

**STATEMENT OF INVESTMENTS**  
**BNY Mellon Insight Core Plus Fund**  
January 31, 2023 (Unaudited)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
<b>Bonds and Notes - 99.6%</b>				
<b>Aerospace &amp; Defense - 1.1%</b>				
The Boeing Company, Sr. Unscd. Notes	2.20	2/4/2026	6,887,000	6,370,002
The Boeing Company, Sr. Unscd. Notes	4.88	5/1/2025	6,702,000	6,705,287
The Boeing Company, Sr. Unscd. Notes	5.81	5/1/2050	791,000	808,534
				<b>13,883,823</b>
<b>Agriculture - .5%</b>				
Altria Group, Inc., Gtd. Notes	4.80	2/14/2029	247,000	244,554
BAT International Finance PLC, Gtd. Notes	1.67	3/25/2026	1,998,000	1,804,243
Philip Morris International, Inc., Sr. Unscd. Notes	2.10	5/1/2030	3,470,000	2,907,546
Philip Morris International, Inc., Sr. Unscd. Notes	5.63	11/17/2029	544,000	568,478
				<b>5,524,821</b>
<b>Airlines - 1.9%</b>				
Air Canada, Sr. Scd. Notes	3.88	8/15/2026	392,000 <sup>a</sup>	363,132
Air Canada Pass Through Trust, Ser. 2020-2, Cl. A	5.25	4/1/2029	1,197,001 <sup>a</sup>	1,149,250
American Airlines Pass Through Trust, Ser. 2017-1, Cl. AA	3.65	2/15/2029	146,750	134,343
American Airlines Pass Through Trust, Ser. 2017-2, Cl. AA	3.35	10/15/2029	217,858	193,548
American Airlines Pass Through Trust, Ser. 2019-1, Cl. AA	3.15	2/15/2032	1,951,017	1,702,474
American Airlines, Inc., Sr. Scd. Notes	5.50	4/20/2026	2,406,000 <sup>a</sup>	2,361,393
American Airlines, Inc., Sr. Scd. Notes	5.75	4/20/2029	1,105,000 <sup>a</sup>	1,070,289
British Airways Pass Through Trust, Ser. 2020-1, Cl. A	4.25	11/15/2032	569,971 <sup>a</sup>	526,709
Delta Air Lines Inc., Sr. Scd. Notes	4.50	10/20/2025	659,003 <sup>a</sup>	651,321
Delta Air Lines Inc., Sr. Scd. Notes	4.75	10/20/2028	2,009,000 <sup>a</sup>	1,958,558
JetBlue Pass Through Trust, Ser. 2020-1, Cl. 1A	4.00	11/15/2032	6,910,421	6,305,544
United Airlines Pass Through Trust, Ser. 2018-1, Cl. B	4.60	3/1/2026	108,203	100,214
United Airlines Pass Through Trust, Ser. 2019-1, Cl. AA	4.15	8/25/2031	920,117	849,359
United Airlines Pass Through Trust, Ser. 2019-2, Cl. AA	2.70	5/1/2032	2,289,149	1,914,750

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
<b>Bonds and Notes - 99.6% (continued)</b>				
<b>Airlines - 1.9% (continued)</b>				
United Airlines Pass Through Trust, Ser. 2020-1, Cl. A	5.88	10/15/2027	1,445,686	1,464,923
United Airlines, Inc., Sr. Scd. Notes	4.38	4/15/2026	424,000 <sup>a</sup>	403,023
United Airlines, Inc., Sr. Scd. Notes	4.63	4/15/2029	2,193,000 <sup>a</sup>	2,003,690
				<b>23,152,520</b>
<b>Asset-Backed Certificates - 4.1%</b>				
Amur Equipment Finance Receivables XI LLC, Ser. 2022-2A, Cl. A2	5.30	6/21/2028	526,000 <sup>a</sup>	523,454
Blackbird Capital Aircraft, Ser. 2021-1A, Cl. A	2.44	7/15/2046	4,433,968 <sup>a</sup>	3,769,280
CF Hippolyta Issuer LLC, Ser. 2020-1, Cl. A1	1.69	7/15/2060	3,251,912 <sup>a</sup>	2,942,001
DataBank Issuer, Ser. 2021-2A, Cl. A2	2.40	10/25/2051	4,198,000 <sup>a</sup>	3,731,859
DB Master Finance LLC, Ser. 2021-1A, Cl. A2I	2.05	11/20/2051	4,319,370 <sup>a</sup>	3,822,787
Domino's Pizza Master Issuer LLC, Ser. 2021-1A, Cl. A2I	2.66	4/25/2051	3,462,330 <sup>a</sup>	3,027,858
Flexential Issuer, Ser. 2021-1A, Cl. A2	3.25	11/27/2051	4,035,000 <sup>a</sup>	3,659,975
InStar Leasing III LLC, Ser. 2021-1A, Cl. A	2.30	2/15/2054	1,521,343 <sup>a</sup>	1,312,935
Marlette Funding Trust, Ser. 2022-3A, Cl. A	5.18	11/15/2032	639,017 <sup>a</sup>	634,955
New Economy Assets Phase 1 Sponsor LLC, Ser. 2021-1, Cl. A1	1.91	10/20/2061	7,596,000 <sup>a</sup>	6,627,003
PMT Issuer Trust - FMSR, Ser. 2021-FT1, Cl. A, 1 Month LIBOR +3.00%	7.51	3/25/2026	3,714,000 <sup>a,b</sup>	3,686,506
PNMAC FMSR Issuer Trust, Ser. 2018-FT1, Cl. A, 1 Month LIBOR +2.35%	6.86	4/25/2023	125,000 <sup>a,b</sup>	121,952
Purewest Funding LLC, Ser. 2021-1, Cl. A1	4.09	12/22/2036	2,112,194 <sup>a</sup>	2,018,540
Slam Ltd., Ser. 2021-1A, Cl. A	2.43	6/15/2046	8,350,468 <sup>a</sup>	7,228,284
TIF Funding II LLC, Ser. 2021-1A, Cl. A	1.65	2/20/2046	3,129,035 <sup>a</sup>	2,675,827
Willis Engine Structured Trust IV, Ser. 2018-A, Cl. A	4.75	9/15/2043	780,648 <sup>a</sup>	630,565
Willis Engine Structured Trust VI, Ser. 2021-A, Cl. A	3.10	5/15/2046	4,317,180 <sup>a</sup>	3,240,040
				<b>49,653,821</b>
<b>Asset-Backed Certificates/Auto Receivables - .3%</b>				
AmeriCredit Automobile Receivables Trust, Ser. 2022-1, Cl. A2	2.05	1/20/2026	1,087,190	1,075,345

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
<b>Bonds and Notes - 99.6% (continued)</b>				
<b>Asset-Backed Certificates/Auto Receivables - .3% (continued)</b>				
Avis Budget Rental Car Funding AESOP LLC, Ser. 2020-1A, Cl. A	2.33	8/20/2026	1,575,000 <sup>a</sup>	1,477,605
OSCAR US Funding Trust IX LLC, Ser. 2018-2A, Cl. A4	3.63	9/10/2025	278,537 <sup>a</sup>	277,472
OSCAR US Funding Trust VIII LLC, Ser. 2018-1A, Cl. A4	3.50	5/12/2025	100,273 <sup>a</sup>	100,138
Santander Drive Auto Receivables Trust, Ser. 2022-5, Cl. A3	4.11	8/17/2026	1,171,000	1,158,476
				<b>4,089,036</b>
<b>Asset-Backed Certificates/Student Loans - .5%</b>				
Commonbond Student Loan Trust, Ser. 2019-AGS, Cl. A1	2.54	1/25/2047	2,541,182 <sup>a</sup>	2,316,442
DRB Prime Student Loan Trust, Ser. 2017-A, Cl. A2B	2.85	5/27/2042	3,896 <sup>a</sup>	3,888
Laurel Road Prime Student Loan Trust, Ser. 2017-C, Cl. A2B	2.81	11/25/2042	179,752 <sup>a</sup>	176,391
Navient Private Education Refi Loan Trust, Ser. 2021-A, Cl. A	0.84	5/15/2069	704,886 <sup>a</sup>	623,574
Navient Private Education Refi Loan Trust, Ser. 2021-A, Cl. B	2.24	5/15/2069	766,000 <sup>a</sup>	564,386
SMB Private Education Loan Trust, Ser. 2017-A, Cl. A2A	2.88	9/15/2034	87,665 <sup>a</sup>	84,307
SMB Private Education Loan Trust, Ser. 2017-B, Cl. A2B, 1 Month LIBOR +0.75%	5.21	10/15/2035	56,521 <sup>a,b</sup>	55,839
SoFi Professional Loan Program LLC, Ser. 2017-C, Cl. B	3.56	7/25/2040	2,201,000 <sup>a</sup>	2,075,810
				<b>5,900,637</b>
<b>Automobiles &amp; Components - 2.2%</b>				
Ford Motor Credit Co., Sr. Unscd. Notes	2.30	2/10/2025	8,740,000	8,115,156
Ford Motor Credit Co., Sr. Unscd. Notes	3.37	11/17/2023	2,035,000	1,989,109
Ford Motor Credit Co., Sr. Unscd. Notes	4.54	8/1/2026	3,004,000	2,855,302
General Motors Co., Sr. Unscd. Notes	6.80	10/1/2027	2,355,000	2,509,376
General Motors Financial Co., Sr. Unscd. Notes	2.35	1/8/2031	7,880,000	6,302,285
General Motors Financial Co., Sr. Unscd. Notes	3.60	6/21/2030	4,332,000	3,816,791
Stellantis Finance US, Inc., Gtd. Notes	2.69	9/15/2031	1,551,000 <sup>a</sup>	1,251,429
				<b>26,839,448</b>
<b>Banks - 6.5%</b>				
ABN AMRO Bank NV, Sub. Notes	4.75	7/28/2025	635,000 <sup>a</sup>	623,274
ABN AMRO Bank NV, Sub. Notes	4.80	4/18/2026	800,000 <sup>a</sup>	780,933
AIB Group PLC, Sr. Unscd. Notes	4.26	4/10/2025	1,504,000 <sup>a</sup>	1,471,858

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
<b>Bonds and Notes - 99.6% (continued)</b>				
<b>Banks - 6.5% (continued)</b>				
Bank of America Corp., Sr. Unscd. Notes	3.37	1/23/2026	588,000	567,958
Bank of America Corp., Sr. Unscd. Notes	3.42	12/20/2028	1,282,000	1,199,729
Bank of America Corp., Sr. Unscd. Notes	3.50	4/19/2026	1,635,000	1,591,618
Bank of America Corp., Sr. Unscd. Notes	3.71	4/24/2028	230,000	219,471
Bank of America Corp., Sr. Unscd. Notes	3.97	3/5/2029	5,190,000	4,956,813
Bank of America Corp., Sr. Unscd. Notes	4.00	4/1/2024	1,146,000	1,137,119
Citigroup, Inc., Jr. Sub. Bonds, Ser. W	4.00	12/10/2025	3,944,000 <sup>c</sup>	3,658,617
Citigroup, Inc., Sr. Unscd. Notes	3.89	1/10/2028	2,745,000	2,637,500
Citigroup, Inc., Sr. Unscd. Notes	4.65	7/30/2045	2,810,000	2,647,065
Citigroup, Inc., Sub. Notes	4.60	3/9/2026	181,000	180,030
Citigroup, Inc., Sub. Notes	4.75	5/18/2046	830,000	764,013
Citigroup, Inc., Sub. Notes	5.30	5/6/2044	174,000	171,310
Credit Suisse Group AG, Sr. Unscd. Notes	2.59	9/11/2025	2,867,000 <sup>a</sup>	2,622,846
Credit Suisse Group AG, Sr. Unscd. Notes	3.09	5/14/2032	722,000 <sup>a</sup>	546,503
Credit Suisse Group AG, Sr. Unscd. Notes	6.54	8/12/2033	914,000 <sup>a</sup>	878,275
Deutsche Bank AG, Sr. Unscd. Notes	6.72	1/18/2029	1,596,000	1,680,560
Fifth Third Bancorp, Sr. Unscd. Notes	2.38	1/28/2025	3,333,000	3,181,265
HSBC Capital Funding Dollar 1 LP, Gtd. Notes	10.18	6/30/2030	325,000 <sup>a,c</sup>	409,500
HSBC Holdings PLC, Jr. Sub. Notes	4.60	12/17/2030	5,303,000 <sup>c</sup>	4,508,876
ING Groep NV, Sr. Unscd. Notes	3.87	3/28/2026	5,462,000	5,306,368
JPMorgan Chase & Co., Sr. Unscd. Notes	2.58	4/22/2032	10,300,000	8,675,489
JPMorgan Chase & Co., Sr. Unscd. Notes	2.70	5/18/2023	260,000	258,336
JPMorgan Chase & Co., Sr. Unscd. Notes	3.96	1/29/2027	2,670,000	2,609,704
JPMorgan Chase & Co., Sub. Notes	4.25	10/1/2027	2,360,000	2,338,427
Morgan Stanley, Sr. Unscd. Notes	4.43	1/23/2030	6,852,000	6,682,042
Morgan Stanley, Sub. Notes	4.35	9/8/2026	2,500,000	2,452,087
The Goldman Sachs Group, Inc., Sr. Unscd. Notes	3.50	11/16/2026	182,000	174,919
The Goldman Sachs Group, Inc., Sr. Unscd. Notes	3.69	6/5/2028	700,000	667,914
The Goldman Sachs Group, Inc., Sr. Unscd. Notes	3.81	4/23/2029	1,205,000	1,138,743

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
<b>Bonds and Notes - 99.6% (continued)</b>				
<b>Banks - 6.5% (continued)</b>				
The Goldman Sachs Group, Inc., Sr. Unscd. Notes	4.48	8/23/2028	1,810,000	1,779,847
The Goldman Sachs Group, Inc., Sr. Unscd. Notes, 3 Month LIBOR +1.60%	6.33	11/29/2023	1,125,000 <sup>b,d</sup>	1,136,957
The Goldman Sachs Group, Inc., Sr. Unscd. Notes, 3 Month LIBOR +1.75%	6.55	10/28/2027	250,000 <sup>b</sup>	257,554
Wells Fargo & Co., Jr. Sub. Notes, Ser. BB	3.90	3/15/2026	5,274,000 <sup>c</sup>	4,865,265
Westpac Banking Corp., Sub. Notes	2.67	11/15/2035	4,651,000	3,657,483
				<b>78,436,268</b>
<b>Beverage Products - .5%</b>				
Anheuser-Busch InBev Worldwide, Inc., Gtd. Notes	4.00	4/13/2028	605,000	594,659
Anheuser-Busch InBev Worldwide, Inc., Gtd. Notes	4.50	6/1/2050	2,785,000 <sup>d</sup>	2,648,916
Anheuser-Busch InBev Worldwide, Inc., Gtd. Notes	4.70	2/1/2036	1,385,000	1,374,007
Constellation Brands, Inc., Sr. Unscd. Notes	5.00	2/2/2026	1,719,000	1,720,938
				<b>6,338,520</b>
<b>Building Materials - .2%</b>				
Masonite International Corp., Gtd. Notes	3.50	2/15/2030	368,000 <sup>a</sup>	304,171
Smyrna Ready Mix Concrete LLC, Sr. Scd. Notes	6.00	11/1/2028	1,835,000 <sup>a</sup>	1,677,713
				<b>1,981,884</b>
<b>Chemicals - 1.4%</b>				
Alpek SAB de CV, Gtd. Notes	3.25	2/25/2031	2,369,000 <sup>a</sup>	1,988,709
Braskem Idesa SAPI, Sr. Scd. Notes	6.99	2/20/2032	3,785,000 <sup>a</sup>	2,808,773
Braskem Idesa SAPI, Sr. Scd. Notes	7.45	11/15/2029	2,257,000 <sup>a</sup>	1,865,540
Braskem Netherlands Finance BV, Gtd. Notes	5.88	1/31/2050	3,008,000 <sup>a</sup>	2,499,700
Celanese US Holdings LLC, Gtd. Notes	6.17	7/15/2027	5,201,000	5,271,633
Orbia Advance Corp., Gtd. Notes	2.88	5/11/2031	2,518,000 <sup>a</sup>	2,034,343
SABIC Capital II BV, Gtd. Bonds	4.00	10/10/2023	745,000 <sup>a</sup>	738,865
				<b>17,207,563</b>
<b>Collateralized Loan Obligations Debt - 5.4%</b>				
Antares Ltd. CLO, Ser. 2017-1A, Cl. BR, 3 Month LIBOR +2.00%	6.81	4/20/2033	275,000 <sup>a,b</sup>	263,997
Apidos XXXIX Ltd. CLO, Ser. 2022-39A, Cl. A1, 3 Month TSFR +1.30%	5.95	4/21/2035	5,000,000 <sup>a,b</sup>	4,946,510

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
<b>Bonds and Notes - 99.6% (continued)</b>				
<b>Collateralized Loan Obligations Debt - 5.4% (continued)</b>				
Cerberus Loan Funding XXVII LP CLO, Ser. 2019-2A, Cl. A1, 3 Month LIBOR +1.80%	6.59	1/15/2032	5,000,000 <sup>a,b</sup>	4,959,720
Fortress Credit Opportunities IX Ltd. CLO, Ser. 2017-9A, Cl. A1TR, 3 Month LIBOR +1.55%	6.34	10/15/2033	1,800,000 <sup>a,b</sup>	1,756,351
Golub Capital Partners Ltd. CLO, Ser. 2020-47A, Cl. C1, 3 Month LIBOR +3.25%	7.78	5/5/2032	6,030,000 <sup>a,b</sup>	5,924,704
GPMT Ltd. CLO, Ser. 2019-FL2, Cl. C, 1 Month LIBOR +2.35%	6.86	2/22/2036	3,789,658 <sup>a,b</sup>	3,745,516
IVY Hill Middle Market Credit Fund XII Ltd. CLO, Ser. 12A, Cl. A2AR, 3 Month LIBOR +1.90%	6.71	7/20/2033	340,000 <sup>a,b</sup>	324,793
IVY Hill Middle Market Credit Fund XVIII Ltd. CLO, Ser. 18A, Cl. A, 3 Month LIBOR +1.50%	6.32	4/22/2033	7,850,000 <sup>a,b</sup>	7,655,950
MCF IX Ltd. CLO, Ser. 2019-1A, Cl. A1R, 3 Month TSFR +1.50%	6.16	7/17/2031	4,979,000 <sup>a,b</sup>	4,880,625
MF1 Ltd. CLO, Ser. 2021-FL7, Cl. AS, 1 Month LIBOR +1.45%	5.92	10/16/2036	6,578,500 <sup>a,b</sup>	6,355,934
MF1 Ltd. CLO, Ser. 2022-FL8, Cl. A, 1 Month SOFR +1.35%	5.66	2/19/2037	3,435,500 <sup>a,b</sup>	3,348,955
Neuberger Berman Loan Advisers 47 Ltd. CLO, Ser. 2022-47A, Cl. A, 3 Month TSFR +1.30%	5.93	4/14/2035	5,680,688 <sup>a,b</sup>	5,579,157
VCP II Ltd. CLO, Ser. 2021-2A, Cl. A1, 3 Month LIBOR +1.67%	6.46	4/15/2031	12,500,000 <sup>a,b</sup>	12,382,400
Woodmont LP CLO, Ser. 2017-3A, Cl. BR, 3 Month LIBOR +2.20%	7.01	4/20/2032	3,500,500 <sup>a,b</sup>	3,374,232
				<b>65,498,844</b>
<b>Commercial &amp; Professional Services - 1.0%</b>				
Ashtead Capital, Inc., Gtd. Notes	4.00	5/1/2028	1,386,000 <sup>a</sup>	1,304,539
Ashtead Capital, Inc., Gtd. Notes	4.25	11/1/2029	200,000 <sup>a</sup>	186,888
DP World Ltd., Sr. Unscd. Notes	6.85	7/2/2037	690,000	783,547
ERAC USA Finance LLC, Gtd. Bonds	4.50	2/15/2045	3,160,000 <sup>a</sup>	2,803,433
ERAC USA Finance LLC, Gtd. Notes	3.85	11/15/2024	1,895,000 <sup>a</sup>	1,847,074
Global Payments, Inc., Sr. Unscd. Notes	5.40	8/15/2032	1,785,000	1,792,640
Prime Security Services Borrower LLC, Sr. Scd. Notes	3.38	8/31/2027	2,188,000 <sup>a</sup>	1,944,587
Triton Container International Ltd., Gtd. Notes	3.15	6/15/2031	1,146,000 <sup>a</sup>	922,519
				<b>11,585,227</b>
<b>Commercial Mortgage Pass-Through Certificates - 1.4%</b>				
BXHPP Trust, Ser. 2021-FILM, Cl. C, 1 Month LIBOR +1.10%	5.56	8/15/2036	1,181,000 <sup>a,b</sup>	1,096,915

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
<b>Bonds and Notes - 99.6% (continued)</b>				
<b>Commercial Mortgage Pass-Through Certificates - 1.4% (continued)</b>				
Commercial Mortgage Trust, Ser. 2015-DC1, Cl. A5	3.35	2/10/2048	2,570,000	2,476,630
Commercial Mortgage Trust, Ser. 2020-CX, Cl. D	2.68	11/10/2046	705,000 <sup>a</sup>	517,333
Houston Galleria Mall Trust, Ser. 2015-HGLR, Cl. A1A2	3.09	3/5/2037	865,000 <sup>a</sup>	806,816
Imperial Fund Mortgage Trust, Ser.2023-NQM1, Cl. A1	5.94	2/1/2068	1,510,519	1,510,510
New Residential Mortgage Loan Trust, Ser. 2021-NQ2R, Cl. A1	0.94	10/25/2058	1,451,790 <sup>a</sup>	1,316,867
New Residential Mortgage Loan Trust, Ser. 2022-NQM1, Cl. A1	2.28	4/25/2061	6,835,415 <sup>a</sup>	6,082,089
PNMAC GMSR Issuer Trust, Ser. 2018-GT2, Cl. A, 1 Month LIBOR +2.65%	7.16	8/25/2025	125,000 <sup>a,b</sup>	120,870
The Prudential Home Mortgage Securities Company, Inc., Ser. 1994-A, Cl. 5B	6.73	4/28/2024	24 <sup>a</sup>	23
Towd Point Mortgage Trust, Ser. 2023-1, Cl. A1	3.75	1/25/2063	1,219,000 <sup>a</sup>	1,162,120
Tricon American Homes Trust, Ser. 2017-SFR2, Cl. A	2.93	1/17/2036	1,492,761 <sup>a</sup>	1,455,338
Verus Securitization Trust, Ser. 2020-1, Cl. A1	2.42	1/25/2060	236,326 <sup>a</sup>	225,397
				<b>16,770,908</b>
<b>Consumer Discretionary - .4%</b>				
Caesars Entertainment, Inc., Sr. Scd. Notes	7.00	2/15/2030	105,000 <sup>a</sup>	106,969
Caesars Entertainment, Inc., Sr. Unscd. Notes	8.13	7/1/2027	1,190,000 <sup>a</sup>	1,209,141
Warnermedia Holdings, Inc., Gtd. Notes	3.64	3/15/2025	3,155,000 <sup>a</sup>	3,043,560
				<b>4,359,670</b>
<b>Consumer Staples - .2%</b>				
Newell Brands, Inc., Sr. Unscd. Notes	6.38	9/15/2027	1,006,000	1,012,383
Newell Brands, Inc., Sr. Unscd. Notes	6.63	9/15/2029	892,000 <sup>d</sup>	902,844
				<b>1,915,227</b>
<b>Diversified Financials - 1.7%</b>				
AerCap Global Aviation Trust, Gtd. Notes	3.30	1/30/2032	3,705,000	3,112,751
Ally Financial, Inc., Gtd. Notes	8.00	11/1/2031	4,581,000	5,050,481
Discover Financial Services, Sr. Unscd. Notes	6.70	11/29/2032	1,026,000	1,096,382
Intercontinental Exchange, Inc., Sr. Unscd. Notes	4.35	6/15/2029	2,438,000	2,411,791
LSEGA Financing PLC, Gtd. Notes	1.38	4/6/2026	3,953,000 <sup>a</sup>	3,540,946

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
<b>Bonds and Notes - 99.6% (continued)</b>				
<b>Diversified Financials - 1.7% (continued)</b>				
LSEGA Financing PLC, Gtd. Notes	2.50	4/6/2031	1,701,000 <sup>a</sup>	1,467,568
Synchrony Financial, Sr. Unscd. Notes	2.88	10/28/2031	5,327,000	4,148,658
				<b>20,828,577</b>
<b>Energy - 5.6%</b>				
Abu Dhabi Crude Oil Pipeline LLC, Sr. Scd. Bonds	4.60	11/2/2047	535,000 <sup>a</sup>	510,986
Aker BP ASA, Gtd. Notes	3.10	7/15/2031	2,948,000 <sup>a</sup>	2,506,601
Baker Hughes Holdings LLC, Sr. Unscd. Notes	2.06	12/15/2026	2,337,000	2,128,139
Cheniere Energy Partners LP, Gtd. Notes	3.25	1/31/2032	650,000	543,504
CITGO Petroleum Corp., Sr. Scd. Notes	7.00	6/15/2025	1,596,000 <sup>a</sup>	1,584,333
Crestwood Midstream Partners LP, Gtd. Notes	7.38	2/1/2031	227,000 <sup>a</sup>	228,663
CVR Energy, Inc., Gtd. Bonds	5.25	2/15/2025	1,713,000 <sup>a</sup>	1,654,895
DT Midstream, Inc., Sr. Scd. Notes	4.30	4/15/2032	2,982,000 <sup>a</sup>	2,743,049
Ecopetrol SA, Sr. Unscd. Notes	5.88	5/28/2045	525,000	376,188
EIG Pearl Holdings Sarl, Sr. Scd. Bonds	4.39	11/30/2046	5,110,000 <sup>a</sup>	4,062,450
Endeavor Energy Resources LP, Sr. Unscd. Notes	5.75	1/30/2028	3,086,000 <sup>a</sup>	3,027,366
Energean Israel Finance Ltd., Sr. Scd. Notes	4.50	3/30/2024	1,972,566 <sup>a</sup>	1,929,170
Energy Transfer LP, Jr. Sub. Notes, Ser. G	7.13	5/15/2030	1,004,000 <sup>c</sup>	919,664
Energy Transfer LP, Sr. Unscd. Notes	3.75	5/15/2030	1,690,000	1,550,607
Energy Transfer LP, Sr. Unscd. Notes	4.95	6/15/2028	225,000	223,909
Energy Transfer LP, Sr. Unscd. Notes	5.00	5/15/2050	1,703,000	1,489,060
Energy Transfer LP, Sr. Unscd. Notes	5.15	2/1/2043	1,085,000	973,797
Enterprise Products Operating LLC, Gtd. Notes	3.30	2/15/2053	2,616,000	1,899,952
Enterprise Products Operating LLC, Gtd. Notes	3.95	1/31/2060	4,261,000	3,376,396
Enterprise Products Operating LLC, Gtd. Notes	5.38	2/15/2078	64,000	53,582
EQT Corp., Sr. Unscd. Notes	5.68	10/1/2025	792,000	793,885
Howard Midstream Energy Partners LLC, Sr. Unscd. Notes	6.75	1/15/2027	788,000 <sup>a</sup>	769,230
Kinder Morgan, Inc., Gtd. Notes	7.75	1/15/2032	2,290,000	2,664,522
Kinder Morgan, Inc., Gtd. Notes	8.05	10/15/2030	238,000	268,644
Korea National Oil Corp., Sr. Unscd. Notes	1.75	4/18/2025	1,934,000 <sup>a,d</sup>	1,801,803
Motiva Enterprises LLC, Sr. Unscd. Notes	6.85	1/15/2040	300,000 <sup>a</sup>	320,283



Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
<b>Bonds and Notes - 99.6% (continued)</b>				
<b>Energy - 5.6% (continued)</b>				
MPLX LP, Sr. Unscd. Notes	4.13	3/1/2027	855,000	829,491
MPLX LP, Sr. Unscd. Notes	4.25	12/1/2027	168,000	163,398
MPLX LP, Sr. Unscd. Notes	4.90	4/15/2058	535,000	456,290
MPLX LP, Sr. Unscd. Notes	5.20	12/1/2047	1,180,000	1,079,712
NGPL PipeCo LLC, Sr. Unscd. Notes	3.25	7/15/2031	2,644,000 <sup>a</sup>	2,242,636
NGPL PipeCo LLC, Sr. Unscd. Notes	7.77	12/15/2037	2,180,000 <sup>a</sup>	2,450,110
Occidental Petroleum Corp., Sr. Unscd. Notes	6.63	9/1/2030	3,684,000	3,915,383
ONEOK, Inc., Gtd. Notes	6.10	11/15/2032	779,000	819,924
Parkland Corp., Gtd. Notes	4.50	10/1/2029	3,911,000 <sup>a</sup>	3,360,162
Petroleos Mexicanos, Gtd. Notes	5.95	1/28/2031	712,000	570,913
Petroleos Mexicanos, Gtd. Notes	6.95	1/28/2060	232,000	160,365
Saudi Arabian Oil Co., Sr. Unscd. Notes	2.25	11/24/2030	3,988,000 <sup>a</sup>	3,385,987
Targa Resources Partners LP, Gtd. Notes	5.00	1/15/2028	1,136,000	1,109,366
Targa Resources Partners LP, Gtd. Notes	5.50	3/1/2030	4,495,000	4,391,543
The Williams Companies, Inc., Sr. Unscd. Debs., Ser. A	7.50	1/15/2031	145,000	164,950
The Williams Companies, Inc., Sr. Unscd. Notes	4.50	11/15/2023	980,000	976,767
The Williams Companies, Inc., Sr. Unscd. Notes	6.30	4/15/2040	920,000	998,728
Transcontinental Gas Pipe Line Co., Sr. Unscd. Notes	3.95	5/15/2050	1,583,000	1,309,158
Valero Energy Corp., Sr. Unscd. Notes	4.00	6/1/2052	1,576,000	1,282,924
				<b>68,068,485</b>
<b>Food Products - 1.2%</b>				
Bimbo Bakeries USA, Inc., Gtd. Notes	4.00	5/17/2051	2,595,000 <sup>a</sup>	2,093,025
BRF SA, Sr. Unscd. Notes	4.88	1/24/2030	1,853,000 <sup>a</sup>	1,567,932
JBS USA, Gtd. Notes	3.63	1/15/2032	1,477,000 <sup>a</sup>	1,235,747
Kraft Heinz Foods Co., Gtd. Notes	5.50	6/1/2050	1,351,000	1,380,359
MARB BondCo PLC, Gtd. Bonds	3.95	1/29/2031	1,426,000 <sup>a</sup>	1,125,078
NBM US Holdings, Inc., Gtd. Notes	6.63	8/6/2029	1,525,000 <sup>a</sup>	1,485,446
The J.M. Smucker Company, Sr. Unscd. Notes	4.25	3/15/2035	6,000,000	5,718,761
The Kroger Company, Sr. Unscd. Notes	5.40	1/15/2049	209,000	212,921
				<b>14,819,269</b>
<b>Foreign Governmental - .5%</b>				
Colombia, Sr. Unscd. Notes	7.50	2/2/2034	414,000	409,635
Hungary, Sr. Unscd. Notes	6.75	9/25/2052	790,000 <sup>a</sup>	837,071
Mexico, Sr. Unscd. Notes	6.35	2/9/2035	888,000	944,651

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
<b>Bonds and Notes - 99.6% (continued)</b>				
<b>Foreign Governmental - .5% (continued)</b>				
Romania, Sr. Unscd. Notes	7.63	1/17/2053	730,000 <sup>a</sup>	790,351
Saudi, Sr. Unscd. Notes	5.50	10/25/2032	2,280,000 <sup>a</sup>	2,447,010
Ukraine, Sr. Unscd. Notes	7.25	3/15/2035	2,223,000 <sup>a</sup>	454,692
Ukraine, Sr. Unscd. Notes	7.38	9/25/2034	1,255,000 <sup>a</sup>	255,335
				<b>6,138,745</b>
<b>Forest Products &amp; Paper - .4%</b>				
Inversiones CMPC SA, Gtd. Notes	3.85	1/13/2030	3,149,000 <sup>a</sup>	2,936,663
Suzano Austria GmbH, Gtd. Notes	3.75	1/15/2031	1,516,000	1,298,852
				<b>4,235,515</b>
<b>Health Care - 2.5%</b>				
AbbVie, Inc., Sr. Unscd. Notes	4.05	11/21/2039	2,088,000	1,884,229
Alcon Finance Corp., Gtd. Notes	3.80	9/23/2049	3,237,000 <sup>a</sup>	2,657,469
Bayer US Finance II LLC, Gtd. Notes	4.63	6/25/2038	1,807,000 <sup>a</sup>	1,678,233
CommonSpirit Health, Sr. Scd. Bonds	2.78	10/1/2030	2,605,000	2,223,365
CVS Health Corp., Sr. Unscd. Notes	1.30	8/21/2027	2,627,000	2,280,423
CVS Health Corp., Sr. Unscd. Notes	3.25	8/15/2029	1,963,000	1,802,746
CVS Health Corp., Sr. Unscd. Notes	4.25	4/1/2050	1,660,000	1,413,933
CVS Health Corp., Sr. Unscd. Notes	4.30	3/25/2028	355,000	349,195
CVS Health Corp., Sr. Unscd. Notes	5.05	3/25/2048	700,000	666,296
HCA, Inc., Gtd. Notes	3.13	3/15/2027	851,000 <sup>a</sup>	791,614
Illumina, Inc., Sr. Unscd. Notes	5.75	12/13/2027	993,000	1,026,742
Organon & Co., Sr. Scd. Notes	4.13	4/30/2028	400,000 <sup>a</sup>	362,280
Organon & Co., Sr. Unscd. Notes	5.13	4/30/2031	200,000 <sup>a</sup>	180,859
Royalty Pharma PLC, Gtd. Notes	2.15	9/2/2031	2,258,000 <sup>d</sup>	1,796,152
Royalty Pharma PLC, Gtd. Notes	2.20	9/2/2030	4,242,000	3,461,079
STERIS Irish FinCo Unlimited Co., Gtd. Notes	2.70	3/15/2031	1,724,000	1,478,048
Tenet Healthcare Corp., Sr. Scd. Notes	4.88	1/1/2026	1,446,000	1,410,031
Teva Pharmaceutical Finance Netherlands III BV, Gtd. Notes	5.13	5/9/2029	555,000 <sup>d</sup>	512,509
UnitedHealth Group, Inc., Sr. Unscd. Notes	3.05	5/15/2041	2,964,000	2,371,123
UnitedHealth Group, Inc., Sr. Unscd. Notes	4.75	7/15/2045	1,735,000	1,744,634
				<b>30,090,960</b>
<b>Industrial - .3%</b>				
Penske Truck Leasing Co., Sr. Unscd. Notes	1.20	11/15/2025	3,470,000 <sup>a</sup>	3,107,866
Sydney Airport Finance Co., Sr. Scd. Notes	3.38	4/30/2025	70,000 <sup>a</sup>	67,083
				<b>3,174,949</b>
<b>Information Technology - .2%</b>				
Vmware Inc., Sr. Unscd. Notes	2.20	8/15/2031	3,657,000	<b>2,901,615</b>

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
<b>Bonds and Notes - 99.6% (continued)</b>				
<b>Insurance - 3.0%</b>				
Allianz SE, Jr. Sub. Bonds	3.20	10/30/2027	1,800,000 <sup>a,c</sup>	1,453,680
Allianz SE, Jr. Sub. Notes	3.50	11/17/2025	1,600,000 <sup>a,c</sup>	1,399,360
American International Group, Inc., Sr. Unscd. Notes	4.38	6/30/2050	4,150,000	3,788,885
Jackson National Life Global Funding, Scd. Notes	1.75	1/12/2025	4,774,000 <sup>a</sup>	4,467,494
Massachusetts Mutual Life Insurance Co., Sub. Notes	4.90	4/1/2077	179,000 <sup>a</sup>	162,469
MetLife, Inc., Jr. Sub. Bonds	9.25	4/8/2038	6,360,000 <sup>a</sup>	7,688,381
MetLife, Inc., Jr. Sub. Debs.	6.40	12/15/2036	3,862,000	3,938,778
Principal Financial Group, Inc., Gtd. Bonds, 3 Month LIBOR +3.04%	7.65	5/15/2055	3,110,000 <sup>b</sup>	3,063,350
Prudential Financial, Inc., Jr. Sub. Notes	5.63	6/15/2043	7,145,000	7,117,956
Prudential Financial, Inc., Jr. Sub. Notes	5.70	9/15/2048	264,000	257,021
The Allstate Corp., Jr. Sub. Bonds	6.50	5/15/2057	2,325,000	2,332,992
				<b>35,670,366</b>
<b>Internet Software &amp; Services - .5%</b>				
Cablevision Lightpath LLC, Sr. Scd. Notes	3.88	9/15/2027	200,000 <sup>a</sup>	170,196
Meta Platforms, Inc., Sr. Unscd. Notes	4.45	8/15/2052	3,235,000	2,829,394
Netflix, Inc., Sr. Unscd. Notes	5.88	11/15/2028	1,184,000	1,231,276
Prosus NV, Sr. Unscd. Notes	3.26	1/19/2027	1,820,000 <sup>a</sup>	1,653,395
				<b>5,884,261</b>
<b>Materials - .5%</b>				
Ardagh Metal Packaging Finance USA LLC, Sr. Scd. Notes	6.00	6/15/2027	200,000 <sup>a</sup>	199,702
Ardagh Metal Packaging Finance USA LLC, Sr. Unscd. Notes	4.00	9/1/2029	797,000 <sup>a,d</sup>	660,259
LABL, Inc., Sr. Scd. Notes	5.88	11/1/2028	1,240,000 <sup>a</sup>	1,122,975
Sealed Air Corp., Sr. Scd. Notes	1.57	10/15/2026	3,734,000 <sup>a</sup>	3,286,707
Sealed Air Corp., Sr. Unscd. Notes	6.13	2/1/2028	175,000 <sup>a</sup>	176,732
				<b>5,446,375</b>
<b>Media - 1.1%</b>				
AMC Networks, Inc., Gtd. Notes	4.25	2/15/2029	4,800,000	2,965,752
Charter Communications Operating LLC, Sr. Scd. Notes	5.38	5/1/2047	1,446,000	1,236,919
Charter Communications Operating LLC, Sr. Scd. Notes	5.75	4/1/2048	2,154,000	1,921,582
CSC Holdings LLC, Gtd. Notes	6.50	2/1/2029	2,408,000 <sup>a</sup>	2,086,147
CSC Holdings LLC, Sr. Unscd. Notes	7.50	4/1/2028	1,250,000 <sup>a</sup>	916,412
UPC Broadband Finco BV, Sr. Scd. Notes	4.88	7/15/2031	4,750,000 <sup>a</sup>	4,185,486

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
<b>Bonds and Notes - 99.6% (continued)</b>				
<b>Media - 1.1% (continued)</b>				
Virgin Media Finance PLC, Gtd. Notes	5.00	7/15/2030	397,000 <sup>a</sup>	333,738
				<b>13,646,036</b>
<b>Metals &amp; Mining - .6%</b>				
Alcoa Nederland Holding BV, Gtd. Notes	5.50	12/15/2027	1,580,000 <sup>a</sup>	1,563,884
AngloGold Ashanti Holdings PLC, Gtd. Notes	3.75	10/1/2030	2,163,000	1,920,815
Newcrest Finance Pty Ltd., Gtd. Notes	3.25	5/13/2030	1,171,000 <sup>a</sup>	1,020,252
Vale Overseas Ltd., Gtd. Notes	6.88	11/21/2036	1,975,000	2,165,423
				<b>6,670,374</b>
<b>Municipal Securities - .7%</b>				
California, GO (Build America Bond)	7.55	4/1/2039	270,000	360,283
California, GO (Build America Bonds)	7.30	10/1/2039	3,705,000	4,730,123
New York City, GO (Build America Bonds) Ser. D	5.99	12/1/2036	980,000	1,077,988
University of Michigan, Revenue Bonds, Refunding, Ser. C	3.60	4/1/2047	2,449,000	2,181,512
				<b>8,349,906</b>
<b>Real Estate - 2.0%</b>				
Crown Castle, Inc., Sr. Unscd. Notes	1.05	7/15/2026	7,410,000	6,541,825
Extra Space Storage LP, Gtd. Notes	2.35	3/15/2032	1,582,000	1,254,901
Extra Space Storage LP, Gtd. Notes	3.90	4/1/2029	871,000	807,900
GLP Capital LP, Gtd. Notes	3.25	1/15/2032	1,100,000	913,389
Iron Mountain, Inc., Gtd. Notes	4.88	9/15/2029	1,885,000 <sup>a</sup>	1,704,926
Iron Mountain, Inc., Gtd. Notes	5.00	7/15/2028	312,000 <sup>a</sup>	287,200
Rexford Industrial Realty LP, Gtd. Notes	2.15	9/1/2031	2,170,000	1,737,899
SBA Tower Trust, Asset Backed Notes	2.59	10/15/2031	3,251,000 <sup>a</sup>	2,631,330
Scentre Group Trust 2, Gtd. Bonds	4.75	9/24/2080	9,348,000 <sup>a</sup>	8,734,522
WEA Finance LLC, Gtd. Notes	4.63	9/20/2048	148,000 <sup>a</sup>	106,872
				<b>24,720,764</b>
<b>Retailing - .4%</b>				
AutoZone, Inc., Sr. Unscd. Notes	4.75	2/1/2033	2,195,000	2,184,481
Macy's Retail Holdings LLC, Gtd. Notes	5.88	3/15/2030	2,230,000 <sup>a</sup>	2,037,964
Murphy Oil USA, Inc., Gtd. Notes	3.75	2/15/2031	643,000 <sup>a</sup>	538,772
				<b>4,761,217</b>
<b>Semiconductors &amp; Semiconductor Equipment - 1.2%</b>				
Broadcom, Inc., Gtd. Notes	3.75	2/15/2051	1,103,000 <sup>a</sup>	821,207
Broadcom, Inc., Gtd. Notes	4.15	11/15/2030	2,922,000	2,728,768
Broadcom, Inc., Sr. Unscd. Notes	3.47	4/15/2034	5,975,000 <sup>a</sup>	4,958,520

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
<b>Bonds and Notes - 99.6% (continued)</b>				
<b>Semiconductors &amp; Semiconductor Equipment - 1.2% (continued)</b>				
Broadcom, Inc., Sr. Unscd. Notes	4.93	5/15/2037	3,960,000 <sup>a</sup>	3,638,969
Micron Technology, Inc., Sr. Unscd. Notes	2.70	4/15/2032	1,175,000	938,596
NXP BV, Gtd. Notes	4.30	6/18/2029	1,708,000	1,643,814
				<b>14,729,874</b>
<b>Technology Hardware &amp; Equipment - 1.1%</b>				
Dell International LLC, Gtd. Notes	3.45	12/15/2051	3,797,000 <sup>a</sup>	2,527,529
Dell International LLC, Sr. Unscd. Notes	5.85	7/15/2025	1,233,000	1,256,906
Dell International LLC, Sr. Unscd. Notes	6.02	6/15/2026	1,265,000	1,301,540
Dell International LLC, Sr. Unscd. Notes	8.35	7/15/2046	550,000	664,893
HP, Inc., Sr. Unscd. Notes	1.45	6/17/2026	5,797,000	5,175,026
Kyndryl Holdings, Inc., Sr. Unscd. Notes	2.05	10/15/2026	1,104,000	952,479
Western Digital Corp., Sr. Unscd. Notes	2.85	2/1/2029	1,048,000	855,477
				<b>12,733,850</b>
<b>Telecommunication Services - 1.2%</b>				
AT&T, Inc., Sr. Unscd. Bonds	4.90	8/15/2037	1,065,000	1,034,219
AT&T, Inc., Sr. Unscd. Notes	3.55	9/15/2055	7,416,000	5,436,341
Frontier Communications Holdings LLC, Sr. Scd. Notes	5.00	5/1/2028	1,271,000 <sup>a</sup>	1,157,373
Frontier Communications Holdings LLC, Sr. Scd. Notes	5.88	10/15/2027	166,000 <sup>a</sup>	158,731
Telefonica Emisiones SA, Gtd. Notes	5.21	3/8/2047	1,010,000	895,841
T-Mobile USA, Inc., Gtd. Notes	2.40	3/15/2029	2,093,000	1,822,442
Verizon Communications, Inc., Sr. Unscd. Notes	2.55	3/21/2031	3,008,000	2,569,719
Verizon Communications, Inc., Sr. Unscd. Notes	4.02	12/3/2029	2,045,000	1,962,258
				<b>15,036,924</b>
<b>Transportation - .4%</b>				
Canadian Pacific Railway Co., Gtd. Notes	2.45	12/2/2031	3,142,000	2,714,552
Simpar Europe SA, Gtd. Notes	5.20	1/26/2031	3,614,000 <sup>a</sup>	2,641,852
Union Pacific Corp., Sr. Unscd. Notes	3.84	3/20/2060	98,000	81,341
				<b>5,437,745</b>
<b>U.S. Government Agencies Collateralized Mortgage Obligations - .4%</b>				
Federal Home Loan Mortgage Corp., REMIC, Ser. 5010, Cl. EA	1.00	8/15/2047	5,513,996 <sup>e</sup>	<b>4,915,235</b>

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
<b>Bonds and Notes - 99.6% (continued)</b>				
<b>U.S. Government Agencies Mortgage-Backed - 26.7%</b>				
Federal Home Loan Mortgage Corp.:				
2.00%, 9/1/2050			8,509,625 <sup>e</sup>	7,202,001
2.50%, 7/1/2050-11/1/2050			10,478,631 <sup>e</sup>	9,379,212
3.00%, 9/1/2047-3/1/2050			6,720,571 <sup>e</sup>	6,220,965
3.50%, 8/1/2046			3,911,430 <sup>e</sup>	3,755,643
4.50%, 6/1/2052-10/1/2052			9,586,026 <sup>e</sup>	9,509,060
5.00%, 9/1/2052			6,039,750 <sup>e</sup>	6,179,566
5.50%, 9/1/2052-11/1/2052			8,436,444 <sup>e</sup>	8,763,468
Federal National Mortgage Association:				
1.50%, 10/1/2035-11/1/2040			20,116,342 <sup>e</sup>	17,418,325
2.00%, 3/1/2036-9/1/2050			20,749,691 <sup>e</sup>	18,447,031
2.50%, 5/1/2037-4/1/2052			19,128,052 <sup>e</sup>	17,270,999
3.00%, 10/1/2030-8/1/2051			62,713,583 <sup>e</sup>	58,382,220
3.50%, 11/1/2042-6/1/2052			48,052,808 <sup>e</sup>	45,622,388
4.00%, 5/1/2052-7/1/2052			43,027,061 <sup>e</sup>	41,827,528
4.50%, 8/1/2048-7/1/2052			22,598,375 <sup>e</sup>	22,509,269
5.00%, 7/1/2052-9/1/2052			20,155,237 <sup>e</sup>	20,310,164
5.50%, 11/1/2052			5,402,555 <sup>e</sup>	5,518,223
Government National Mortgage Association II:				
2.00%, 10/20/2050			7,961,224	6,840,276
2.50%, 11/20/2046-10/20/2050			10,622,879	9,565,564
3.00%, 8/20/2046-12/20/2048			6,349,097	5,925,874
4.00%, 1/20/2048			808,756	796,550
4.50%, 7/20/2048			1,531,158	1,536,983
				<b>322,981,309</b>
<b>U.S. Treasury Securities - 14.5%</b>				
U.S. Treasury Bonds	1.25	5/15/2050	3,514,700	2,066,396
U.S. Treasury Bonds	1.38	8/15/2050	25,891,100	15,706,087
U.S. Treasury Bonds	1.63	11/15/2050	6,345,500	4,106,728
U.S. Treasury Bonds	1.75	8/15/2041	7,308,500	5,325,498
U.S. Treasury Bonds	1.88	11/15/2051	9,797,000	6,727,018
U.S. Treasury Bonds	2.25	2/15/2052	4,883,400	3,670,562
U.S. Treasury Bonds	2.38	5/15/2051	1,892,000	1,465,635
U.S. Treasury Bonds	2.88	5/15/2052	4,520,000	3,896,381
U.S. Treasury Bonds	3.00	8/15/2052	6,264,600 <sup>d</sup>	5,544,660
U.S. Treasury Bonds	3.13	2/15/2042	30,618,300	28,007,372
U.S. Treasury Bonds	3.38	8/15/2042	3,173,900	3,001,567
U.S. Treasury Bonds	4.00	11/15/2052	2,118,100	2,265,374
U.S. Treasury Notes	0.63	12/31/2027	55,697,600	48,273,066
U.S. Treasury Notes	1.50	10/31/2024	12,353,400	11,769,509
U.S. Treasury Notes	1.75	11/15/2029	4,360,000	3,909,183
U.S. Treasury Notes	2.75	8/15/2032	10,447,800	9,831,543
U.S. Treasury Notes	3.13	8/31/2027	3,214,000	3,144,761

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
<b>Bonds and Notes - 99.6% (continued)</b>				
<b>U.S. Treasury Securities - 14.5% (continued)</b>				
U.S. Treasury Notes	3.88	11/30/2029	2,656,700	2,704,853
U.S. Treasury Notes	4.13	11/15/2032	10,576,900	11,128,882
U.S. Treasury Notes	4.25	9/30/2024	3,065,000	3,058,415
				<b>175,603,490</b>
<b>Utilities - 5.3%</b>				
AES Andes SA, Jr. Sub. Notes	6.35	10/7/2079	3,750,000 <sup>a</sup>	3,560,756
AES Panama Generation Holdings Srl, Sr. Scd. Notes	4.38	5/31/2030	2,032,000 <sup>a</sup>	1,804,803
Ameren Corp., Sr. Unscd. Notes	1.75	3/15/2028	3,952,000	3,449,842
Arizona Public Service Co., Sr. Unscd. Notes	4.25	3/1/2049	4,338,000	3,605,387
Baltimore Gas & Electric Co., Sr. Unscd. Notes	2.25	6/15/2031	5,026,000	4,228,653
Black Hills Corp., Sr. Unscd. Notes	3.88	10/15/2049	1,774,000	1,359,937
Black Hills Corp., Sr. Unscd. Notes	4.25	11/30/2023	100,000	99,391
CMS Energy Corp., Jr. Sub. Notes	3.75	12/1/2050	1,186,000	970,895
Consolidated Edison Company of New York, Inc., Sr. Unscd. Debs., Ser. 20B	3.95	4/1/2050	1,753,000	1,504,498
Consortio Transmuntaro SA, Sr. Unscd. Notes	4.70	4/16/2034	730,000 <sup>a</sup>	681,324
Duke Energy Carolinas LLC, First Mortgage Bonds	3.95	11/15/2028	4,445,000	4,358,698
Duke Energy Corp., Sr. Unscd. Notes	3.15	8/15/2027	355,000	334,348
Duke Energy Corp., Sr. Unscd. Notes	5.00	8/15/2052	4,550,000	4,356,368
Edison International, Jr. Sub. Bonds, Ser. A	5.38	3/15/2026	4,365,000 <sup>c</sup>	4,088,611
Edison International, Sr. Unscd. Notes	3.55	11/15/2024	1,484,000	1,444,758
EDP Finance BV, Gtd. Notes	6.30	10/11/2027	363,000 <sup>a</sup>	381,502
Enel Finance America LLC, Gtd. Notes	7.10	10/14/2027	820,000 <sup>a</sup>	879,431
Enel Finance International NV, Gtd. Notes	7.50	10/14/2032	871,000 <sup>a</sup>	982,398
Evergy Metro, Inc., Sr. Scd. Notes	4.20	6/15/2047	167,000	146,459
Exelon Corp., Sr. Unscd. Notes	3.40	4/15/2026	91,000	87,473
Exelon Corp., Sr. Unscd. Notes	4.05	4/15/2030	5,833,000	5,621,840
FirstEnergy Corp., Sr. Unscd. Notes, Ser. C	5.10	7/15/2047	1,379,000	1,273,686
IPALCO Enterprises, Inc., Sr. Scd. Notes	4.25	5/1/2030	1,814,000	1,679,110
Jersey Central Power & Light Co., Sr. Unscd. Notes	2.75	3/1/2032	1,810,000 <sup>a</sup>	1,533,193
Light Servicos de Eletricidade SA, Gtd. Notes	4.38	6/18/2026	4,082,000 <sup>a</sup>	2,353,559

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$)	Value (\$)
<b>Bonds and Notes - 99.6% (continued)</b>				
<b>Utilities - 5.3% (continued)</b>				
Louisville Gas & Electric Co., First Mortgage Bonds	4.38	10/1/2045	1,410,000	1,242,944
NiSource, Inc., Jr. Sub. Bonds	5.65	6/15/2023	134,000 <sup>c</sup>	130,658
NiSource, Inc., Sr. Unscd. Notes	3.60	5/1/2030	1,297,000	1,200,635
Pacific Gas & Electric Co., First Mortgage Bonds	2.10	8/1/2027	2,060,000	1,808,562
Pacific Gas & Electric Co., First Mortgage Bonds	3.50	8/1/2050	2,598,000	1,757,130
Piedmont Natural Gas Co., Sr. Unscd. Notes	3.50	6/1/2029	3,262,000	3,089,549
Puget Energy, Inc., Sr. Scd. Notes	2.38	6/15/2028	1,709,000	1,508,830
Rochester Gas & Electric Corp., First Mortgage Bonds	3.10	6/1/2027	1,969,000 <sup>a</sup>	1,849,380
Sierra Pacific Power Co., Mortgage Notes, Ser. P	6.75	7/1/2037	550,000	616,095
Southern Co. Gas Capital Corp., Gtd. Notes	3.95	10/1/2046	98,000	78,116
Southern Co. Gas Capital Corp., Gtd. Notes	4.40	5/30/2047	211,000	182,072
				<b>64,250,891</b>
<b>Total Bonds and Notes</b> (cost \$1,315,290,388)				<b>1,204,234,949</b>
Description	1-Day Yield (%)		Shares	Value (\$)
<b>Investment Companies - 1.4%</b>				
<b>Registered Investment Companies - 1.4%</b>				
Dreyfus Institutional Preferred Government Plus Money Market Fund, Institutional Shares (cost \$16,277,720)	4.41		16,277,720 <sup>f</sup>	<b>16,277,720</b>
<b>Investment of Cash Collateral for Securities Loaned - .4%</b>				
<b>Registered Investment Companies - .4%</b>				
Dreyfus Institutional Preferred Government Plus Money Market Fund, SL Shares (cost \$4,783,039)	4.41		4,783,039 <sup>f</sup>	<b>4,783,039</b>
<b>Total Investments</b> (cost \$1,336,351,147)			<b>101.4%</b>	<b>1,225,295,708</b>
<b>Liabilities, Less Cash and Receivables</b>			<b>(1.4%)</b>	<b>(16,622,283)</b>
<b>Net Assets</b>			<b>100.0%</b>	<b>1,208,673,425</b>

GO—General Obligation

LIBOR—London Interbank Offered Rate

REMIC—Real Estate Mortgage Investment Conduit

SOFR—Secured Overnight Financing Rate

TSFR—Term SOFR (Secured Overnight Financing Rate) Reference Rates

<sup>a</sup> Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At January 31, 2023, these securities were valued



at \$322,230,166 or 26.66% of net assets.

- <sup>b</sup> Variable rate security—interest rate resets periodically and rate shown is the interest rate in effect at period end. Security description also includes the reference rate and spread if published and available.
- <sup>c</sup> Security is a perpetual bond with no specified maturity date. Maturity date shown is next reset date of the bond.
- <sup>d</sup> Security, or portion thereof, on loan. At January 31, 2023, the value of the fund's securities on loan was \$10,233,054 and the value of the collateral was \$10,570,409, consisting of cash collateral of \$4,783,039 and U.S. Government & Agency securities valued at \$5,787,370. In addition, the value of collateral may include pending sales that are also on loan.
- <sup>e</sup> The Federal Housing Finance Agency ("FHFA") placed the Federal Home Loan Mortgage Corporation and Federal National Mortgage Association into conservatorship with FHFA as the conservator. As such, the FHFA oversees the continuing affairs of these companies.
- <sup>f</sup> Investment in affiliated issuer. The investment objective of this investment company is publicly available and can be found within the investment company's prospectus.

<b>Futures</b>						
Description	Number of Contracts	Expiration	Notional Value (\$)	Market Value (\$)	Unrealized Appreciation (Depreciation) (\$)	
<b>Futures Long</b>						
U.S. Treasury Long Bond	652	3/22/2023	82,414,530	84,678,500	2,263,970	
<b>Futures Short</b>						
U.S. Treasury 10 Year Notes	155	3/22/2023	17,737,156	17,749,923	(12,767)	
U.S. Treasury 2 Year Notes	11	3/31/2023	2,254,402	2,262,133	(7,731)	
U.S. Treasury 5 Year Notes	504	3/31/2023	55,060,251	55,058,064	2,187	
U.S. Treasury Ultra Long Bond	79	3/22/2023	10,841,111	11,198,250	(357,139)	
Ultra 10 Year U.S. Treasury Notes	477	3/22/2023	57,039,117	57,813,893	(774,776)	
<b>Gross Unrealized Appreciation</b>					<b>2,266,157</b>	
<b>Gross Unrealized Depreciation</b>					<b>(1,152,413)</b>	

See notes to financial statements.