance BV | 3.750% | 8/15/26 | 1,000 | 1,082 |
| 1.2 Trivium Packaging Finance BV | 3.750% | 8/15/26 | 180 | 195 |
| 1 Trivium Packaging Finance BV | 5.500% | 8/15/26 | 745 | 744 |
| 1 Tronox Inc. | 4.625% | 3/15/29 | 2,030 | 1,900 |
| | | | | 59,875 |
| Real Estate (1.2%) | | | | |
| 1 Iron Mountain Inc. | 4.875% | 9/15/27 | 595 | 588 |
| 1 Iron Mountain Inc. | 4.875% | 9/15/29 | 782 | 745 |
| MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer Inc. | 5.625% | 5/1/24 | 150 | 154 |
| Service Properties Trust | 7.500% | 9/15/25 | 128 | 134 |
| Service Properties Trust | 5.250% | 2/15/26 | 175 | 165 |
| Service Properties Trust | 4.750% | 10/1/26 | 893 | 821 |
| Service Properties Trust | 4.950% | 2/15/27 | 200 | 185 |
| Service Properties Trust | 5.500% | 12/15/27 | 1,007 | 971 |
| Service Properties Trust | 3.950% | 1/15/28 | 485 | 412 |
| Service Properties Trust | 4.950% | 10/1/29 | 76 | 66 |
| Service Properties Trust | 4.375% | 2/15/30 | 467 | 388 |
| 1 VICI Properties LP / VICI Note Co. Inc. | 4.250% | 12/1/26 | 2,465 | 2,457 |
| 1 VICI Properties LP / VICI Note Co. Inc. | 3.750% | 2/15/27 | 458 | 445 |
| 1 VICI Properties LP / VICI Note Co. Inc. | 4.625% | 12/1/29 | 820 | 815 |
| | | | | 8,346 |
| Technology (9.8%) | | | | |
| 1 Black Knight InfoServ LLC | 3.625% | 9/1/28 | 2,147 | 2,036 |
| 1 Booz Allen Hamilton Inc. | 3.875% | 9/1/28 | 300 | 290 |
| 1 Booz Allen Hamilton Inc. | 4.000% | 7/1/29 | 370 | 361 |
| CDK Global Inc. | 4.875% | 6/1/27 | 785 | 793 |
| 1 CDK Global Inc. | 5.250% | 5/15/29 | 2,220 | 2,239 |
| CDW LLC / CDW Finance Corp. | 5.500% | 12/1/24 | 112 | 116 |
| CDW LLC / CDW Finance Corp. | 4.125% | 5/1/25 | 1,340 | 1,349 |
| CDW LLC / CDW Finance Corp. | 4.250% | 4/1/28 | 2,745 | 2,696 |
| 1 Condor Merger Sub Inc. | 7.375% | 2/15/30 | 750 | 719 |
| 1 Entegris Inc. | 4.375% | 4/15/28 | 1,905 | 1,859 |
| 1 Entegris Inc. | 3.625% | 5/1/29 | 575 | 538 |
| 1 Fair Isaac Corp. | 4.000% | 6/15/28 | 720 | 697 |
| 1 Gartner Inc. | 3.625% | 6/15/29 | 430 | 407 |
| 1 Gartner Inc. | 3.750% | 10/1/30 | 1,510 | 1,418 |
| 1 | | | | |

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) | |
|--|--|---------------|---------------------|----------------------|---------|
| 1 | Presidio Holdings Inc. | 8.250% | 2/1/28 | 695 | 711 |
| 1 | PTC Inc. | 3.625% | 2/15/25 | 335 | 331 |
| 1 | PTC Inc. | 4.000% | 2/15/28 | 635 | 619 |
| 1 | Qorvo Inc. | 3.375% | 4/1/31 | 513 | 467 |
| 1 | SS&C Technologies Inc. | 5.500% | 9/30/27 | 4,075 | 4,108 |
| | Western Digital Corp. | 4.750% | 2/15/26 | 2,554 | 2,600 |
| | Xerox Corp. | 4.625% | 3/15/23 | 698 | 701 |
| | Xerox Corp. | 4.800% | 3/1/35 | 542 | 468 |
| | Xerox Corp. | 6.750% | 12/15/39 | 1,995 | 2,010 |
| 1 | Xerox Holdings Corp. | 5.000% | 8/15/25 | 155 | 157 |
| 1 | Xerox Holdings Corp. | 5.500% | 8/15/28 | 4,685 | 4,577 |
| | | | | | 68,250 |
| Utilities (1.7%) | | | | | |
| | AmeriGas Partners LP / AmeriGas Finance Corp. | 5.625% | 5/20/24 | 1,395 | 1,424 |
| | AmeriGas Partners LP / AmeriGas Finance Corp. | 5.500% | 5/20/25 | 620 | 621 |
| | AmeriGas Partners LP / AmeriGas Finance Corp. | 5.875% | 8/20/26 | 1,765 | 1,762 |
| 1 | Clearway Energy Operating LLC | 4.750% | 3/15/28 | 571 | 574 |
| 1 | Clearway Energy Operating LLC | 3.750% | 2/15/31 | 2,370 | 2,220 |
| 1 | Clearway Energy Operating LLC | 3.750% | 1/15/32 | 325 | 300 |
| 1 | NextEra Energy Operating Partners LP | 4.250% | 7/15/24 | 983 | 995 |
| 1 | NextEra Energy Operating Partners LP | 4.250% | 9/15/24 | 103 | 104 |
| 1 | NextEra Energy Operating Partners LP | 3.875% | 10/15/26 | 3,035 | 3,000 |
| 1 | NextEra Energy Operating Partners LP | 4.500% | 9/15/27 | 700 | 698 |
| 1 | Suburban Propane Partners LP / Suburban Energy Finance Corp. | 5.000% | 6/1/31 | 555 | 521 |
| | | | | | 12,219 |
| Total Corporate Bonds (Cost \$645,809) | | | | | 627,856 |
| Floating Rate Loan Interests (6.5%) | | | | | |
| 5 | APX Group Inc. Term Loan, 1M USD LIBOR + 3.500% | 4.000% | 7/10/28 | 1,774 | 1,749 |
| 5 | APX Group Inc. Term Loan, Prime + 2.500% | 6.000% | 7/10/28 | 5 | 5 |
| 5 | Asurion LLC 2nd Lien Term Loan, 1M USD LIBOR + 5.250% | 5.707% | 1/20/29 | 271 | 265 |
| 5 | Asurion LLC Term Loan, 1M USD LIBOR + 3.000% | 3.457% | 11/3/24 | 2,993 | 2,952 |
| 5 | Asurion LLC Term Loan, 1M USD LIBOR + 3.250% | 3.707% | 12/23/26 | 1,176 | 1,149 |
| 5 | Asurion LLC Term Loan, 1M USD LIBOR + 3.250% | 3.707% | 7/31/27 | 2,028 | 1,984 |
| 5 | Athenahealth Inc. Term Loan, SOFR30A + 3.500% | 4.000% | 2/15/29 | 1,124 | 1,111 |
| 5 | Beacon Roofing Supply Inc. Term Loan, 1M USD LIBOR + 2.250% | 2.707% | 5/19/28 | 797 | 784 |
| 5 | Brown Group Holding LLC Term Loan, 3M USD LIBOR + 2.500% | 3.506% | 6/7/28 | 2,983 | 2,927 |
| 5 | Chamberlain Group Inc. Term Loan, 3M USD LIBOR + 3.500% | 4.506% | 11/3/28 | 1,916 | 1,889 |
| 5 | Clarios Global LP Term Loan, 1M USD LIBOR + 3.250% | 3.707% | 4/30/26 | 917 | 905 |
| 5 | Core & Main LP Term Loan, 1M USD LIBOR + 2.500% | 2.947% | 7/27/28 | 259 | 256 |
| 5 | Dun & Bradstreet Corp. Term Loan, 1M USD LIBOR + 3.250% | 3.697% | 2/6/26 | 4,545 | 4,499 |
| 5 | Froneri International Ltd. Term Loan, 1M USD LIBOR + 2.250% | 2.707% | 1/29/27 | 889 | 872 |
| 5 | Great Outdoors Group LLC Term Loan, 1M USD LIBOR + 3.750% | 4.500% | 3/6/28 | 2,338 | 2,326 |
| 5 | HUB International Ltd. Term Loan, 3M USD LIBOR + 3.250% | 4.000% | 4/25/25 | 1,498 | 1,486 |
| 5 | ICON Luxembourg Sarl Term Loan, 3M USD LIBOR + 2.250% | 3.256% | 7/3/28 | 689 | 685 |

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| ⁵ IRB Holding Corp. Term Loan, 3m USD LIBOR + 3.000% | 3.750% | 12/15/27 | 3,727 | 3,678 |
| ⁵ McAfee Corp. Term Loan, SOFR90A + 4.000% | 4.500% | 3/1/29 | 1,945 | 1,925 |
| ⁵ | | | | |

Other Financial Instruments as of Period End

Floating Rate Loan Commitments

| | Total Unfunded Commitment (\$000) | Fair Value Commitment (\$000) | Unrealized Appreciation (\$000) | Unrealized Depreciation (\$000) |
|-----------------------------|--|--|---------------------------------------|---------------------------------------|
| Athenahealth Inc. Term Loan | 191 | 189 | — | (2) |

Derivative Financial Instruments Outstanding as of Period End

Forward Currency Contracts

| Counterparty | Contract Settlement Date | Contract Amount (000) | | Unrealized Appreciation (\$000) | Unrealized Depreciation (\$000) |
|---------------------------|--------------------------------|-----------------------|------------|---------------------------------------|---------------------------------------|
| | | Receive | Deliver | | |
| JPMorgan Chase Bank, N.A. | 4/29/22 | USD 2,036 | CAD 2,565 | — | (16) |
| JPMorgan Chase Bank, N.A. | 4/29/22 | USD 27,776 | EUR 25,080 | 7 | — |
| Barclays Bank plc | 4/29/22 | USD 1,546 | GBP 1,174 | 5 | — |
| | | | | 12 | (16) |

CAD—Canadian dollar.

EUR—euro.

GBP—British pound.

USD—U.S. dollar.

At March 31, 2022, the counterparties had deposited in segregated accounts securities with a value of \$1,088,000 in connection with open forward currency contracts.

A. Security Valuation: Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Bonds and temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services. Securities for which market quotations are not readily available, or whose values have been materially affected by events occurring before the portfolio's pricing time but after the close of the securities' primary markets, are valued by methods deemed by the board of trustees to represent fair value.

B. Foreign Currency: Securities and other assets and liabilities denominated in foreign currencies are translated into U.S. dollars using exchange rates obtained from an independent third party as of the portfolio's pricing time on the valuation date. Realized gains (losses) and unrealized appreciation (depreciation) on investment securities include the effects of changes in exchange rates since the securities were purchased, combined with the effects of changes in security prices. Fluctuations in the value of other assets and liabilities resulting from changes in exchange rates are recorded as unrealized foreign currency gains (losses) until the assets or liabilities are settled in cash, at which time they are recorded as realized foreign currency gains (losses).

C. Forward Currency Contracts: The portfolio enters into forward currency contracts to protect the value of securities and related receivables and payables against changes in future foreign exchange rates. The portfolio's risks in using these contracts include movement in the values of the foreign currencies relative to the U.S. dollar and the ability of the counterparties to fulfill their obligations under the contracts. The portfolio mitigates its counterparty risk by entering into forward currency contracts only with a diverse group of prequalified counterparties, monitoring their financial strength, entering into master netting arrangements with its counterparties, and requiring its counterparties to transfer collateral as security for their performance. In the absence of a default, the collateral pledged or received by the portfolio cannot be repledged, resold, or rehypothecated. The master netting arrangements provide that, in the event of a counterparty's default (including bankruptcy), the portfolio may terminate the forward currency contracts, determine the net amount owed by either party in accordance with its master netting arrangements, and sell or retain

any collateral held up to the net amount owed to the portfolio under the master netting

At March 31, 2022, 100% of the market value of the portfolio's investments, derivatives, and other financial instruments was determined based on Level 2 inputs.

