Sanford C. Bernstein Fund, Inc.

September 30, 2023

Schedule of Investments To the Annual Report For the Fixed Income Taxable Portfolios

Intermediate Duration

Short Duration Plus

Report of Independent Registered Public Accounting Firm

To the Board of Directors of Sanford C. Bernstein Fund, Inc. and Shareholders of Intermediate Duration Portfolio and Short Duration Plus Portfolio

Opinions on the Financial Statements

We have audited the accompanying schedules of investments to the annual report for the Fixed Income Taxable Portfolios of Intermediate Duration Portfolio and Short Duration Plus Portfolio (two of the portfolios constituting Sanford C. Bernstein Fund, Inc., hereafter collectively referred to as the "Portfolios"), and the related statements of assets and liabilities as of September 30, 2023, the statements of operations for the year ended September 30, 2023, the statements of changes in net assets for each of the two years in the period ended September 30, 2023, including the related notes, and the financial highlights for each of the periods indicated therein (collectively referred to as the "financial statements"), which appear in the Sanford C. Bernstein Fund, Inc. September 30, 2023 annual report for the Fixed Income Taxable Portfolios. In our opinion, the financial statements present fairly, in all material respects, the financial position of each of the Portfolios as of September 30, 2023, the results of each of their operations for the year then ended, the changes in each of their net assets for each of the two years in the period ended September 30, 2023 and each of the financial highlights for each of the periods indicated therein in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinions

These financial statements are the responsibility of the Portfolios' management. Our responsibility is to express an opinion on the Portfolios' financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) (PCAOB) and are required to be independent with respect to the Portfolios in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits of these financial statements in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of September 30, 2023 by correspondence with the custodian and brokers; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinions.

/s/PricewaterhouseCoopers LLP
New York, New York
November 22, 2023

We have served as the auditor of one or more investment companies in the AB Group of Mutual Funds since at least 1985. We have not been able to determine the specific year we began serving as auditor.

Sanford C. Bernstein Fund, Inc.
Schedule of Investments
Intermediate Duration Portfolio
September 30, 2023

		Principal Amount (000)		U.S. $ Value
GOVERNMENTS-TREASURIES–34.0%				
United States–34.0%				
U.S. Treasury Bonds				
1.25%, 05/15/2050	U.S.$	209,050	$	98,384,062
1.75%, 08/15/2041		67,323		41,866,428
2.00%, 11/15/2041		9,057		5,868,912
2.25%, 08/15/2046		12,530		7,927,183
2.375%, 02/15/2042		11,433		7,892,412
2.375%, 11/15/2049		2,885		1,842,794
2.50%, 02/15/2045		1,916		1,298,689
2.50%, 05/15/2046		23,956		16,013,089
3.00%, 05/15/2045		23,139		17,159,015
3.00%, 08/15/2048		28,274		20,626,621
3.00%, 02/15/2049		26,971		19,680,620
3.25%, 05/15/2042		11,593		9,230,767
3.375%, 08/15/2042		19,569		15,844,451
3.375%, 05/15/2044		5,710		4,548,866
3.50%, 02/15/2039		4,254		3,670,404
3.625%, 05/15/2053		27,235		22,519,775
3.75%, 11/15/2043		10,205		8,650,332
3.875%, 02/15/2043		12,073		10,497,590
3.875%, 05/15/2043		19,718		17,129,578
4.00%, 11/15/2042		33,530		29,736,919
4.125%, 08/15/2053		15,588		14,136,316
4.375%, 02/15/2038		14,232		13,778,549
4.375%, 11/15/2039		47,210		44,871,630
4.50%, 02/15/2036		4,048		4,032,421
4.75%, 02/15/2037		4,156		4,222,236
U.S. Treasury Notes				
0.50%, 11/30/2023		32,279		32,021,479
1.625%, 05/15/2026(a)		204,404		188,115,924
1.75%, 11/15/2029		11,550		9,826,523
2.625%, 02/15/2029		30,853		27,912,504
2.75%, 07/31/2027		20,566		19,158,887
3.125%, 08/31/2027		14,336		13,531,934
3.375%, 05/15/2033		16,456		14,928,405
3.50%, 04/30/2028		16,210		15,455,413
3.50%, 02/15/2033		24,243		22,250,070
3.625%, 03/31/2028		28,384		27,217,691
3.875%, 11/30/2027		159,618		154,779,676
3.875%, 12/31/2027(a)		75,973		73,658,392
3.875%, 08/15/2033		8,647		8,172,955
4.00%, 02/29/2028		13,956		13,598,670
4.125%, 09/30/2027		20,692		20,265,032
4.125%, 11/15/2032		18,170		17,528,468
4.375%, 08/31/2028		13,427		13,296,629
Total Governments-Treasuries (cost $1,277,245,148)				1,113,148,311

		Principal Amount (000)		U.S. $ Value
CORPORATES-INVESTMENT GRADE–22.0%				
Industrial–11.7%				
Basic–0.4%				
Braskem Netherlands Finance BV				
4.50%, 01/31/2030(b)	U.S.$	1,724	$	1,396,871
Celanese US Holdings LLC				
6.35%, 11/15/2028		1,012		999,046
6.55%, 11/15/2030		2,451		2,398,132
Freeport Indonesia PT				
4.763%, 04/14/2027(b)		904		857,580
Glencore Funding LLC				
5.40%, 05/08/2028(b)		3,861		3,763,664
6.50%, 10/06/2033(b)		2,016		2,012,129
				11,427,422
Capital Goods–0.5%				
Flowserve Corp.				
2.80%, 01/15/2032		4,669		3,568,843
Regal Rexnord Corp.				
6.05%, 02/15/2026(b)		6,295		6,214,298
Trane Technologies Financing Ltd.				
5.25%, 03/03/2033		1,849		1,781,364
Westinghouse Air Brake Technologies Corp.				
3.20%, 06/15/2025		1,117		1,061,418
4.15%, 03/15/2024(c)		4,344		4,301,646
				16,927,569
Communications-Media–0.8%				
Cox Communications, Inc.				
5.70%, 06/15/2033(b)		2,332		2,243,827
Discovery Communications LLC				
5.20%, 09/20/2047		1,999		1,511,424
5.30%, 05/15/2049		857		654,937
Fox Corp.				
4.709%, 01/25/2029		2,656		2,512,735
5.576%, 01/25/2049		4,396		3,664,110
Interpublic Group of Cos., Inc. (The)				
4.65%, 10/01/2028		1,966		1,849,750
5.375%, 06/15/2033		3,206		2,992,288
Meta Platforms, Inc.				
4.95%, 05/15/2033		3,350		3,211,779
Prosus NV				
3.257%, 01/19/2027(b)		1,724		1,527,895
4.027%, 08/03/2050(b)		1,993		1,136,209
Tencent Holdings Ltd.				
3.24%, 06/03/2050(b)		4,830		2,755,950
Time Warner Cable LLC				
4.50%, 09/15/2042		2,370		1,642,292
				25,703,196

	Principal Amount (000)		U.S. $ Value
Communications-Telecommunications–0.2%			
T-Mobile USA, Inc.			
3.875%, 04/15/2030	U.S.$	3,533	$ 3,127,306
5.05%, 07/15/2033		2,403	2,225,562
			5,352,868
Consumer Cyclical-Automotive–1.1%			
Ford Motor Co.			
6.10%, 08/19/2032		3,333	3,140,853
Ford Motor Credit Co., LLC			
6.95%, 06/10/2026		243	242,696
7.35%, 11/04/2027		1,450	1,479,203
General Motors Co.			
6.125%, 10/01/2025		1,152	1,149,684
General Motors Financial Co., Inc.			
4.30%, 04/06/2029		710	636,834
5.80%, 06/23/2028		3,929	3,835,765
Harley-Davidson Financial Services, Inc.			
3.05%, 02/14/2027(b)		7,064	6,300,099
6.50%, 03/10/2028(b)		1,242	1,227,593
Hyundai Capital America			
6.10%, 09/21/2028(b)		4,320	4,291,186
Mercedes-Benz Finance North America LLC			
4.80%, 03/30/2026(b)		5,380	5,285,043
Nissan Motor Co., Ltd.			
4.345%, 09/17/2027(b)		8,330	7,597,460
			35,186,416
Consumer Cyclical-Other–0.6%			
Las Vegas Sands Corp.			
3.90%, 08/08/2029		8,755	7,472,743
Marriott International, Inc./MD			
4.90%, 04/15/2029		6,432	6,130,597
5.55%, 10/15/2028		1,998	1,969,548
MDC Holdings, Inc.			
6.00%, 01/15/2043		3,776	3,163,684
			18,736,572
Consumer Cyclical-Retailers–0.4%			
Advance Auto Parts, Inc.			
3.90%, 04/15/2030		8,625	7,001,085
Ross Stores, Inc.			
4.70%, 04/15/2027		7,988	7,674,471
			14,675,556
Consumer Non-Cyclical–1.9%			
Altria Group, Inc.			
3.40%, 05/06/2030		7,300	6,242,449
BAT Capital Corp.			
2.259%, 03/25/2028		8,570	7,245,250
4.906%, 04/02/2030		3,799	3,484,063
6.421%, 08/02/2033		2,925	2,837,513
7.75%, 10/19/2032		838	885,138
Cargill, Inc.			
5.125%, 10/11/2032(b)		3,643	3,523,583

	Principal Amount (000)		U.S. $ Value
JBS USA LUX SA/JBS USA Food Co./JBS Luxembourg SARL			
6.75%, 03/15/2034(b)	U.S.$	4,192	$ 4,079,026
Ochsner LSU Health System of North Louisiana Series 2021			
2.51%, 05/15/2031		5,660	3,991,262
Philip Morris International, Inc.			
4.875%, 02/13/2026		2,541	2,497,879
5.00%, 11/17/2025		4,607	4,551,117
5.375%, 02/15/2033		8,162	7,716,028
5.625%, 11/17/2029		829	818,969
Pilgrim's Pride Corp.			
6.875%, 05/15/2034		6,561	6,442,049
Takeda Pharmaceutical Co., Ltd.			
4.40%, 11/26/2023		2,211	2,205,649
Zoetis, Inc.			
5.40%, 11/14/2025		5,180	5,158,399
			61,678,374
Energy–1.7%			
BP Capital Markets America, Inc.			
2.939%, 06/04/2051		5,587	3,406,338
4.893%, 09/11/2033		4,713	4,423,292
Continental Resources, Inc./OK			
2.875%, 04/01/2032(b)		5,635	4,216,107
5.75%, 01/15/2031(b)		3,738	3,508,524
Devon Energy Corp.			
5.60%, 07/15/2041		4,914	4,335,180
Ecopetrol SA			
8.625%, 01/19/2029		4,800	4,805,280
EQT Corp.			
5.70%, 04/01/2028		1,958	1,919,545
Oleoducto Central SA			
4.00%, 07/14/2027(b)		319	284,229
ONEOK Partners LP			
6.125%, 02/01/2041		294	272,050
ONEOK, Inc.			
4.35%, 03/15/2029		4,164	3,831,796
6.05%, 09/01/2033		1,323	1,300,178
6.35%, 01/15/2031		1,081	1,085,594
Ovintiv, Inc.			
5.65%, 05/15/2028		1,555	1,521,054
6.25%, 07/15/2033		2,216	2,145,265
Plains All American Pipeline LP/PAA Finance Corp.			
3.55%, 12/15/2029		3,754	3,221,645
Suncor Energy, Inc.			
6.80%, 05/15/2038		5,543	5,607,410
Var Energi ASA			
7.50%, 01/15/2028(b)		5,044	5,178,322
8.00%, 11/15/2032(b)		4,495	4,703,164
			55,764,973

		Principal Amount (000)	U.S. $ Value
Other Industrial–0.2%			
LKQ Corp.			
5.75%, 06/15/2028(b)	U.S.$	4,277	$ 4,178,715
6.25%, 06/15/2033(b)		2,528	2,445,208
			6,623,923
Services–0.6%			
Alibaba Group Holding Ltd.			
2.125%, 02/09/2031		9,680	7,552,723
Booking Holdings, Inc.			
4.50%, 11/15/2031	EUR	3,033	3,247,396
Expedia Group, Inc.			
6.25%, 05/01/2025(b)	U.S.$	211	211,055
Global Payments, Inc.			
3.20%, 08/15/2029		3,208	2,727,410
5.40%, 08/15/2032		4,124	3,857,507
Verisk Analytics, Inc.			
5.75%, 04/01/2033		3,088	3,060,393
			20,656,484
Technology–2.6%			
Apple, Inc.			
4.10%, 08/08/2062		5,020	3,863,392
Broadcom, Inc.			
3.137%, 11/15/2035(b)		1,202	876,006
3.187%, 11/15/2036(b)		8,430	6,045,659
4.15%, 11/15/2030		1,542	1,366,042
4.15%, 04/15/2032(b)		2,002	1,732,851
4.926%, 05/15/2037(b)		4,241	3,653,325
Entegris Escrow Corp.			
4.75%, 04/15/2029(b)		5,311	4,770,606
Fiserv, Inc.			
3.50%, 07/01/2029		9,632	8,574,310
Honeywell International, Inc.			
4.125%, 11/02/2034	EUR	5,113	5,307,282
HP, Inc.			
5.50%, 01/15/2033	U.S.$	7,293	6,836,166
Infor, Inc.			
1.75%, 07/15/2025(b)		2,719	2,502,105
KLA Corp.			
4.10%, 03/15/2029		1,349	1,273,267
Kyndryl Holdings, Inc.			
2.05%, 10/15/2026		9,627	8,390,027
Lenovo Group Ltd.			
5.831%, 01/27/2028(b)		2,626	2,568,438
6.536%, 07/27/2032(b)		5,309	5,224,003
Micron Technology, Inc.			
6.75%, 11/01/2029		8,375	8,513,858
NXP BV/NXP Funding LLC			
5.55%, 12/01/2028		4,119	4,044,117
NXP BV/NXP Funding LLC/ NXP USA, Inc.			
3.40%, 05/01/2030		3,313	2,831,389
Oracle Corp.			
5.375%, 07/15/2040		1,114	987,750
SK Hynix, Inc.			
2.375%, 01/19/2031(b)		1,818	1,366,282

		Principal Amount (000)	U.S. $ Value
TSMC Arizona Corp.			
3.875%, 04/22/2027	U.S.$	2,710	$ 2,575,638
Western Digital Corp.			
2.85%, 02/01/2029		1,351	1,082,786
3.10%, 02/01/2032		408	298,423
			84,683,722
Transportation-Airlines–0.2%			
Delta Air Lines, Inc./SkyMiles IP Ltd.			
4.50%, 10/20/2025(b)		2,545	2,468,583
4.75%, 10/20/2028(b)		3,940	3,747,413
			6,215,996
Transportation-Railroads–0.0%			
Lima Metro Line 2 Finance Ltd.			
4.35%, 04/05/2036(b)		418	361,782
5.875%, 07/05/2034(b)		1,008	960,553
			1,322,335
Transportation-Services–0.5%			
ENA Master Trust			
4.00%, 05/19/2048(b)		1,235	884,223
ERAC USA Finance LLC			
4.60%, 05/01/2028(b)		3,217	3,083,044
4.90%, 05/01/2033(b)		5,027	4,710,852
TTX Co.			
5.50%, 09/25/2026(b)		8,329	8,311,259
			16,989,378
			381,944,784

Financial Institutions–9.7%

		Principal Amount (000)	U.S. $ Value
Banking–7.4%			
AIB Group PLC			
4.263%, 04/10/2025(b)		1,293	1,274,420
6.608%, 09/13/2029(b)		1,569	1,562,959
7.583%, 10/14/2026(b)		8,806	8,964,684
Ally Financial, Inc.			
6.992%, 06/13/2029		4,741	4,639,163
Banco de Credito del Peru S.A.			
3.125%, 07/01/2030(b)		5,996	5,510,330
Banco Santander SA			
4.175%, 03/24/2028		3,200	2,953,472
6.921%, 08/08/2033		3,200	3,061,344
Bank of Ireland Group PLC			
6.253%, 09/16/2026(b)		2,285	2,269,279
Barclays PLC			
6.224%, 05/09/2034		3,451	3,270,306
7.385%, 11/02/2028		2,899	2,972,809
BNP Paribas SA			
2.591%, 01/20/2028(b)		2,660	2,370,220
4.625%, 02/25/2031(b)(d)		943	669,634
7.375%, 08/19/2025(b)(d)		3,060	2,997,392
8.50%, 08/14/2028(b)(d)		1,560	1,530,032

		Principal Amount (000)		U.S. $ Value
CaixaBank SA				
6.684%, 09/13/2027(b)	U.S.$	5,127	$	5,127,410
Capital One Financial Corp.				
5.468%, 02/01/2029		1,883		1,789,528
6.377%, 06/08/2034		5,768		5,435,302
Citigroup, Inc.				
4.075%, 04/23/2029		5,373		4,941,494
9.699% (SOFR + 4.33%), 10/30/2023(d)(e)		1,058		1,058,994
Series W				
4.00%, 12/10/2025(d)		3,243		2,839,895
Citizens Financial Group, Inc.				
4.30%, 12/03/2025		4,790		4,502,600
Cooperatieve Rabobank UA				
5.564%, 02/28/2029(b)		7,918		7,718,783
Credit Agricole SA				
6.316%, 10/03/2029(b)		1,811		1,811,109
Danske Bank A/S				
4.298%, 04/01/2028(b)		5,462		5,083,702
Deutsche Bank AG/New York NY				
2.129%, 11/24/2026		4,221		3,815,868
2.552%, 01/07/2028		604		527,238
3.961%, 11/26/2025		1,336		1,289,374
6.119%, 07/14/2026		4,678		4,628,413
7.146%, 07/13/2027		1,492		1,500,758
Discover Bank				
5.974%, 08/09/2028		2,264		2,069,115
Goldman Sachs Group, Inc. (The)				
Series P				
8.501% (SOFR + 3.14%), 10/30/2023(d)(e)		1,153		1,148,976
Series V				
4.125%, 11/10/2026(d)		3,016		2,470,285
HSBC Holdings PLC				
2.804%, 05/24/2032		2,559		1,981,690
2.848%, 06/04/2031		7,601		6,084,372
8.113%, 11/03/2033		9,225		9,731,545
ING Groep NV				
6.083%, 09/11/2027		6,267		6,240,240
Intesa Sanpaolo SpA				
5.017%, 06/26/2024(b)		6,204		6,052,808
7.00%, 11/21/2025(b)		819		827,911
KBC Group NV				
5.796%, 01/19/2029(b)		1,666		1,626,166
Lloyds Banking Group PLC				
5.871%, 03/06/2029		2,422		2,366,996
7.50%, 06/27/2024(d)		1,270		1,242,200
7.50%, 09/27/2025(d)		1,016		949,838
7.953%, 11/15/2033		3,067		3,175,142
8.00%, 09/27/2029(d)		4,131		3,686,959
Mizuho Financial Group, Inc.				
5.739%, 05/27/2031		7,918		7,662,882

		Principal Amount (000)		U.S. $ Value
Morgan Stanley				
0.406%, 10/29/2027	EUR	3,196	$	2,993,363
4.21%, 04/20/2028	U.S.$	4,283		4,024,778
Series G				
3.772%, 01/24/2029		5,695		5,189,967
Nationwide Building Society				
2.972%, 02/16/2028(b)		5,154		4,609,686
NatWest Group PLC				
4.269%, 03/22/2025		2,373		2,347,704
PNC Financial Services Group, Inc. (The)				
5.068%, 01/24/2034		1,755		1,590,223
Series R				
8.711% (SOFR + 3.30%), 12/01/2023(d)(e)		1,677		1,672,371
Santander Holdings USA, Inc.				
2.49%, 01/06/2028		3,137		2,722,634
6.499%, 03/09/2029		2,560		2,497,843
6.565%, 06/12/2029		196		191,035
Santander UK Group Holdings PLC				
6.833%, 11/21/2026		7,481		7,520,275
Societe Generale SA				
2.797%, 01/19/2028(b)		9,487		8,430,243
Standard Chartered PLC				
3.971%, 03/30/2026(b)		3,723		3,583,239
6.187%, 07/06/2027(b)		3,042		3,029,041
7.141% (LIBOR 3 Month + 1.51%), 01/30/2027(b)(d)(e)		300		278,664
Swedbank AB				
Series NC5				
5.625%, 09/17/2024(b)(d)		400		382,956
Truist Financial Corp.				
1.95%, 06/05/2030		1,039		792,996
UBS Group AG				
3.091%, 05/14/2032(b)		8,899		7,045,694
4.194%, 04/01/2031(b)		2,852		2,496,327
4.988%, 08/05/2033(b)		4,928		4,399,768
6.373%, 07/15/2026(b)		6,080		6,060,118
7.00%, 02/19/2025(b)(d)		408		396,042
UniCredit SpA				
1.982%, 06/03/2027(b)		271		239,380
2.569%, 09/22/2026(b)		6,253		5,727,811
3.127%, 06/03/2032(b)		1,858		1,421,036
US Bancorp				
Series J				
5.30%, 04/15/2027(d)		3,485		2,916,039
Wells Fargo & Co.				
3.584%, 05/22/2028		2,117		1,935,594
7.625%, 09/15/2028(d)		1,827		1,849,454
Series BB				
3.90%, 03/15/2026(d)		2,664		2,322,795
				242,100,713

	Principal Amount (000)		U.S. $ Value
Brokerage–0.2%			
Charles Schwab Corp. (The)			
Series G			
5.375%, 06/01/2025(d)	U.S.$	1,529	$ 1,472,702
Series I			
4.00%, 06/01/2026(d)		7,570	6,324,962
			7,797,664
Finance–1.0%			
Air Lease Corp.			
3.625%, 04/01/2027		303	278,351
Aircastle Ltd.			
2.85%, 01/26/2028(b)		8,390	7,119,754
4.125%, 05/01/2024		1,481	1,456,756
4.25%, 06/15/2026		530	501,550
5.25%, 08/11/2025(b)		3,730	3,632,386
Aviation Capital Group LLC			
1.95%, 01/30/2026(b)		4,547	4,081,114
1.95%, 09/20/2026(b)		1,485	1,294,816
3.50%, 11/01/2027(b)		1,314	1,158,081
4.125%, 08/01/2025(b)		35	33,296
4.375%, 01/30/2024(b)		1,300	1,288,079
4.875%, 10/01/2025(b)		1,447	1,388,816
5.50%, 12/15/2024(b)		2,808	2,761,500
6.375%, 07/15/2030(b)		1,599	1,547,416
Synchrony Financial			
2.875%, 10/28/2031		4,872	3,451,227
3.95%, 12/01/2027		861	756,621
4.50%, 07/23/2025		869	824,151
4.875%, 06/13/2025		831	793,430
			32,367,344
Insurance–0.4%			
MetLife Capital Trust IV			
7.875%, 12/15/2037(b)		5,200	5,388,032
Prudential Financial, Inc.			
5.20%, 03/15/2044		1,970	1,935,328
5.375%, 05/15/2045		615	597,165
Swiss Re Finance Luxembourg SA			
5.00%, 04/02/2049(b)		5,000	4,691,600
			12,612,125
Other Finance–0.2%			
GPS Blue Financing DAC			
5.645%, 11/09/2041(b)		4,889	4,650,221
REITs–0.5%			
American Tower Corp.			
2.10%, 06/15/2030		1,515	1,179,428
3.65%, 03/15/2027		3,517	3,260,962
5.80%, 11/15/2028		2,388	2,369,445
GLP Capital LP/GLP Financing II, Inc.			
3.25%, 01/15/2032		3,272	2,536,095
4.00%, 01/15/2031		1,790	1,489,978
Host Hotels & Resorts LP			
Series I			
3.50%, 09/15/2030		1,343	1,118,518

	Principal Amount (000)		U.S. $ Value
Vornado Realty LP			
3.40%, 06/01/2031	U.S.$	7,733	$ 5,576,962
			17,531,388
			317,059,455
Utility–0.6%			
Electric–0.6%			
AES Panama Generation Holdings SRL			
4.375%, 05/31/2030(b)		1,655	1,405,948
Alexander Funding Trust II			
7.467%, 07/31/2028(b)		1,615	1,613,659
Duke Energy Carolinas NC Storm Funding LLC			
Series A-2			
2.617%, 07/01/2041		3,641	2,505,154
Electricite de France SA			
9.125%, 03/15/2033(b)(d)		1,420	1,477,879
Engie Energia Chile SA			
3.40%, 01/28/2030(b)		3,834	3,158,564
National Grid PLC			
5.809%, 06/12/2033		3,036	2,949,444
NRG Energy, Inc.			
4.45%, 06/15/2029(b)		542	471,459
7.00%, 03/15/2033(b)		5,900	5,664,649
			19,246,756
Other Utility–0.0%			
American Water Capital Corp.			
3.45%, 06/01/2029		1,654	1,490,419
			20,737,175
Total Corporates–Investment Grade (cost $794,703,226)			719,741,414
MORTGAGE PASS-THROUGHS–18.8%			
Agency Fixed Rate 30-Year–18.3%			
Federal Home Loan Mortgage Corp.			
Series 2019			
3.50%, 09/01/2049		5,724	5,009,192
3.50%, 10/01/2049		5,679	4,964,792
3.50%, 11/01/2049		2,130	1,862,575
Series 2020			
3.50%, 01/01/2050		4,703	4,116,014
Series 2022			
2.00%, 03/01/2052		25,482	19,494,256
2.50%, 04/01/2052		30,600	24,476,221
3.00%, 03/01/2052		16,420	13,677,829
Federal Home Loan Mortgage Corp. Gold			
Series 2003			
5.00%, 08/01/2033		0**	493
Series 2007			
5.50%, 07/01/2035		479	479,844

	Principal Amount (000)		U.S. $ Value	
Series 2016				
4.00%, 02/01/2046	U.S.$	4,383	$	4,060,070
Series 2017				
4.00%, 07/01/2044		3,069		2,840,335
Series 2018				
4.00%, 08/01/2048		2,229		2,023,349
4.50%, 10/01/2048		3,708		3,466,249
4.50%, 11/01/2048		4,089		3,821,812
5.00%, 09/01/2048		1,211		1,165,473
5.00%, 11/01/2048		1,569		1,509,871
Federal National Mortgage Association				
Series 2001				
6.50%, 08/01/2031		1		923
Series 2003				
5.50%, 04/01/2033		403		402,137
5.50%, 07/01/2033		887		885,669
5.50%, 11/01/2033		0**		81
Series 2004				
5.50%, 04/01/2034		209		208,843
5.50%, 05/01/2034		193		192,842
5.50%, 11/01/2034		736		735,514
6.50%, 08/01/2034		1		927
Series 2005				
5.50%, 02/01/2035		1,010		1,009,513
Series 2006				
5.50%, 04/01/2036		184		183,949
Series 2007				
5.50%, 09/01/2036		356		356,267
Series 2008				
6.00%, 03/01/2037		3		2,569
Series 2010				
4.00%, 12/01/2040		1,938		1,795,367
Series 2012				
3.50%, 02/01/2042		1,236		1,103,276
3.50%, 11/01/2042		13,219		11,789,392
3.50%, 01/01/2043		2,249		2,002,266
Series 2013				
3.50%, 04/01/2043		7,720		6,869,288
4.00%, 10/01/2043		6,094		5,562,939
Series 2015				
3.00%, 05/01/2045		2,473		2,100,250
3.00%, 08/01/2045		4,424		3,752,150
Series 2018				
3.50%, 02/01/2048		2,991		2,612,248
3.50%, 05/01/2048		1,225		1,073,275
4.50%, 09/01/2048		5,688		5,310,969
Series 2019				
3.50%, 08/01/2049		1,931		1,688,557
3.50%, 09/01/2049		2,172		1,900,331
3.50%, 10/01/2049		5,895		5,151,351
3.50%, 11/01/2049		4,575		3,997,971
Series 2020				
3.50%, 01/01/2050		4,403		3,851,576
Series 2021				
2.00%, 07/01/2051		26,651		20,347,017
2.50%, 01/01/2052		8,357		6,689,560
Series 2022				
2.50%, 03/01/2052	U.S.$	18,290	$	14,579,323
2.50%, 04/01/2052		19,466		15,565,974
2.50%, 05/01/2052		24,956		19,957,151
3.00%, 02/01/2052		19,592		16,319,932
3.00%, 03/01/2052		25,214		21,003,334
Government National Mortgage Association				
Series 2016				
3.00%, 04/20/2046		1,242		1,067,417
3.00%, 05/20/2046		1,157		993,764
3.00%, 12/20/2046		334		286,698
Series 2022				
3.50%, 07/20/2052		10,946		9,601,281
Series 2023				
3.00%, 10/23/2053, TBA		4,175		3,537,882
4.00%, 10/23/2053, TBA		13,580		12,234,769
4.50%, 10/23/2053, TBA		58,866		54,372,405
5.00%, 10/23/2053, TBA		48,025		45,522,288
5.50%, 04/20/2053		19,773		19,196,498
5.50%, 07/20/2053		10,095		9,800,712
5.50%, 10/23/2053, TBA		13,531		13,131,883
Uniform Mortgage-Backed Security				
Series 2023				
2.00%, 10/12/2053, TBA		54,968		41,783,953
2.50%, 10/13/2052, TBA		44,513		35,306,087
3.00%, 10/12/2053, TBA		9,249		7,646,827
4.00%, 10/12/2053, TBA		29,290		26,085,974
4.50%, 10/13/2052, TBA		8,559		7,859,900
5.00%, 10/12/2053, TBA		8,405		7,931,239
5.50%, 10/12/2053, TBA		31,585		30,528,892
				598,859,575
Agency Fixed Rate 15-Year–0.5%				
Federal National Mortgage Association				
Series 2012				
2.50%, 04/01/2027		6		5,601
Series 2016				
2.50%, 02/01/2031		12		10,639
2.50%, 04/01/2031		8		7,193
2.50%, 05/01/2031		34		30,782
2.50%, 07/01/2031		1,110		1,014,928
2.50%, 08/01/2031		399		365,111
2.50%, 09/01/2031		208		190,671
2.50%, 10/01/2031		1,215		1,110,887
2.50%, 11/01/2031		8,295		7,572,831
2.50%, 12/01/2031		3,114		2,838,400
2.50%, 01/01/2032		425		386,491
Series 2017				
2.50%, 01/01/2032		2,039		1,849,689
2.50%, 02/01/2032		108		97,682
				15,480,905

	Principal Amount (000)		U.S. $ Value
Other Agency Fixed Rate Programs–0.0%			
Federal National Mortgage Association			
Series 2009			
4.50%, 07/01/2029	U.S.$ 159	$	154,928
4.50%, 08/01/2029	44		43,464
4.50%, 10/01/2029	9		8,345
			206,737
Agency ARMs–0.0%			
Federal Home Loan Mortgage Corp.			
Series 2006			
4.595% (RFUCCT1Y + 2.18%), 12/01/2036(e)	0**		142
Series 2007			
4.60% (RFUCCT1Y + 2.10%), 03/01/2037(e)	0**		343
			485
Total Mortgage Pass-Throughs (cost $670,684,565)			614,547,702

COLLATERALIZED MORTGAGE OBLIGATIONS–8.4%

	Principal Amount (000)		U.S. $ Value
Risk Share Floating Rate–7.9%			
Bellemeade Re Ltd.			
Series 2019-3A, Class M1C 7.384% (LIBOR 1 Month + 1.95%), 07/25/2029(b)(e)	343		344,062
Series 2021-1A, Class M1C 8.26% (SOFR + 2.95%), 03/25/2031(b)(e)	4,197		4,269,093
Series 2021-2A, Class M1B 6.81% (SOFR + 1.50%), 06/25/2031(b)(e)	7,664		7,639,631
Series 2021-3A, Class A2 6.31% (SOFR + 1.00%), 09/25/2031(b)(e)	7,199		7,122,237
Series 2022-1, Class M1B 7.46% (SOFR + 2.15%), 01/26/2032(b)(e)	3,969		3,962,545
Series 2022-2, Class M1A 9.31% (SOFR + 4.00%), 09/27/2032(b)(e)	7,387		7,587,039
Connecticut Avenue Securities Trust			
Series 2021-R03, Class 1M2 6.96% (SOFR + 1.65%), 12/25/2041(b)(e)	3,513		3,441,031
Series 2022-R01, Class 1M2 7.21% (SOFR + 1.90%), 12/25/2041(b)(e)	9,352		9,177,001
Series 2022-R02, Class 2M1 6.51% (SOFR + 1.20%), 01/25/2042(b)(e)	5,268		5,233,937
Series 2022-R03, Class 1M2 8.81% (SOFR + 3.50%), 03/25/2042(b)(e)	U.S.$ 6,435	$	6,612,350
Series 2022-R04, Class 1M2 8.41% (SOFR + 3.10%), 03/25/2042(b)(e)	1,747		1,772,108
Series 2022-R05, Class 2M2 8.31% (SOFR + 3.00%), 04/25/2042(b)(e)	5,001		5,071,016
Series 2022-R06, Class 1M1 8.06% (SOFR + 2.75%), 05/25/2042(b)(e)	7,290		7,472,545
Series 2022-R07, Class 1M1 8.26% (SOFR + 2.95%), 06/25/2042(b)(e)	7,459		7,654,621
Series 2022-R08, Class 1M1 7.86% (SOFR + 2.55%), 07/25/2042(b)(e)	5,891		5,999,565
Series 2023-R01, Class 1M1 7.71% (SOFR + 2.40%), 12/25/2042(b)(e)	4,630		4,708,548
Series 2023-R02, Class 1M1 7.61% (SOFR + 2.30%), 01/25/2043(b)(e)	3,406		3,451,024
Series 2023-R03, Class 2M1 7.81% (SOFR + 2.50%), 04/25/2043(b)(e)	9,492		9,601,656
Series 2023-R04, Class 1M1 7.61% (SOFR + 2.30%), 05/25/2043(b)(e)	7,376		7,468,712
Series 2023-R05, Class 1M1 7.21% (SOFR + 1.90%), 06/25/2043(b)(e)	7,021		7,044,725
Series 2023-R06, Class 1M1 7.01% (SOFR + 1.70%), 07/25/2043(b)(e)	6,991		6,991,265
Eagle Re Ltd.			
Series 2018-1, Class M2 8.429% (LIBOR 1 Month + 3.00%), 11/25/2028(b)(e)	617		618,680
Series 2021-2, Class M1B 7.36% (SOFR + 2.05%), 04/25/2034(b)(e)	2,360		2,360,398
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes			
Series 2013-DN2, Class M2 9.679% (SOFR + 4.36%), 11/25/2023(e)	370		371,581
Series 2014-DN3, Class M3 9.429% (SOFR + 4.11%), 08/25/2024(e)	314		315,990
Series 2015-DNA1, Class M3 8.729% (SOFR + 3.41%), 10/25/2027(e)	644		651,834

	Principal Amount (000)	U.S. $ Value
Series 2016-HQA3, Class M3 9.279% (SOFR + 3.96%), 03/25/2029(e)	U.S.$ 1,030	$ 1,074,171
Series 2020-DNA5, Class M2 8.11% (SOFR + 2.80%), 10/25/2050(b)(e)	1,880	1,898,684
Series 2021-DNA3, Class M2 7.41% (SOFR + 2.10%), 10/25/2033(b)(e)	3,221	3,226,890
Series 2021-DNA5, Class M2 6.96% (SOFR + 1.65%), 01/25/2034(b)(e)	1,925	1,923,568
Series 2021-DNA6, Class M2 6.81% (SOFR + 1.50%), 10/25/2041(b)(e)	9,778	9,637,966
Series 2021-DNA7, Class M2 7.11% (SOFR + 1.80%), 11/25/2041(b)(e)	9,563	9,339,331
Series 2021-HQA3, Class M1 6.16% (SOFR + 0.85%), 09/25/2041(b)(e)	2,645	2,586,276
Series 2021-HQA4, Class M1 6.26% (SOFR + 0.95%), 12/25/2041(b)(e)	3,888	3,815,900
Series 2021-HQA4, Class M2 7.66% (SOFR + 2.35%), 12/25/2041(b)(e)	6,126	5,919,607
Series 2022-DNA1, Class M1A 6.31% (SOFR + 1.00%), 01/25/2042(b)(e)	3,178	3,148,361
Series 2022-DNA1, Class M1B 7.16% (SOFR + 1.85%), 01/25/2042(b)(e)	4,940	4,872,240
Series 2022-DNA2, Class M1B 7.71% (SOFR + 2.40%), 02/25/2042(b)(e)	7,072	7,107,870
Series 2022-DNA3, Class M1B 8.21% (SOFR + 2.90%), 04/25/2042(b)(e)	2,957	3,020,826
Series 2022-DNA4, Class M1B 8.66% (SOFR + 3.35%), 05/25/2042(b)(e)	5,585	5,788,305
Series 2022-DNA5, Class M1B 9.81% (SOFR + 4.50%), 06/25/2042(b)(e)	9,989	10,720,386
Series 2022-DNA7, Class M1A 7.81% (SOFR + 2.50%), 03/25/2052(b)(e)	7,192	7,305,929
Series 2022-HQA1, Class M1B 8.81% (SOFR + 3.50%), 03/25/2042(b)(e)	1,664	1,719,829
Series 2023-DNA1, Class M1A 7.41% (SOFR + 2.10%), 03/25/2043(b)(e)	4,131	4,169,326
Series 2023-DNA2, Class M1A 7.41% (SOFR + 2.10%), 04/25/2043(b)(e)	13,048	13,170,442
Series 2023-HQA1, Class M1A 7.31% (SOFR + 2.00%), 05/25/2043(b)(e)	U.S.$ 5,386	$ 5,419,125
Series 2023-HQA2, Class M1A 7.31% (SOFR + 2.00%), 06/25/2043(b)(e)	5,303	5,328,519
Federal National Mortgage Association Connecticut Avenue Securities		
Series 2015-C04, Class 1M2 11.129% (SOFR + 5.81%), 04/25/2028(e)	864	921,730
Series 2016-C02, Class 1M2 11.429% (SOFR + 6.11%), 09/25/2028(e)	236	248,099
Series 2016-C03, Class 1M2 10.729% (SOFR + 5.41%), 10/25/2028(e)	976	1,031,244
Series 2021-R02, Class 2M2 7.31% (SOFR + 2.00%), 11/25/2041(b)(e)	4,242	4,172,698
Home Re Ltd.		
Series 2021-2, Class M1B 6.91% (SOFR + 1.60%), 01/25/2034(b)(e)	2,367	2,366,969
JPMorgan Madison Avenue Securities Trust		
Series 2014-CH1, Class M2 9.679% (SOFR + 4.36%), 11/25/2024(e)(f)	192	194,024
Oaktown Re VII Ltd.		
Series 2021-2, Class M1A 6.91% (SOFR + 1.60%), 04/25/2034(b)(e)	5,286	5,285,604
PMT Credit Risk Transfer Trust		
Series 2019-2R, Class A 9.182% (SOFR + 3.86%), 05/30/2025(b)(e)	2,510	2,506,867
Series 2019-3R, Class A 9.129% (SOFR + 3.81%), 11/27/2031(b)(e)	189	188,489
Series 2020-1R, Class A 8.779% (SOFR + 3.46%), 02/27/2023(e)(f)	797	788,444
Triangle Re Ltd.		
Series 2021-3, Class M1A 7.21% (SOFR + 1.90%), 02/25/2034(b)(e)	1,725	1,726,858
Wells Fargo Credit Risk Transfer Securities Trust		
Series 2015-WF1, Class 1M2 10.679% (SOFR + 5.36%), 11/25/2025(e)(f)	919	930,109

	Principal Amount (000)		U.S. $ Value
Series 2015-WF1, Class 2M2 10.929% (SOFR + 5.61%), 11/25/2025(e)(f)	U.S.$	228	$ 235,151
			258,733,031
Agency Fixed Rate–0.2%			
Federal Home Loan Mortgage Corp. REMICs			
Series 5008, Class AI 3.50%, 09/25/2050(g)		9,306	1,683,061
Series 5040, Class AI 3.50%, 11/25/2050(g)		6,797	1,091,362
Series 5043, Class IO 5.00%, 11/25/2050(g)		13,788	3,170,515
Federal National Mortgage Association Grantor Trust Series 2004-T5, Class AB4 4.263%, 05/28/2035		1,291	1,205,170
Federal National Mortgage Association REMICs Series 2015-30, Class EI 5.00%, 05/25/2045(g)		6,203	1,008,383
			8,158,491
Agency Floating Rate–0.1%			
Federal Home Loan Mortgage Corp. REMICs			
Series 4416, Class BS 0.672% (5.99%–SOFR), 12/15/2044(e)(h)		6,534	508,692
Series 4585, Class DS 0.572% (5.89%–SOFR), 05/15/2046(e)(h)		4,367	346,150
Series 4693, Class SL 0.722% (6.04%–SOFR), 06/15/2047(e)(h)		2,762	232,276
Series 4954, Class SL 0.621% (5.94%–SOFR), 02/25/2050(e)(h)		1,975	167,862
Series 4981, Class HS 0.671% (5.99%–SOFR), 06/25/2050(e)(h)		16,659	1,496,492
Federal National Mortgage Association REMICs			
Series 2015-26, Class SH 1.021% (6.34%–SOFR), 05/25/2045(e)(h)		5,238	536,739
Series 2016-106, Class ES 0.571% (5.89%–SOFR), 01/25/2047(e)(h)		3,081	258,800
Series 2017-62, Class AS 0.721% (6.04%–SOFR), 08/25/2047(e)(h)		3,834	349,473
Series 2017-97, Class SW 0.771% (6.09%–SOFR), 12/25/2047(e)(h)		5,554	487,928
Government National Mortgage Association			
Series 2017-122, Class SA 0.761% (6.09%–SOFR), 08/20/2047(e)(h)	U.S.$	4,606	$ 438,281
Series 2017-134, Class MS 0.761% (6.09%–SOFR), 09/20/2047(e)(h)		5,341	511,648
Series 2017-43, Class ST 0.661% (5.99%–SOFR), 03/20/2047(e)(h)		6,369	574,542
			5,908,883
Non-Agency Floating Rate–0.1%			
Deutsche Alt-A Securities Mortgage Loan Trust Series 2006-AR4, Class A2 5.814% (SOFR + 0.49%), 12/25/2036(e)		3,692	1,206,765
HomeBanc Mortgage Trust Series 2005-1, Class A1 5.934% (SOFR + 0.61%), 03/25/2035(e)		576	463,994
JPMorgan Chase Bank, NA Series 2019-CL1, Class M3 7.534% (SOFR + 2.21%), 04/25/2047(b)(e)		676	676,151
			2,346,910
Non-Agency Fixed Rate–0.1%			
Alternative Loan Trust			
Series 2005-20CB, Class 3A6 5.50%, 07/25/2035		267	183,226
Series 2006-24CB, Class A16 5.75%, 08/25/2036		1,970	1,040,977
Series 2006-J1, Class 1A13 5.50%, 02/25/2036		469	321,975
CHL Mortgage Pass-Through Trust Series 2006-13, Class 1A19 6.25%, 09/25/2036		593	251,500
			1,797,678
Total Collateralized Mortgage Obligations (cost $277,920,090)			276,944,993

ASSET-BACKED SECURITIES–6.1%

	Principal Amount (000)	U.S. $ Value
Autos-Fixed Rate–3.6%		
American Credit Acceptance Receivables Trust Series 2023-3, Class B 6.09%, 11/12/2027(b)	8,592	8,577,895
Americredit Automobile Receivables Trust Series 2023-1, Class A2A 5.84%, 10/19/2026	6,530	6,526,700

	Principal Amount (000)		U.S. $ Value
Avis Budget Rental Car Funding AESOP LLC			
Series 2023-3A, Class A 5.44%, 02/22/2028(b)	U.S.$ 4,800	$	4,712,852
Series 2023-5A, Class B 6.12%, 04/20/2028(b)	3,817		3,748,122
Carvana Auto Receivables Trust			
Series 2021-N3, Class C 1.02%, 06/12/2028	856		787,081
Series 2021-N4, Class D 2.30%, 09/11/2028	3,177		3,022,115
Series 2021-P4, Class D 2.61%, 09/11/2028	4,063		3,459,495
CPS Auto Receivables Trust			
Series 2021-C, Class D 1.69%, 06/15/2027(b)	5,050		4,755,213
Series 2022-A, Class C 2.17%, 04/16/2029(b)	5,564		5,314,801
Series 2023-A, Class A 5.54%, 03/16/2026(b)	2,149		2,144,235
DT Auto Owner Trust			
Series 2023-1A, Class A 5.48%, 04/15/2027(b)	3,549		3,536,800
FHF Trust			
Series 2021-2A, Class A 0.83%, 12/15/2026(b)	1,166		1,117,485
Series 2023-1A, Class A2 6.57%, 06/15/2028(b)	3,519		3,482,114
Flagship Credit Auto Trust			
Series 2023-2, Class A2 5.76%, 04/15/2027(b)	6,310		6,281,733
Ford Credit Auto Owner Trust			
Series 2021-1, Class D 2.31%, 10/17/2033(b)	5,650		4,955,761
LAD Auto Receivables Trust			
Series 2021-1A, Class A 1.30%, 08/17/2026(b)	1,250		1,227,765
Series 2022-1A, Class A 5.21%, 06/15/2027(b)	3,448		3,421,275
Lendbuzz Securitization Trust			
Series 2023-1A, Class A2 6.92%, 08/15/2028(b)	7,575		7,543,736
Series 2023-2A, Class A2 7.09%, 10/16/2028(b)	4,487		4,475,640
Lobel Automobile Receivables Trust			
Series 2023-1, Class A 6.97%, 07/15/2026(b)	1,585		1,585,450
Prestige Auto Receivables Trust			
Series 2022-1A, Class A2 5.90%, 07/15/2025(b)	1,928		1,925,555
Research-Driven Pagaya Motor Asset Trust VII			
Series 2022-3A, Class A 5.38%, 11/25/2030(b)	4,369		4,298,178
Santander Bank Auto Credit-Linked Notes			
Series 2022-A, Class B 5.281%, 05/15/2032(b)	U.S.$ 3,314	$	3,274,108
Series 2022-C, Class B 6.451%, 12/15/2032(b)	3,633		3,622,560
Santander Bank NA–SBCLN			
Series 2021-1A, Class B 1.833%, 12/15/2031(b)	1,420		1,384,198
Santander Drive Auto Receivables Trust			
Series 2023-3, Class B 5.61%, 07/17/2028	4,065		4,027,396
United Auto Credit Securitization Trust			
Series 2022-2, Class A 4.39%, 04/10/2025(b)	832		830,891
Westlake Automobile Receivables Trust			
Series 2023-2A, Class A2A 5.87%, 07/15/2026(b)	7,698		7,689,504
Series 2023-P1, Class C 6.44%, 06/15/2027(b)	2,202		2,191,967
World Omni Select Auto Trust			
Series 2023-A, Class A2A 5.92%, 03/15/2027	7,447		7,434,964
			117,355,589
Other ABS-Fixed Rate–2.3%			
AB Issuer LLC			
Series 2021-1, Class A2 3.734%, 07/30/2051(b)	8,341		6,945,042
Affirm Asset Securitization Trust			
Series 2021-Z1, Class A 1.07%, 08/15/2025(b)	575		565,299
Series 2021-Z2, Class A 1.17%, 11/16/2026(b)	659		637,673
Series 2022-A, Class B 4.64%, 05/17/2027(b)	750		726,120
Series 2022-X1, Class A 1.75%, 02/15/2027(b)	813		799,593
Amur Equipment Finance Receivables XI LLC			
Series 2022-2A, Class A2 5.30%, 06/21/2028(b)	2,170		2,149,027
Atalaya Equipment Leasing Trust			
Series 2021-1A, Class B 2.08%, 02/15/2027(b)	1,762		1,678,113
BHG Securitization Trust			
Series 2022-A, Class A 1.71%, 02/20/2035(b)	905		874,540
Cajun Global LLC			
Series 2021-1, Class A2 3.931%, 11/20/2051(b)	1,725		1,507,099

	Principal Amount (000)		U.S. $ Value
College Ave Student Loans LLC Series 2021-C, Class B 2.72%, 07/26/2055(b)	U.S.$	2,202	$ 1,893,822
Dext ABS LLC Series 2021-1, Class B 1.76%, 02/15/2028(b)		493	454,000
Diamond Infrastructure Funding LLC Series 2021-1A, Class B 2.355%, 04/15/2049(b)		3,651	3,098,556
Diamond Issuer Series 2021-1A, Class A 2.305%, 11/20/2051(b)		7,711	6,563,091
Domino's Pizza Master Issuer LLC Series 2021-1A, Class A2I 2.662%, 04/25/2051(b)		4,331	3,651,448
GCI Funding I LLC Series 2021-1, Class A 2.38%, 06/18/2046(b)		2,161	1,826,015
Hardee's Funding LLC Series 2018-1A, Class A23 5.71%, 06/20/2048(b)		3,183	2,842,863
Series 2020-1A, Class A2 3.981%, 12/20/2050(b)		2,578	2,169,027
Kubota Credit Owner Trust Series 2023-1A, Class A2 5.40%, 02/17/2026(b)		5,570	5,540,338
MVW LLC Series 2021-2A, Class B 1.83%, 05/20/2039(b)		2,419	2,171,939
Neighborly Issuer Series 2022-1A, Class A2 3.695%, 01/30/2052(b)		5,440	4,432,715
Series 2023-1A, Class A2 7.308%, 01/30/2053(b)		6,601	6,404,066
Neighborly Issuer LLC Series 2021-1A, Class A2 3.584%, 04/30/2051(b)		3,183	2,654,701
Nelnet Student Loan Trust Series 2021-BA, Class B 2.68%, 04/20/2062(b)		2,008	1,579,120
Series 2021-CA, Class B 2.53%, 04/20/2062(b)		3,421	2,671,352
Series 2021-DA, Class B 2.90%, 04/20/2062(b)		3,096	2,470,672
NMEF Funding LLC Series 2022-B, Class A2 6.07%, 06/15/2029(b)		2,419	2,408,235
Upstart Securitization Trust Series 2021-3, Class B 1.66%, 07/20/2031(b)		5,220	5,109,432
			73,823,898
Credit Cards-Fixed Rate–0.2%			
Brex Commercial Charge Card Master Trust Series 2022-1, Class A 4.63%, 07/15/2025(b)	U.S.$	7,665	$ 7,541,107
Home Equity Loans-Floating Rate–0.0%			
Wells Fargo Home Equity Trust Mortgage Pass-Through Certificates Series 2004-1, Class 1A 6.034% (SOFR + 0.71%), 04/25/2034(e)		2	2,238
Total Asset-Backed Securities (cost $211,192,100)			198,722,832

COLLATERALIZED LOAN OBLIGATIONS–3.5%

	Principal Amount (000)	U.S. $ Value
CLO-Floating Rate–3.5%		
AGL CLO 10 Ltd. Series 2021-10A, Class A 6.70% (SOFR + 1.39%), 04/15/2034(b)(e)	3,427	3,396,717
Balboa Bay Loan Funding Ltd. Series 2021-1A, Class A 6.788% (SOFR + 1.46%), 07/20/2034(b)(e)	6,496	6,460,096
Dryden 78 CLO Ltd. Series 2020-78A, Class C 7.52% (SOFR + 2.21%), 04/17/2033(b)(e)	4,670	4,615,940
Elevation CLO Ltd. Series 2020-11A, Class D1 9.42% (SOFR + 4.11%), 04/15/2033(b)(e)	4,500	4,307,746
Elmwood CLO IX Ltd. Series 2021-2A, Class A 6.718% (SOFR + 1.39%), 07/20/2034(b)(e)	5,900	5,876,087
Elmwood CLO VIII Ltd. Series 2021-1A, Class A1 6.828% (SOFR + 1.50%), 01/20/2034(b)(e)	8,833	8,815,316
Elmwood CLO XII Ltd. Series 2021-5A, Class D 8.638% (SOFR + 3.31%), 01/20/2035(b)(e)	2,100	2,080,688
Flatiron CLO 21 Ltd. Series 2021-1A, Class A1 6.692% (LIBOR 3 Month + 1.11%), 07/19/2034(b)(e)	4,290	4,262,102

	Principal Amount (000)	U.S. $ Value
Goldentree Loan Management US CLO 7 Ltd. Series 2020-7A, Class AR 6.658% (SOFR + 1.33%), 04/20/2034(b)(e)	U.S.$ 6,463	$ 6,409,674
Golub Capital Partners 48 LP Series 2020-48A, Class A1 6.88% (SOFR + 1.57%), 04/17/2033(b)(e)	644	641,947
Kings Park CLO Ltd. Series 2021-1A, Class A 6.725% (SOFR + 1.39%), 01/21/2035(b)(e)	8,477	8,422,112
Neuberger Berman Loan Advisers CLO 43 Ltd. Series 2021-43A, Class A 6.70% (SOFR + 1.39%), 07/17/2035(b)(e)	6,910	6,865,593
OCP CLO Ltd. Series 2020-18A, Class AR 6.678% (SOFR + 1.35%), 07/20/2032(b)(e)	8,088	8,068,112
Palmer Square CLO Ltd. Series 2021-4A, Class A 6.74% (SOFR + 1.43%), 10/15/2034(b)(e)	730	726,657
Peace Park CLO Ltd. Series 2021-1A, Class D 8.538% (LIBOR 3 Month + 2.95%), 10/20/2034(b)(e)	400	386,565
Pikes Peak CLO 8 Series 2021-8A, Class A 6.758% (SOFR + 1.43%), 07/20/2034(b)(e)	7,300	7,213,466
Rad CLO 7 Ltd. Series 2020-7A, Class C 7.57% (SOFR + 2.26%), 04/17/2033(b)(e)	2,090	2,069,982
Rad CLO 11 Ltd. Series 2021-11A, Class D 8.47% (SOFR + 3.16%), 04/15/2034(b)(e)	3,800	3,643,991
Rad CLO 14 Ltd. Series 2021-14A, Class A 6.74% (SOFR + 1.43%), 01/15/2035(b)(e)	829	821,663
Regatta XIX Funding Ltd. Series 2022-1A, Class A1 6.646% (SOFR + 1.32%), 04/20/2035(b)(e)	5,153	5,099,721
Regatta XX Funding Ltd. Series 2021-2A, Class A 6.73% (SOFR + 1.42%), 10/15/2034(b)(e)	11,084	11,036,497

	Principal Amount (000)	U.S. $ Value
Rockford Tower CLO Ltd. Series 2021-2A, Class A1 6.748% (SOFR + 1.42%), 07/20/2034(b)(e)	U.S.$ 5,449	$ 5,408,169
Series 2021-3A, Class D 8.838% (SOFR + 3.51%), 10/20/2034(b)(e)	3,200	3,063,597
Sixth Street CLO XVII Ltd. Series 2021-17A, Class A 6.828% (SOFR + 1.50%), 01/20/2034(b)(e)	1,089	1,084,927
Sixth Street CLO XX Ltd. Series 2021-20A, Class D 8.638% (SOFR + 3.31%), 10/20/2034(b)(e)	1,900	1,852,399
TICP CLO XV Ltd. Series 2020-15A, Class A 6.868% (SOFR + 1.54%), 04/20/2033(b)(e)	250	249,197
Voya CLO Ltd. Series 2019-1A, Class DR 8.42% (SOFR + 3.11%), 04/15/2031(b)(e)	1,850	1,764,819
Total Collateralized Loan Obligations (cost $115,653,029)		114,643,780

COMMERCIAL MORTGAGE-BACKED SECURITIES–2.9%

	Principal Amount (000)	U.S. $ Value
Non-Agency Floating Rate CMBS–1.7%		
AREIT Trust Series 2022-CRE6, Class A 6.563% (SOFR + 1.25%), 01/20/2037(b)(e)	11,543	11,385,355
BAMLL Commercial Mortgage Securities Trust Series 2017-SCH, Class AF 6.38% (SOFR + 1.05%), 11/15/2033(b)(e)	10,570	9,487,831
BBCMS Mortgage Trust Series 2020-BID, Class A 7.588% (SOFR + 2.25%), 10/15/2037(b)(e)	7,708	7,339,652
BFLD Trust Series 2021-FPM, Class A 7.048% (SOFR + 1.71%), 06/15/2038(b)(e)	11,683	11,166,857
BX Commercial Mortgage Trust Series 2019-IMC, Class D 7.347% (SOFR + 2.01%), 04/15/2034(b)(e)	1,772	1,744,924
Series 2019-IMC, Class E 7.597% (SOFR + 2.26%), 04/15/2034(b)(e)	6,595	6,460,249

		Principal Amount (000)	U.S. $ Value
CLNY Trust Series 2019-IKPR, Class D 7.468% (SOFR + 2.14%), 11/15/2038(b)(e)	U.S.$	5,360	$ 4,944,028
Federal Home Loan Mortgage Corp. Series 2021-MN1, Class M1 7.31% (SOFR + 2.00%), 01/25/2051(b)(e)		728	705,712
Natixis Commercial Mortgage Securities Trust Series 2019-MILE, Class A 6.912% (SOFR + 1.58%), 07/15/2036(b)(e)		2,335	2,129,539
			55,364,147
Non-Agency Fixed Rate CMBS–1.2%			
BAMLL Commercial Mortgage Securities Trust Series 2013-WBRK, Class D 3.652%, 03/10/2037(b)		2,805	2,224,513
Barclays Commercial Mortgage Trust Series 2019-C3, Class B 4.096%, 05/15/2052		3,523	2,911,159
Commercial Mortgage Trust Series 2012-CR3, Class E 4.438%, 10/15/2045(b)		3,938	1,181,420
GS Mortgage Securities Trust Series 2011-GC5, Class D 5.299%, 08/10/2044(b)		333	98,497
GSF Series 2021-1, Class A1 1.433%, 08/15/2026(f)(i)		3,572	3,358,162
Series 2021-1, Class A2 2.435%, 08/15/2026(f)(i)		9,371	8,807,203
Series 2021-1, Class AS 2.638%, 08/15/2026(f)(i)		249	224,176
HFX Funding Issuer Series 2017-1A, Class A3 3.647%, 03/15/2035(f)		6,860	6,593,053
JPMBB Commercial Mortgage Securities Trust Series 2013-C14, Class D 4.385%, 08/15/2046(b)		2,527	1,059,950
Series 2014-C21, Class B 4.341%, 08/15/2047		1,857	1,716,239
Series 2015-C27, Class AS 3.634%, 02/15/2048		3,415	3,209,221
JPMorgan Chase Commercial Mortgage Securities Trust Series 2016-JP3, Class B 3.397%, 08/15/2049		3,000	2,408,382
LB-UBS Commercial Mortgage Trust Series 2006-C6, Class AJ 5.452%, 09/15/2039		817	307,114
LSTAR Commercial Mortgage Trust Series 2016-4, Class A2 2.579%, 03/10/2049(b)	U.S.$	1,228	$ 1,192,318
Wells Fargo Commercial Mortgage Trust Series 2015-SG1, Class AS 4.047%, 09/15/2048		2,906	2,718,900
Series 2019-C51, Class B 3.836%, 06/15/2052		1,269	1,023,530
			39,033,837
Total Commercial Mortgage-Backed Securities (cost $106,573,151)			94,397,984
CORPORATES–NON-INVESTMENT GRADE–1.4%			
Industrial–1.3%			
Capital Goods–0.0%			
TK Elevator Midco GmbH 4.375%, 07/15/2027(b)	EUR	1,444	1,382,460
Communications-Media–0.4%			
Altice Financing SA 3.00%, 01/15/2028(b)		2,174	1,934,960
CCO Holdings LLC/CCO Holdings Capital Corp. 4.50%, 08/15/2030(b)	U.S.$	1,424	1,168,022
4.50%, 06/01/2033(b)		5,124	3,920,065
4.75%, 02/01/2032(b)		1,041	832,862
DISH DBS Corp. 5.75%, 12/01/2028(b)		3,890	2,989,465
Summer BC Holdco B SARL 5.75%, 10/31/2026(b)	EUR	2,174	2,108,080
VZ Vendor Financing II BV 2.875%, 01/15/2029(b)		2,093	1,709,518
			14,662,972
Communications-Telecommunications–0.1%			
Altice France SA/France 3.375%, 01/15/2028(b)		1,024	802,094
Lorca Telecom Bondco SA 4.00%, 09/18/2027(b)		2,174	2,135,409
			2,937,503
Consumer Cyclical-Automotive–0.1%			
ZF North America Capital, Inc. 6.875%, 04/14/2028(b)	U.S.$	1,988	1,946,352
7.125%, 04/14/2030(b)		1,617	1,585,630
			3,531,982
Consumer Cyclical-Entertainment–0.3%			
Carnival Corp. 4.00%, 08/01/2028(b)		5,633	4,875,643
Royal Caribbean Cruises Ltd. 8.25%, 01/15/2029(b)		4,339	4,493,859
			9,369,502

		Principal Amount (000)	U.S. $ Value
Consumer Cyclical-Other–0.1%			
Caesars Entertainment, Inc. 7.00%, 02/15/2030(b)	U.S.$	1,793	$ 1,743,746
Consumer Non-Cyclical–0.1%			
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC 3.50%, 03/15/2029(b)		3,900	3,322,839
Organon & Co./Organon Foreign Debt Co-Issuer BV 2.875%, 04/30/2028(b)	EUR	1,420	1,292,300
			4,615,139
Services–0.1%			
APCOA Parking Holdings GmbH 4.625%, 01/15/2027(b)		2,174	2,088,037
Technology–0.1%			
Seagate HDD Cayman 8.25%, 12/15/2029(b)	U.S.$	3,553	3,643,957
			43,975,298
Utility–0.1%			
Electric–0.1%			
Vistra Corp. 7.00%, 12/15/2026(b)(d)		2,589	2,381,440
Total Corporates–Non-Investment Grade (cost $53,418,552)			46,356,738
AGENCIES–1.0%			
Agency Debentures–1.0%			
Federal Home Loan Banks			
2.50%, 02/13/2024		6,170	6,101,451
4.00%, 06/30/2028		27,220	26,429,531
Total Agencies (cost $33,318,770)			32,530,982
LOCAL GOVERNMENTS-US MUNICIPAL BONDS–0.6%			
United States–0.6%			
State Board of Administration Finance Corp. (Florida Hurricane Catastrophe Fund) Series 2020-A 1.705%, 07/01/2027		6,821	5,952,492
State of California Series 2010 7.625%, 03/01/2040		8,520	9,987,179
University of California Series 2021-B 3.071%, 05/15/2051	U.S.$	7,960	$ 4,955,287
Total Local Governments–US Municipal Bonds (cost $23,340,430)			20,894,958
EMERGING MARKETS–CORPORATE BONDS–0.4%			
Industrial–0.4%			
Basic–0.1%			
CSN Resources SA 4.625%, 06/10/2031(b)		1,862	1,408,472
Volcan Cia Minera SAA 4.375%, 02/11/2026(b)		761	433,222
			1,841,694
Capital Goods–0.1%			
Embraer Netherlands Finance BV 5.40%, 02/01/2027		4,960	4,823,550
Odebrecht Holdco Finance Ltd. Zero Coupon, 09/10/2058(b)		3,418	3,077
			4,826,627
Communications-Media–0.0%			
Globo Comunicacao e Participacoes SA 4.875%, 01/22/2030(b)		825	682,564
Consumer Cyclical-Other–0.1%			
Wynn Macau Ltd. 5.625%, 08/26/2028(b)		2,862	2,468,475
Consumer Non-Cyclical–0.1%			
Natura & Co. Luxembourg Holdings SARL 6.00%, 04/19/2029(b)		2,258	2,077,360
			11,896,720
Utility–0.0%			
Electric–0.0%			
Terraform Global Operating LP 6.125%, 03/01/2026(b)		565	554,282
Financial Institutions–0.0%			
Other Finance–0.0%			
OEC Finance Ltd.			
5.25%, 12/27/2033(b)(c)(j)		2,635	105,389
7.125%, 12/26/2046(b)(c)(j)		782	54,081
			159,470
Total Emerging Markets–Corporate Bonds (cost $19,471,730)			12,610,472

		Principal Amount (000)	U.S. $ Value
QUASI-SOVEREIGNS–0.2%			
Quasi-Sovereign Bonds–0.2%			
Hungary–0.1%			
Magyar Export-Import Bank Zrt 6.125%, 12/04/2027(b)	U.S.$	4,878	$ 4,791,903
Indonesia–0.1%			
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara 5.45%, 05/21/2028(b)		2,363	2,302,578
Mexico–0.0%			
Comision Federal de Electricidad 4.688%, 05/15/2029(b)		1,800	1,611,000
Total Quasi-Sovereigns (cost $9,018,740)			8,705,481
EMERGING MARKETS-SOVEREIGNS–0.1%			
Dominican Republic–0.1%			
Dominican Republic International Bond 4.875%, 09/23/2032(b) (cost $3,827,000)		3,827	3,106,338

	Shares	U.S. $ Value
COMMON STOCKS–0.1%		
Financials–0.1%		
Insurance–0.1%		
Mt Logan Re Ltd. Special Investment, Series 2, December 2022– Class U-1(i)(k)(l)	2,136	1,861,050
Mt Logan Re Ltd. Special Investment, Series 5, December 2022– Class U-1(i)(k)(l)	1,463	$ 796,459
Total Common Stocks (cost $3,196,458)		2,657,509

		Principal Amount (000)	U.S. $ Value
GOVERNMENTS-SOVEREIGN BONDS–0.1%			
Colombia–0.1%			
Colombia Government International Bond 3.125%, 04/15/2031 (cost $2,483,409)	U.S.$	2,490	1,838,865
SHORT-TERM INVESTMENTS–7.9%			
U.S. TREASURY BILLS–7.9%			
U.S. Treasury Bill			
Zero Coupon, 10/24/2023		102,015	101,685,831
Zero Coupon, 10/31/2023		13,509	13,451,243
Zero Coupon, 11/07/2023		58,965	58,653,370
Zero Coupon, 12/26/2023		13,561	13,390,659
Zero Coupon, 02/01/2024		9,632	9,458,967
Zero Coupon, 03/07/2024		28,050	27,399,306
Zero Coupon, 03/14/2024		34,255	33,426,372
Total U.S. Treasury Bills (cost $257,442,690)			257,465,748
Total Investments—107.5% (cost $3,859,489,088)			3,518,314,107
Other assets less liabilities—(7.5)%			(245,531,300)
Net Assets—100.0%			**$ 3,272,782,807**

FUTURES (see Note 3)

Description	Number of Contracts	Expiration Month	Current Notional	Value and Unrealized Appreciation (Depreciation)
Purchased Contracts				
U.S. 10 Yr Ultra Futures	1,022	December 2023	$114,016,875	$ (3,564,940)
U.S. Long Bond (CBT) Futures	181	December 2023	20,594,406	(1,147,133)
U.S. T-Note 5 Yr (CBT) Futures	6,030	December 2023	635,317,031	(6,038,223)
U.S. Ultra Bond (CBT) Futures	113	December 2023	13,411,688	(412,148)
Sold Contracts				
10 Yr Japan Bond (OSE) Futures	106	December 2023	102,822,270	790,555
U.S. T-Note 2 Yr (CBT) Futures	384	December 2023	77,841,000	200,504
				$(10,171,385)

FORWARD CURRENCY EXCHANGE CONTRACTS (see Note 3)

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation (Depreciation)
Morgan Stanley Capital Services, Inc.	EUR	23,499	USD	25,914	10/12/2023	$1,060,377
State Street Bank & Trust Co.	USD	46	EUR	43	10/12/2023	(447)
State Street Bank & Trust Co.	JPY	4,444	USD	31	10/19/2023	1,158
						$1,061,088

CENTRALLY CLEARED INTEREST RATE SWAPS (see Note 3)

			Rate Type					
Notional Amount (000)		Termination Date	Payments made by the Fund	Payments received by the Fund	Payment Frequency Paid/Received	Market Value	Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation)
USD	19,060	12/13/2029	1.537%	1 Day SOFR	Annual	$3,216,413	$1,759,211	$1,457,202

CREDIT DEFAULT SWAPS (see Note 3)

Swap Counterparty & Referenced Obligation	Fixed Rate (Pay) Receive	Payment Frequency	Implied Credit Spread at September 30, 2023	Notional Amount (000)		Market Value	Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation)
Sale Contracts								
Citigroup Global Markets, Inc.								
CDX-CMBX.NA.BBB-Series 6, 05/11/2063*	3.00%	Monthly	7.50%	USD	19	$ (2,743)	$ (2,802)	$ 59
CDX-CMBX.NA.BBB-Series 6, 05/11/2063*	3.00	Monthly	7.50	USD	78	(11,253)	(9,357)	(1,896)
CDX-CMBX.NA.BBB-Series 6, 05/11/2063*	3.00	Monthly	7.50	USD	63	(9,072)	(6,938)	(2,134)
CDX-CMBX.NA.BBB-Series 6, 05/11/2063*	3.00	Monthly	7.50	USD	121	(17,442)	(15,018)	(2,424)
CDX-CMBX.NA.BBB-Series 6, 05/11/2063*	3.00	Monthly	7.50	USD	116	(16,739)	(14,079)	(2,660)
CDX-CMBX.NA.BBB-Series 6, 05/11/2063*	3.00	Monthly	7.50	USD	95	(13,645)	(10,979)	(2,666)
CDX-CMBX.NA.BBB-Series 6, 05/11/2063*	3.00	Monthly	7.50	USD	112	(16,106)	(13,386)	(2,720)
CDX-CMBX.NA.BBB-Series 6, 05/11/2063*	3.00	Monthly	7.50	USD	110	(15,825)	(12,733)	(3,092)
CDX-CMBX.NA.BBB-Series 6, 05/11/2063*	3.00	Monthly	7.50	USD	67	(9,705)	(6,260)	(3,445)
Credit Suisse International								
CDX-CMBX.NA.BBB-Series 6, 05/11/2063*	3.00	Monthly	7.50	USD	0***	(71)	(56)	(15)
CDX-CMBX.NA.BBB-Series 6, 05/11/2063*	3.00	Monthly	7.50	USD	672	(96,706)	(49,734)	(46,972)
Goldman Sachs International								
CDX-CMBX.NA.BBB-Series 6, 05/11/2063*	3.00	Monthly	7.50	USD	72	(10,409)	(10,026)	(383)
CDX-CMBX.NA.BBB-Series 6, 05/11/2063*	3.00	Monthly	7.50	USD	61	(8,721)	(6,928)	(1,793)
CDX-CMBX.NA.BBB-Series 6, 05/11/2063*	3.00	Monthly	7.50	USD	169	(24,264)	(18,038)	(6,226)
CDX-CMBX.NA.BBB-Series 6, 05/11/2063*	3.00	Monthly	7.50	USD	1,620	(233,148)	(169,126)	(64,022)
CDX-CMBX.NA.BBB-Series 6, 05/11/2063*	3.00	Monthly	7.50	USD	2,241	(322,538)	(146,747)	(175,791)

Swap Counterparty & Referenced Obligation	Fixed Rate (Pay) Receive	Payment Frequency	Implied Credit Spread at September 30, 2023	Notional Amount (000)	Market Value	Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation)
Morgan Stanley Capital Services LLC CDX-CMBX.NA.BBB- Series 6, 05/11/2063*	3.00%	Monthly	7.50%	USD 976	$(140,451)	$ (62,810)	$ (77,641)
					$(948,838)	$(555,017)	$(393,821)

* Termination date

** Principal amount less than 500.
*** Notional amount less than 500.
(a) Position, or a portion thereof, has been segregated to collateralize OTC derivatives outstanding.
(b) Security is exempt from registration under Rule 144A or Regulation S of the Securities Act of 1933. These securities are considered restricted, but liquid and may be resold in transactions exempt from registration. At September 30, 2023, the aggregate market value of these securities amounted to $956,358,586 or 29.2% of net assets.
(c) Coupon rate adjusts periodically based upon a predetermined schedule. Stated interest rate in effect at September 30, 2023.
(d) Securities are perpetual and, thus, do not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.
(e) Floating Rate Security. Stated interest/floor/ceiling rate was in effect at September 30, 2023.
(f) Security is exempt from registration under Rule 144A or Regulation S of the Securities Act of 1933. These securities, which represent 0.65% of net assets as of September 30, 2023, are considered illiquid and restricted. Additional information regarding such securities follows:

144A/Restricted & Illiquid Securities	Acquisition Date	Cost	Market Value	Percentage of Net Assets
GSF Series 2021-1, Class A1 1.433%, 08/15/2026	02/25/2021	$3,454,213	$3,358,162	0.10%
GSF Series 2021-1, Class A2 2.435%, 08/15/2026	02/25/2021	9,551,343	8,807,203	0.27%
GSF Series 2021-1, Class AS 2.638%, 08/15/2026	02/25/2021	253,041	224,176	0.01%
HFX Funding Issuer Series 2017-1A, Class A3 3.647%, 03/15/2035	11/19/2020	7,277,532	6,593,053	0.20%
JPMorgan Madison Avenue Securities Trust Series 2014-CH1, Class M2 9.679%, 11/25/2024	11/06/2015	191,138	194,024	0.01%
PMT Credit Risk Transfer Trust Series 2020-1R, Class A 8.779%, 02/27/2023	02/11/2020	796,512	788,444	0.02%
Wells Fargo Credit Risk Transfer Securities Trust Series 2015-WF1, Class 1M2 10.679%, 11/25/2025	09/28/2015	$920,819	$930,109	0.03%
Wells Fargo Credit Risk Transfer Securities Trust Series 2015-WF1, Class 2M2 10.929%, 11/25/2025	09/28/2015	227,885	235,151	0.01%

(g) IO—Interest Only.
(h) Inverse interest only security.
(i) Security in which significant unobservable inputs (Level 3) were used in determining fair value.
(j) Pay-In-Kind Payments (PIK). The issuer may pay cash interest and/or interest in additional debt securities. Rates shown are the rates in effect at September 30, 2023.
(k) Fair valued by the Adviser.
(l) Non-income producing security.

Currency Abbreviations:
EUR—Euro
JPY—Japanese Yen
USD—United States Dollar

Glossary:
ABS—Asset-Backed Securities
ARMs—Adjustable Rate Mortgages
CBT—Chicago Board of Trade
CDX-CMBX.NA—North American Commercial Mortgage-Backed Index
CLO—Collateralized Loan Obligations
CMBS—Commercial Mortgage-Backed Securities
LIBOR—London Interbank Offered Rate
OSE—Osaka Securities Exchange
REIT—Real Estate Investment Trust
REMICs—Real Estate Mortgage Investment Conduits
RFUCCT1Y—Refinitiv USD IBOR Consumer Cash Fallbacks Term 1 Year
SOFR—Secured Overnight Financing Rate
TBA—To Be Announced

See notes to financial statements.

Sanford C. Bernstein Fund, Inc.
Schedule of Investments
Short Duration Plus Portfolio
September 30, 2023

		Principal Amount (000)	U.S. $ Value
GOVERNMENTS–TREASURIES–69.1%			
United States–69.1%			
U.S. Treasury Notes			
0.125%, 12/15/2023	U.S.$	43,266	$ 42,806,694
0.75%, 08/31/2026		1,749	1,557,608
3.00%, 06/30/2024		1,434	1,407,785
3.25%, 08/31/2024		46,057	45,128,370
4.00%, 06/30/2028		1,650	1,605,880
4.125%, 10/31/2027		983	962,460
4.125%, 07/31/2028		1,051	1,028,306
4.25%, 09/30/2024		5,741	5,673,426
4.25%, 12/31/2024		20,699	20,414,586
4.375%, 10/31/2024		11,470	11,340,765
4.375%, 08/31/2028		586	580,125
4.50%, 11/30/2024		8,826	8,736,757
5.00%, 09/30/2025		11,032	11,021,458
Total Governments–Treasuries (cost $153,944,020)			152,264,220
CORPORATES–INVESTMENT GRADE–11.1%			
Financial Institutions–5.7%			
Banking–4.4%			
AIB Group PLC			
7.583%, 10/14/2026(a)		681	693,272
American Express Co.			
5.389%, 07/28/2027		359	353,794
Australia & New Zealand Banking Group Ltd.			
4.829%, 02/03/2025(a)		294	291,219
Banco Bilbao Vizcaya Argentaria SA			
5.862%, 09/14/2026		600	593,808
Banco Santander SA			
4.175%, 03/24/2028		200	184,592
Bank of Ireland Group PLC			
6.253%, 09/16/2026(a)		343	340,640
CaixaBank SA			
6.684%, 09/13/2027(a)		228	228,018
Cooperatieve Rabobank UA			
3.75%, 07/21/2026		282	262,618
Danske Bank A/S			
3.773%, 03/28/2025(a)		353	347,659
Deutsche Bank AG/New York NY			
7.146%, 07/13/2027		164	164,963
HSBC Holdings PLC			
2.999%, 03/10/2026		595	566,821
4.755%, 06/09/2028		790	747,229
ING Groep NV			
6.083%, 09/11/2027		343	341,535
Intesa Sanpaolo SpA			
7.00%, 11/21/2025(a)	U.S.$	201	$ 203,187
JPMorgan Chase & Co.			
5.546%, 12/15/2025		426	423,112
Mitsubishi UFJ Financial Group, Inc.			
4.788%, 07/18/2025		267	263,847
Nationwide Building Society			
2.972%, 02/16/2028(a)		310	277,261
Santander Holdings USA, Inc.			
2.49%, 01/06/2028		185	160,563
6.499%, 03/09/2029		159	155,139
Santander UK Group Holdings PLC			
6.833%, 11/21/2026		407	409,137
Societe Generale SA			
2.797%, 01/19/2028(a)		367	326,120
6.447%, 01/12/2027(a)		273	272,664
Standard Chartered PLC			
0.991%, 01/12/2025(a)		621	610,747
6.17%, 01/09/2027(a)		200	198,966
Sumitomo Mitsui Financial Group, Inc.			
5.464%, 01/13/2026		757	749,332
UBS Group AG			
6.373%, 07/15/2026(a)		479	477,434
			9,643,677
Finance–0.5%			
Aircastle Ltd.			
6.50%, 07/18/2028(a)		215	210,534
Aviation Capital Group LLC			
1.95%, 01/30/2026(a)		298	267,467
1.95%, 09/20/2026(a)		99	86,321
5.50%, 12/15/2024(a)		65	63,924
Synchrony Financial			
3.95%, 12/01/2027		204	179,269
4.875%, 06/13/2025		199	190,003
			997,518
REITs–0.8%			
American Tower Corp.			
3.65%, 03/15/2027		235	217,892
5.25%, 07/15/2028		106	102,459
5.80%, 11/15/2028		145	143,873
Vornado Realty LP			
2.15%, 06/01/2026		426	361,815
WEA Finance LLC/Westfield UK & Europe Finance PLC			
3.75%, 09/17/2024(a)		1,072	1,030,985
			1,857,024
			12,498,219
Industrial–5.2%			
Basic–0.3%			
Glencore Funding LLC			
4.625%, 04/29/2024(a)		623	616,745

	Principal Amount (000)		U.S. $ Value
Capital Goods–0.5%			
Caterpillar Financial Services Corp.			
5.15%, 08/11/2025	U.S.$	358	$ 356,013
CNH Industrial Capital LLC			
3.95%, 05/23/2025		376	364,483
Parker-Hannifin Corp.			
3.65%, 06/15/2024		389	382,434
			1,102,930
Communications-Media–0.3%			
Prosus NV			
3.257%, 01/19/2027(a)		367	325,254
Warnermedia Holdings, Inc.			
3.788%, 03/15/2025		359	346,686
			671,940
Consumer Cyclical-Automotive–1.0%			
General Motors Financial Co., Inc.			
5.80%, 06/23/2028		211	205,993
Harley-Davidson Financial Services, Inc.			
3.05%, 02/14/2027(a)		577	514,603
Hyundai Capital America			
2.75%, 09/27/2026(a)		1,010	921,645
Toyota Motor Credit Corp.			
5.00%, 08/14/2026		594	587,930
			2,230,171
Consumer Cyclical-Other–0.3%			
Las Vegas Sands Corp.			
2.90%, 06/25/2025		393	366,079
3.20%, 08/08/2024		227	219,616
			585,695
Consumer Non-Cyclical–0.8%			
Bat International Finance PLC			
5.931%, 02/02/2029		238	233,526
Philip Morris International, Inc.			
4.875%, 02/13/2026		445	437,448
5.00%, 11/17/2025		407	402,063
Thermo Fisher Scientific, Inc.			
4.953%, 08/10/2026		358	354,069
Zoetis, Inc.			
5.40%, 11/14/2025		230	229,041
			1,656,147
Energy–1.0%			
Canadian Natural Resources Ltd.			
2.05%, 07/15/2025		663	618,314
Continental Resources, Inc./OK			
2.268%, 11/15/2026(a)		618	547,560
Marathon Oil Corp.			
4.40%, 07/15/2027		352	330,989
ONEOK, Inc.			
5.55%, 11/01/2026		356	353,679
Var Energi ASA			
7.50%, 01/15/2028(a)		349	358,294
			2,208,836

	Principal Amount (000)		U.S. $ Value
Other Industrial–0.2%			
LKQ Corp.			
5.75%, 06/15/2028(a)	U.S.$	368	$ 359,544
Services–0.2%			
Amazon.com, Inc.			
4.55%, 12/01/2027		412	403,352
Technology–0.3%			
Kyndryl Holdings, Inc.			
2.05%, 10/15/2026		641	558,638
TSMC Arizona Corp.			
3.875%, 04/22/2027		227	215,745
			774,383
Transportation–Airlines–0.3%			
Delta Air Lines, Inc./SkyMiles IP Ltd.			
4.50%, 10/20/2025(a)		788	763,991
			11,373,734
Utility–0.2%			
Electric–0.2%			
Alexander Funding Trust II			
7.467%, 07/31/2028(a)		240	239,801
Public Service Enterprise Group, Inc.			
5.85%, 11/15/2027		266	267,495
			507,296
Total Corporates–Investment Grade (cost $25,183,402)			24,379,249
ASSET-BACKED SECURITIES–6.9%			
Autos-Fixed Rate–5.0%			
ACM Auto Trust			
Series 2023-1A, Class A 6.61%, 01/22/2030(a)		264	263,676
American Credit Acceptance Receivables Trust			
Series 2022-3, Class A 4.12%, 02/13/2026(a)		73	72,703
Carmax Auto Owner Trust			
Series 2021-1, Class C 0.94%, 12/15/2026		190	175,383
Carvana Auto Receivables Trust			
Series 2021-N1, Class C 1.30%, 01/10/2028		170	158,379
CPS Auto Receivables Trust			
Series 2021-B, Class C 1.23%, 03/15/2027(a)		186	184,408
Series 2022-D, Class A 6.09%, 01/15/2027(a)		516	515,354
Series 2023-A, Class A 5.54%, 03/16/2026(a)		204	203,196
Donlen Fleet Lease Funding 2 LLC			
Series 2021-2, Class C 1.20%, 12/11/2034(a)		371	354,858

	Principal Amount (000)		U.S. $ Value
Drive Auto Receivables Trust			
Series 2021-1, Class C			
1.02%, 06/15/2027	U.S.$	77	$ 75,783
DT Auto Owner Trust			
Series 2021-2A, Class C			
1.10%, 02/16/2027(a)		185	180,906
Series 2023-1A, Class A			
5.48%, 04/15/2027(a)		423	421,992
Enterprise Fleet Financing LLC			
Series 2023-2, Class A2			
5.56%, 04/22/2030(a)		720	714,445
Exeter Automobile Receivables Trust			
Series 2021-1A, Class C			
0.74%, 01/15/2026		100	99,703
First Investors Auto Owner Trust			
Series 2021-1A, Class C			
1.17%, 03/15/2027(a)		351	336,856
Flagship Credit Auto Trust			
Series 2020-4, Class C			
1.28%, 02/16/2027(a)		584	567,884
Ford Credit Auto Owner Trust			
Series 2021-1, Class C			
1.91%, 10/17/2033(a)		202	180,211
Foursight Capital Automobile Receivables Trust			
Series 2021-1, Class C			
1.02%, 09/15/2026(a)		229	225,670
Hertz Vehicle Financing III LLC			
Series 2022-1A, Class A			
1.99%, 06/25/2026(a)		562	526,571
JPMorgan Chase Bank, NA–CACLN			
Series 2020-2, Class D			
1.487%, 02/25/2028(a)		15	14,399
Series 2021-1, Class B			
0.875%, 09/25/2028(a)		138	135,038
Series 2021-2, Class B			
0.889%, 12/26/2028(a)		120	116,247
LAD Auto Receivables Trust			
Series 2022-1A, Class A			
5.21%, 06/15/2027(a)		341	338,579
Lendbuzz Securitization Trust			
Series 2023-2A, Class A1			
5.835%, 05/15/2024(a)		94	94,247
Prestige Auto Receivables Trust			
Series 2022-1A, Class A2			
5.90%, 07/15/2025(a)		390	389,428
Research-Driven Pagaya Motor Asset Trust VII			
Series 2022-3A, Class A			
5.38%, 11/25/2030(a)		437	429,755
Santander Bank Auto Credit-Linked Notes			
Series 2022-A, Class B			
5.281%, 05/15/2032(a)		242	239,541
Series 2022-B, Class B			
5.721%, 08/16/2032(a)		348	346,360
Series 2022-C, Class B			
6.451%, 12/15/2032(a)	U.S.$	292	$ 291,056
Santander Consumer Auto Receivables Trust			
Series 2021-AA, Class D			
1.57%, 01/15/2027(a)		727	668,051
Santander Drive Auto Receivables Trust			
Series 2020-4, Class D			
1.48%, 01/15/2027		395	384,634
Tricolor Auto Securitization Trust			
Series 2023-1A, Class A			
6.48%, 08/17/2026(a)		331	330,496
United Auto Credit Securitization Trust			
Series 2022-2, Class A			
4.39%, 04/10/2025(a)		67	67,363
Westlake Automobile Receivables Trust			
Series 2020-3A, Class C			
1.24%, 11/17/2025(a)		208	206,707
Series 2023-1A, Class A2A			
5.51%, 06/15/2026(a)		733	730,963
World Omni Select Auto Trust			
Series 2023-A, Class A2A			
5.92%, 03/15/2027		956	954,706
			10,995,548
Other ABS-Fixed Rate–1.9%			
Affirm Asset Securitization Trust			
Series 2021-Z1, Class A			
1.07%, 08/15/2025(a)		37	36,833
Amur Equipment Finance Receivables XI LLC			
Series 2022-2A, Class A2			
5.30%, 06/21/2028(a)		231	228,481
Atalaya Equipment Leasing Trust			
Series 2021-1A, Class A2			
1.23%, 05/15/2026(a)		122	120,648
Avant Loans Funding Trust			
Series 2021-REV1, Class A			
1.21%, 07/15/2030(a)		502	496,022
Cajun Global LLC			
Series 2021-1, Class A2			
3.931%, 11/20/2051(a)		100	87,652
College Ave Student Loans LLC			
Series 2021-C, Class A2			
2.32%, 07/26/2055(a)		383	329,346
Dext ABS LLC			
Series 2021-1, Class A			
1.12%, 02/15/2028(a)		289	279,274
Hardee's Funding LLC			
Series 2018-1A, Class A23			
5.71%, 06/20/2048(a)		852	760,728
Kubota Credit Owner Trust			
Series 2023-1A, Class A2			
5.40%, 02/17/2026(a)		760	755,953

	Principal Amount (000)		U.S. $ Value
MVW LLC Series 2021-2A, Class A 1.43%, 05/20/2039(a)	U.S.$	311	$ 280,791
Neighborly Issuer LLC Series 2021-1A, Class A2 3.584%, 04/30/2051(a)		221	184,293
Nelnet Student Loan Trust Series 2021-CA, Class AFX 1.32%, 04/20/2062(a)		302	270,471
Series 2021-DA, Class AFX 1.63%, 04/20/2062(a)		100	89,715
NMEF Funding LLC Series 2022-B, Class A2 6.07%, 06/15/2029(a)		266	264,508
Upstart Securitization Trust Series 2021-3, Class A 0.83%, 07/20/2031(a)		7	7,312
			4,192,027
Total Asset-Backed Securities (cost $15,798,244)			15,187,575

COLLATERALIZED MORTGAGE OBLIGATIONS–5.2%

Risk Share Floating Rate–4.8%

	Principal Amount (000)		U.S. $ Value
Bellemeade Re Ltd. Series 2021-1A, Class M1B 7.51% (SOFR + 2.20%), 03/25/2031(a)(b)		684	686,407
Series 2021-2A, Class M1A 6.51% (SOFR + 1.20%), 06/25/2031(a)(b)		113	112,346
Series 2021-3A, Class A2 6.31% (SOFR + 1.00%), 09/25/2031(a)(b)		480	474,858
Series 2022-2, Class M1A 9.31% (SOFR + 4.00%), 09/27/2032(a)(b)		858	881,215
Connecticut Avenue Securities Trust Series 2021-R01, Class 1M1 6.06% (SOFR + 0.75%), 10/25/2041(a)(b)		26	26,273
Series 2021-R03, Class 1M1 6.16% (SOFR + 0.85%), 12/25/2041(a)(b)		352	348,962
Series 2022-R01, Class 1M1 6.31% (SOFR + 1.00%), 12/25/2041(a)(b)		818	813,146
Series 2022-R02, Class 2M1 6.51% (SOFR + 1.20%), 01/25/2042(a)(b)		263	261,756
Series 2022-R05, Class 2M1 7.21% (SOFR + 1.90%), 04/25/2042(a)(b)		111	110,482
Series 2022-R08, Class 1M1 7.86% (SOFR + 2.55%), 07/25/2042(a)(b)	U.S.$	662	$ 673,710
Series 2023-R02, Class 1M1 7.61% (SOFR + 2.30%), 01/25/2043(a)(b)		316	320,162
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes Series 2015-DNA1, Class M3 8.729% (SOFR + 3.41%), 10/25/2027(b)		43	43,613
Series 2021-DNA5, Class M2 6.96% (SOFR + 1.65%), 01/25/2034(a)(b)		133	133,323
Series 2021-DNA6, Class M1 6.11% (SOFR + 0.80%), 10/25/2041(a)(b)		252	251,639
Series 2021-DNA7, Class M1 6.16% (SOFR + 0.85%), 11/25/2041(a)(b)		543	537,214
Series 2021-HQA4, Class M1 6.26% (SOFR + 0.95%), 12/25/2041(a)(b)		402	394,692
Series 2022-DNA1, Class M1A 6.31% (SOFR + 1.00%), 01/25/2042(a)(b)		302	299,077
Series 2022-DNA2, Class M1A 6.61% (SOFR + 1.30%), 02/25/2042(a)(b)		299	298,021
Series 2022-DNA4, Class M1A 7.51% (SOFR + 2.20%), 05/25/2042(a)(b)		269	271,919
Series 2022-DNA5, Class M1A 8.26% (SOFR + 2.95%), 06/25/2042(a)(b)		373	382,950
Series 2022-DNA7, Class M1A 7.81% (SOFR + 2.50%), 03/25/2052(a)(b)		778	790,079
Series 2022-HQA1, Class M1A 7.41% (SOFR + 2.10%), 03/25/2042(a)(b)		387	389,953
Series 2022-HQA2, Class M1A 7.96% (SOFR + 2.65%), 07/25/2042(a)(b)		656	670,749
Series 2023-DNA1, Class M1A 7.41% (SOFR + 2.10%), 03/25/2043(a)(b)		392	395,402
Series 2023-DNA2, Class M1A 7.41% (SOFR + 2.10%), 04/25/2043(a)(b)		304	307,045
Federal National Mortgage Association Connecticut Avenue Securities Series 2014-C04, Class 1M2 10.329% (SOFR + 5.01%), 11/25/2024(b)		157	162,677

		Principal Amount (000)	U.S. $ Value
Series 2015-C01, Class 1M2 9.729% (SOFR + 4.41%), 02/25/2025(b)	U.S.$	28	$ 28,680
Series 2015-C02, Class 1M2 9.429% (SOFR + 4.11%), 05/25/2025(b)		8	8,691
Series 2021-R02, Class 2M1 6.21% (SOFR + 0.90%), 11/25/2041(a)(b)		279	276,465
PMT Credit Risk Transfer Trust			
Series 2019-2R, Class A 9.182% (SOFR + 3.86%), 05/30/2025(a)(b)		62	62,181
Series 2019-3R, Class A 9.129% (SOFR + 3.81%), 11/27/2031(a)(b)		20	19,692
Triangle Re Ltd.			
Series 2021-3, Class M1A 7.21% (SOFR + 1.90%), 02/25/2034(a)(b)		102	102,508
			10,535,887
Agency Floating Rate–0.3%			
Federal Home Loan Mortgage Corp. REMICs			
Series 4248, Class QF 5.928% (SOFR + 0.61%), 06/15/2039(b)		235	228,503
Series 4286, Class VF 5.878% (SOFR + 0.56%), 12/15/2043(b)		203	196,359
Federal National Mortgage Association REMICs			
Series 2013-57, Class FN 5.779% (SOFR + 0.46%), 06/25/2043(b)		151	145,838
Series 2014-49, Class AF 5.068% (SOFR + 0.43%), 08/25/2044(b)		260	250,829
			821,529
Agency Fixed Rate–0.1%			
Federal Home Loan Mortgage Corp. REMICs			
Series 4029, Class NE 2.50%, 03/15/2041		188	176,581
Non-Agency Floating Rate – 0.0%			
JPMorgan Chase Bank, NA			
Series 2019-CL1, Class M3 7.534% (SOFR + 2.21%), 04/25/2047(a)(b)		49	48,833
Total Collateralized Mortgage Obligations (cost $11,566,237)			11,582,830

		Principal Amount (000)	U.S. $ Value
COMMERCIAL MORTGAGE-BACKED SECURITIES–2.7%			
Non-Agency Floating Rate CMBS–1.7%			
AREIT Trust			
Series 2022-CRE6, Class A 6.563% (SOFR + 1.25%), 01/20/2037(a)(b)	U.S.$	728	$ 718,309
BBCMS Mortgage Trust			
Series 2020-BID, Class A 7.588% (SOFR + 2.25%), 10/15/2037(a)(b)		546	519,908
BFLD Trust			
Series 2021-FPM, Class A 7.048% (SOFR + 1.71%), 06/15/2038(a)(b)		795	759,878
CLNY Trust			
Series 2019-IKPR, Class D 7.468% (SOFR + 2.14%), 11/15/2038(a)(b)		180	166,031
GCT Commercial Mortgage Trust			
Series 2021-GCT, Class B 6.698% (SOFR + 1.36%), 02/15/2038(a)(b)		469	309,469
Morgan Stanley Capital I Trust			
Series 2019-BPR, Class C 8.972% (SOFR + 3.64%), 05/15/2036(a)(b)		365	344,075
Natixis Commercial Mortgage Securities Trust			
Series 2019-MILE, Class A 6.912% (SOFR + 1.58%), 07/15/2036(a)(b)		141	128,250
VASA Trust			
Series 2021-VASA, Class A 6.348% (SOFR + 1.01%), 07/15/2039(a)(b)		830	726,035
			3,671,955
Non-Agency Fixed Rate CMBS–1.0%			
BAMLL Commercial Mortgage Securities Trust			
Series 2013-WBRK, Class D 3.652%, 03/10/2037(a)		185	146,715
GS Mortgage Securities Trust			
Series 2011-GC5, Class AS 5.209%, 08/10/2044(a)		385	368,438
GSF			
Series 2021-1, Class A1 1.433%, 08/15/2026(c)(d)		381	357,960
Series 2021-1, Class A2 2.435%, 08/15/2026(c)(d)		538	505,632
Series 2021-1, Class AS 2.638%, 08/15/2026(c)(d)		18	16,205
HFX Funding Issuer			
Series 2017-1A, Class A3 3.647%, 03/15/2035(d)		470	451,711
LSTAR Commercial Mortgage Trust			
Series 2016-4, Class A2 2.579%, 03/10/2049(a)		114	111,168

		Principal Amount (000)	U.S. $ Value
UBS-Barclays Commercial Mortgage Trust Series 2013-C5, Class C 3.865%, 03/10/2046(a)	U.S.$	505	$ 358,546
			2,316,375
Agency CMBS–0.0%			
Government National Mortgage Association Series 2006-51, Class IO 0.939%, 08/16/2046(e)		246	3,364
Total Commercial Mortgage-Backed Securities (cost $6,705,385)			5,991,694

AGENCIES–1.7%

		Principal Amount (000)	U.S. $ Value
Agency Debentures–1.7%			
Federal Farm Credit Banks Fund			
4.50%, 08/14/2026		605	598,811
Federal Home Loan Banks			
2.50%, 02/13/2024		445	440,056
4.00%, 06/30/2028		2,000	1,941,920
Federal National Mortgage Association			
2.50%, 02/05/2024		810	801,517
Total Agencies (cost $3,819,429)			3,782,304

COLLATERALIZED LOAN OBLIGATIONS–1.4%

		Principal Amount (000)	U.S. $ Value
CLO–Floating Rate–1.4%			
AGL CLO 12 Ltd. Series 2021-12A, Class A1 6.748% (SOFR + 1.42%), 07/20/2034(a)(b)		686	679,696
Dryden 78 CLO Ltd. Series 2020-78A, Class C 7.52% (SOFR + 2.21%), 04/17/2033(a)(b)		320	316,296
Elevation CLO Ltd. Series 2020-11A, Class C 7.77% (SOFR + 2.46%), 04/15/2033(a)(b)		250	242,510
Goldentree Loan Management US CLO 7 Ltd. Series 2020-7A, Class AR 6.658% (SOFR + 1.33%), 04/20/2034(a)(b)		453	449,116
Magnetite XXVI Ltd. Series 2020-26A, Class A1R 6.733% (SOFR + 1.38%), 07/25/2034(a)(b)		739	735,254
Rad CLO 7 Ltd. Series 2020-7A, Class A1 6.77% (SOFR + 1.46%), 04/17/2033(a)(b)		444	442,460
Voya CLO Ltd. Series 2019-1A, Class DR 8.42% (SOFR + 3.11%), 04/15/2031(a)(b)	U.S.$	130	$ 124,014
Total Collateralized Loan Obligations (cost $3,013,248)			2,989,346

MORTGAGE PASS-THROUGHS–0.6%

		Principal Amount (000)	U.S. $ Value
Agency Fixed Rate 30-Year–0.6%			
Federal Home Loan Mortgage Corp. Series 2019			
3.50%, 10/01/2049		122	106,727
3.50%, 11/01/2049		595	520,517
Federal National Mortgage Association Series 2010			
5.00%, 02/01/2040		522	514,506
Government National Mortgage Association Series 2002			
7.50%, 03/15/2032		25	25,520
Series 2009			
5.00%, 10/15/2039		198	193,952
			1,361,222
Agency Fixed Rate 15-Year–0.0%			
Federal Home Loan Mortgage Corp. Gold Series 2011			
5.00%, 07/01/2025		2	2,316
6.50%, 03/01/2026		1	1,345
			3,661
Agency ARMs–0.0%			
Federal National Mortgage Association Series 2007 6.814% (RFUCCT6M + 1.31%), 01/01/2037(b)		0**	413
Total Mortgage Pass-Throughs (cost $1,553,519)			1,365,296

LOCAL GOVERNMENTS–US MUNICIPAL BONDS–0.1%

		Principal Amount (000)	U.S. $ Value
United States–0.1%			
New Jersey Turnpike Authority Series 2021-B 1.047%, 01/01/2026 (cost $125,000)		125	114,162
Total Investments—98.8% (cost $221,708,484)			217,656,676
Other assets less liabilities—1.2%			2,715,227
Net Assets—100.0%			**$ 220,371,903**

FUTURES (see Note 3)

Description	Number of Contracts	Expiration Month	Current Notional	Value and Unrealized Appreciation (Depreciation)
Purchased Contracts				
U.S. 10 Yr Ultra Futures	3	December 2023	$ 334,687	$ (9,426)
U.S. T-Note 2 Yr (CBT) Futures	393	December 2023	79,665,399	(154,588)
U.S. T-Note 5 Yr (CBT) Futures	344	December 2023	36,243,625	(395,503)
Sold Contracts				
10 Yr Japan Bond (OSE) Futures	8	December 2023	7,760,171	59,654
U.S. Ultra Bond (CBT) Futures	1	December 2023	118,688	8,717
				$(491,146)

FORWARD CURRENCY EXCHANGE CONTRACTS (see Note 3)

Counterparty	Contracts to Deliver (000)		In Exchange For (000)		Settlement Date	Unrealized Appreciation (Depreciation)
State Street Bank & Trust Co.	JPY	22,267	USD	151	10/19/2023	$2,061

CENTRALLY CLEARED CREDIT DEFAULT SWAPS (see Note 3)

Description	Fixed Rate (Pay) Receive	Payment Frequency	Implied Credit Spread at September 30, 2023	Notional Amount (000)		Market Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation (Depreciation)
Buy Contracts								
CDX-NAHY Series 41, 5 Year Index, 12/20/2028*	(5.00)%	Quarterly	4.79%	USD	2,770	$(26,394)	$(26,550)	$156

* Termination date

CENTRALLY CLEARED INTEREST RATE SWAPS (see Note 3)

			Rate Type					
Notional Amount (000)		Termination Date	Payments made by the Fund	Payments received by the Fund	Payment Frequency Paid/ Received	Market Value	Upfront Premiums Paid (Received)	Unrealized Appreciation (Depreciation)
USD	2,830	05/21/2031	1.365%	1 Day SOFR	Annual	$572,605	$352,773	$219,832

** Principal amount less than 500.

(a) Security is exempt from registration under Rule 144A or Regulation S of the Securities Act of 1933. These securities are considered restricted, but liquid and may be resold in transactions exempt from registration. At September 30, 2023, the aggregate market value of these securities amounted to $41,900,069 or 19.0% of net assets.

(b) Floating Rate Security. Stated interest/floor/ceiling rate was in effect at September 30, 2023.

(c) Security in which significant unobservable inputs (Level 3) were used in determining fair value.

(d) Security is exempt from registration under Rule 144A or Regulation S of the Securities Act of 1933. These securities, which represent 0.61% of net assets as of September 30, 2023, are considered illiquid and restricted. Additional information regarding such securities follows:

144A/Restricted & Illiquid Securities	Acquisition Date	Cost	Market Value	Percentage of Net Assets
GSF Series 2021-1, Class A1 1.433%, 08/15/2026	02/25/2021	$367,922	$357,960	0.16%
GSF Series 2021-1, Class A2 2.435%, 08/15/2026	02/25/2021	548,315	505,632	0.23%
GSF Series 2021-1, Class AS 2.638%, 08/15/2026	02/25/2021	18,292	16,205	0.01%

144A/Restricted & Illiquid Securities	Acquisition Date	Cost	Market Value	Percentage of Net Assets
HFX Funding Issuer Series 2017-1A, Class A3 3.647%, 03/15/2035	11/19/2020	$498,606	$451,711	0.21%

(e) IO—Interest Only.

Currency Abbreviations:

JPY—Japanese Yen
USD—United States Dollar

Glossary:

ARMs—Adjustable Rate Mortgages
CBT—Chicago Board of Trade
CDX-NAHY—North American High Yield Credit Default Swap Index
CLO—Collateralized Loan Obligations
CMBS—Commercial Mortgage-Backed Securities
OSE—Osaka Securities Exchange
RFUCCT6M—Refinitiv USD IBOR Consumer Cash Fallbacks Term 6 Months
REIT—Real Estate Investment Trust
REMICs—Real Estate Mortgage Investment Conduits
SOFR—Secured Overnight Financing Rate

See notes to financial statements.

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