

Full Portfolio Holdings* as of March 31, 2024

The value of holdings represents the market value for non-derivative positions and unrealized appreciation/(depreciation) for derivative positions.

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
ASSET & COMMERCIAL MORTGAGE-BACKED SECURITIES					
JP Morgan Mortgage Trust	6.443	4/25/2054	3,027,431	2,774,939	0.45%
Sound Point CLO XXVI Ltd.	7.229	7/20/2034	2,340,000	2,331,988	0.38%
Federal National Mortgage Association Connecticut Avenue Securities	8.571	9/25/2043	1,950,000	2,040,618	0.33%
BlueMountain CLO Ltd.	7.279	7/30/2030	2,000,000	1,997,322	0.33%
Buttermilk Park CLO Ltd.	7.226	10/15/2031	1,750,000	1,748,275	0.29%
Long Point Park CLO Ltd.	7.278	1/17/2030	1,750,000	1,741,250	0.28%
ALM Ltd.	7.426	10/15/2029	1,500,000	1,506,054	0.25%
Carlyle U.S. CLO Ltd.	11.829	4/20/2034	1,500,000	1,498,362	0.24%
Madison Park Funding XI Ltd.	8.827	7/23/2029	1,500,000	1,491,429	0.24%
Starwood Trust	6.465	7/15/2036	1,450,000	1,430,969	0.23%
BlueMountain CLO XXII Ltd.	7.076	7/15/2031	1,400,000	1,401,340	0.23%
BX Commercial Mortgage Trust	7.990	3/15/2041	1,345,000	1,344,999	0.22%
Sequoia Mortgage Trust	6.517	12/25/2053	1,463,362	1,317,885	0.22%
Wells Fargo NA	0.940	8/15/2061	31,175,347	1,277,787	0.21%
Federal National Mortgage Association Connecticut Avenue Securities	8.320	4/25/2042	1,235,000	1,273,496	0.21%
SREIT Trust	7.018	11/15/2038	1,282,196	1,265,946	0.21%
Dell Equipment Finance Trust	5.650	9/22/2028	1,257,000	1,259,871	0.21%
Cayuga Park CLO Ltd.	8.678	7/17/2034	1,255,000	1,252,274	0.20%
Neuberger Berman Loan Advisers CLO 38 Ltd.	8.579	10/20/2035	1,250,000	1,251,113	0.20%
Oaktree CLO Ltd.	7.226	7/15/2034	1,250,000	1,249,999	0.20%
Barings CLO Ltd.	7.576	10/15/2036	1,250,000	1,247,578	0.20%
Neuberger Berman Loan Advisers CLO 31 Ltd.	7.129	4/20/2031	1,250,000	1,244,715	0.20%
Race Point VIII CLO Ltd.	7.631	2/20/2030	1,250,000	1,244,664	0.20%
Ford Credit Auto Lease Trust	5.290	6/15/2026	1,250,000	1,244,647	0.20%
Ford Credit Auto Lease Trust	5.540	12/15/2026	1,250,000	1,242,953	0.20%
FirstKey Homes Trust	3.017	10/19/2037	1,305,000	1,235,037	0.20%
Cologix Data Centers U.S. Issuer LLC	3.300	12/26/2051	1,340,000	1,217,986	0.20%
OHA Credit Funding 7 Ltd.	7.360	2/24/2037	1,215,000	1,215,666	0.20%
Dryden 85 CLO Ltd.	7.626	10/15/2035	1,215,000	1,205,480	0.20%
CIFC Funding Ltd.	7.379	10/22/2031	1,200,000	1,200,456	0.20%
Madison Park Funding XIII Ltd.	7.071	4/19/2030	1,200,000	1,200,086	0.20%
Sound Point CLO VI-R Ltd.	7.379	10/20/2031	1,200,000	1,199,207	0.20%
BlueMountain CLO Ltd.	7.269	8/15/2031	1,200,000	1,197,998	0.20%
LCM XIV LP	7.159	7/20/2031	1,200,000	1,197,758	0.20%
Dryden XXVI Senior Loan Fund	7.026	4/15/2029	1,200,000	1,195,658	0.20%
Voya CLO Ltd.	7.666	7/14/2031	1,200,000	1,190,548	0.19%
Whetstone Park CLO Ltd.	8.479	1/20/2035	1,205,000	1,186,391	0.19%
CF Hippolyta Issuer LLC	2.280	7/15/2060	1,281,719	1,179,106	0.19%
STAR Trust	7.440	1/17/2039	1,210,000	1,161,115	0.19%

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Vantage Data Centers Issuer LLC	6.316	3/16/2048	1,145,000	1,156,419	0.19%
NJ Trust	6.481	1/6/2029	1,115,000	1,153,281	0.19%
Barings CLO Ltd.	8.776	10/15/2036	1,110,000	1,110,079	0.18%
Barings CLO Ltd.	7.526	10/15/2033	1,095,000	1,090,283	0.18%
JP Morgan Mortgage Trust	4.016	11/25/2050	1,214,610	1,081,210	0.18%
JP Morgan Mortgage Trust	4.016	11/25/2050	1,200,595	1,068,735	0.17%
JP Morgan Chase Commercial Mortgage Securities Trust	3.749	6/5/2039	1,190,000	1,054,358	0.17%
Stratus CLO Ltd.	8.229	12/28/2029	1,050,000	1,052,050	0.17%
Verus Securitization Trust	6.193	3/25/2068	1,039,695	1,040,133	0.17%
GCAT Trust	4.348	4/25/2067	1,108,336	1,024,066	0.17%
Barings CLO Ltd.	7.479	7/20/2029	1,000,000	998,434	0.16%
Carlyle Global Market Strategies CLO Ltd.	8.529	7/20/2031	995,000	994,944	0.16%
Voya Ltd.	7.526	10/15/2030	1,000,000	994,372	0.16%
Carlyle Global Market Strategies CLO Ltd.	7.378	4/17/2031	1,000,000	992,004	0.16%
Neuberger Berman Loan Advisers CLO 38 Ltd.	7.579	10/20/2035	990,000	982,342	0.16%
Voya CLO Ltd.	7.476	10/15/2030	990,000	981,002	0.16%
Nissan Auto Lease Trust	4.910	1/15/2026	975,000	971,348	0.16%
Bain Capital Credit CLO Ltd.	8.827	10/23/2034	970,000	970,030	0.16%
Broad River BSL Funding CLO Ltd.	7.279	7/20/2034	965,000	964,936	0.16%
Life Mortgage Trust	7.790	3/15/2038	982,970	953,710	0.16%
Neuberger Berman CLO XX Ltd.	7.476	7/15/2034	930,000	930,461	0.15%
LCM XXV Ltd.	7.879	7/20/2030	931,334	923,028	0.15%
Bain Capital Credit CLO Ltd.	7.727	10/23/2034	925,000	921,726	0.15%
Ford Credit Auto Owner Trust	5.280	2/15/2036	905,000	916,168	0.15%
STAR Trust	7.140	1/17/2039	935,000	911,539	0.15%
JP Morgan Mortgage Trust	4.016	11/25/2050	1,006,257	895,741	0.15%
Magnetite XXV Ltd.	11.936	1/25/2032	870,000	868,860	0.14%
BX Trust	8.989	4/15/2029	850,000	849,468	0.14%
Madison Park Funding XXX Ltd.	8.076	4/15/2029	850,000	847,136	0.14%
CIFC Funding Ltd.	7.579	10/20/2034	835,000	833,172	0.14%
Voya CLO Ltd.	7.760	10/18/2031	800,000	796,790	0.13%
CIFC Funding Ltd.	7.476	1/16/2033	785,000	791,286	0.13%
BCRED BSL CLO Ltd.	7.329	10/20/2034	775,000	773,899	0.13%
Wells Fargo NA	1.760	3/15/2063	8,595,820	752,052	0.12%
Progress Residential Trust	1.805	4/17/2038	820,000	750,552	0.12%
Wells Fargo NA	1.207	3/15/2063	13,815,667	727,787	0.12%
ARI Fleet Lease Trust	5.410	2/17/2032	726,527	724,806	0.12%
Hyundai Auto Lease Securitization Trust	5.050	1/15/2026	705,000	702,774	0.11%
DLLAD LLC	4.790	1/20/2028	705,000	697,984	0.11%
Neuberger Berman CLO XVI-S Ltd.	7.476	4/15/2034	700,000	696,523	0.11%
Natixis Commercial Mortgage Securities Trust	4.773	6/17/2038	750,000	680,585	0.11%
JP Morgan Chase Commercial Mortgage Securities Trust	3.620	1/16/2037	1,195,000	671,268	0.11%
Octagon Investment Partners 48 Ltd.	8.679	10/20/2034	690,000	670,392	0.11%
Atlas Senior Loan Fund X Ltd.	7.076	1/15/2031	650,000	650,001	0.11%

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Carlyle U.S. CLO Ltd.	8.529	4/20/2034	645,000	645,045	0.11%
CIFC Funding Ltd.	8.578	4/17/2034	640,000	640,036	0.10%
Retained Vantage Data Centers Issuer LLC	5.000	9/15/2048	658,000	636,029	0.10%
Federal National Mortgage Association Connecticut Avenue Securities	7.120	1/25/2044	618,000	620,762	0.10%
Benchmark Mortgage Trust	1.189	3/15/2062	12,424,110	619,721	0.10%
FirstKey Homes Trust	1.667	10/19/2037	650,000	608,272	0.10%
COLT Mortgage Loan Trust	3.662	12/27/2066	800,000	606,847	0.10%
CSMC Trust	3.653	11/13/2039	1,000,000	600,421	0.10%
BX Trust	6.890	11/15/2032	602,000	599,366	0.10%
Wells Fargo NA	0.423	2/15/2055	21,650,966	577,016	0.09%
Stack Infrastructure Issuer LLC	1.877	3/26/2046	625,000	576,456	0.09%
Carlyle Global Market Strategies CLO Ltd.	7.379	7/20/2032	560,000	560,099	0.09%
Carlyle Global Market Strategies CLO Ltd.	7.175	7/20/2032	560,000	560,000	0.09%
GS Mortgage Securities Trust	1.139	7/10/2052	12,228,488	558,480	0.09%
JP Morgan Mortgage Trust	2.827	12/25/2051	748,959	546,620	0.09%
Starwood Trust	6.815	7/15/2036	550,000	542,438	0.09%
Compass Datacenters Issuer II LLC	5.250	2/25/2049	550,000	538,450	0.09%
Aligned Data Centers Issuer LLC	6.000	8/17/2048	530,000	530,149	0.09%
Kubota Credit Owner Trust	5.400	2/17/2026	527,854	527,388	0.09%
Apidos CLO XXXIV Ltd.	7.629	1/20/2035	520,000	518,712	0.08%
Wells Fargo NA	0.710	11/15/2050	24,734,581	515,545	0.08%
Ford Credit Auto Owner Trust	5.220	3/15/2030	510,000	509,012	0.08%
Aligned Data Centers Issuer LLC	6.350	10/15/2047	500,000	506,328	0.08%
Ballyrock CLO 19 Ltd.	12.428	4/20/2035	505,000	497,223	0.08%
Federal National Mortgage Association Connecticut Avenue Securities	7.020	7/25/2043	480,784	485,020	0.08%
Benchmark Mortgage Trust	0.574	7/15/2056	11,755,864	481,038	0.08%
CFMT LLC	1.390	9/22/2031	489,234	478,639	0.08%
Hotwire Funding LLC	5.687	5/20/2053	480,000	470,022	0.08%
GS Mortgage Securities Trust	0.414	3/10/2051	33,009,059	465,665	0.08%
Enterprise Fleet Financing LLC	6.400	3/20/2030	455,000	462,014	0.08%
Benchmark Mortgage Trust	0.619	1/15/2052	20,676,631	456,482	0.07%
JP Morgan Chase & Co.	7.944	10/25/2057	449,782	449,124	0.07%
Benchmark Mortgage Trust	0.460	7/15/2051	27,707,462	435,861	0.07%
Wells Fargo NA	0.885	5/15/2062	12,015,010	435,202	0.07%
Magnetite XXVIII Ltd.	7.479	1/20/2035	400,000	399,960	0.07%
Dewolf Park CLO Ltd.	7.426	10/15/2030	400,000	397,593	0.06%
CSAIL Commercial Mortgage Trust	0.747	11/15/2050	20,670,982	397,476	0.06%
Wells Fargo NA	0.685	12/15/2052	12,331,134	392,184	0.06%
GS Mortgage-Backed Securities Corp. Trust	3.257	3/27/2051	459,559	383,843	0.06%
Navient Private Education Refi Loan Trust	5.510	10/15/2071	374,312	375,991	0.06%
BX Trust	6.737	10/15/2036	380,000	374,775	0.06%
GS Mortgage-Backed Securities Corp. Trust	2.774	5/25/2051	461,653	359,858	0.06%
CSAIL Commercial Mortgage Trust	0.544	8/15/2051	17,644,098	358,983	0.06%
CD Mortgage Trust	0.952	2/10/2050	17,751,762	357,244	0.06%

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Magnetite XXVIII Ltd.	8.479	1/20/2035	350,000	347,215	0.06%
Tricon Residential Trust	5.100	7/17/2040	344,682	346,307	0.06%
ExteNet LLC	3.204	7/25/2049	350,000	346,019	0.06%
Auxilior Term Funding LLC	5.700	2/15/2030	320,000	323,184	0.05%
Home Partners of America Trust	2.302	12/17/2026	341,311	314,825	0.05%
Wheels Fleet Lease Funding 1 LLC	6.460	8/18/2038	310,000	312,456	0.05%
New Economy Assets Phase 1 Sponsor LLC	1.910	10/20/2061	350,000	306,609	0.05%
Kubota Credit Owner Trust	5.280	1/18/2028	295,000	295,691	0.05%
GS Mortgage-Backed Securities Corp. Trust	2.774	5/25/2051	366,429	290,599	0.05%
GS Mortgage-Backed Securities Corp. Trust	3.257	3/27/2051	355,227	289,818	0.05%
Verus Securitization Trust	6.259	12/25/2068	283,839	284,704	0.05%
Stack Infrastructure Issuer LLC	5.900	7/25/2048	285,000	281,072	0.05%
Apidos CLO XXXIII Ltd.	7.480	10/24/2034	270,000	268,964	0.04%
Tricon American Homes Trust	2.032	11/17/2039	305,000	268,586	0.04%
Hotwire Funding LLC	2.311	11/20/2051	295,000	266,788	0.04%
Ballyrock CLO Ltd.	7.529	10/20/2031	260,000	260,002	0.04%
Aligned Data Centers Issuer LLC	6.500	11/16/2048	245,000	249,767	0.04%
Oaktree CLO Ltd.	8.789	10/20/2034	250,000	249,588	0.04%
OHA Credit Funding 7 Ltd.	8.410	2/24/2037	250,000	248,723	0.04%
GS Mortgage-Backed Securities Corp. Trust	3.257	3/27/2051	298,713	247,834	0.04%
Benchmark Mortgage Trust	3.720	12/15/2072	325,000	245,251	0.04%
GS Mortgage-Backed Securities Corp. Trust	2.750	6/25/2051	298,071	235,439	0.04%
CF Hippolyta Issuer LLC	1.530	3/15/2061	259,173	233,670	0.04%
Citigroup Commercial Mortgage Trust	5.852	10/12/2040	235,000	232,107	0.04%
Auxilior Term Funding LLC	6.050	6/17/2030	230,000	231,038	0.04%
MHP Trust	6.791	7/15/2038	230,000	227,125	0.04%
MHP Trust	6.491	7/15/2038	225,000	222,328	0.04%
U.S. Bank NA	6.789	8/25/2032	213,126	215,904	0.04%
GS Mortgage Securities Trust	1.139	5/10/2052	5,171,284	214,457	0.04%
Trillium Credit Card Trust II	5.989	12/26/2028	210,000	209,302	0.03%
CF Hippolyta Issuer LLC	1.980	3/15/2061	235,612	207,762	0.03%
Sapphire Aviation Finance II Ltd.	3.228	3/15/2040	218,971	199,271	0.03%
Progress Residential Trust	1.495	10/17/2027	205,000	191,999	0.03%
DBJPM Mortgage Trust	1.407	8/10/2049	7,580,444	191,271	0.03%
Federal National Mortgage Association Connecticut Avenue Securities	7.820	2/25/2044	185,000	186,156	0.03%
MMAF Equipment Finance LLC	4.950	7/14/2031	185,000	184,443	0.03%
DBJPM Mortgage Trust	1.704	9/15/2053	3,331,957	179,985	0.03%
Seasoned Credit Risk Transfer Trust	3.500	10/25/2058	179,706	168,358	0.03%
WFRBS Commercial Mortgage Trust	4.979	6/15/2044	175,245	165,033	0.03%
Horizon Aircraft Finance III Ltd.	3.425	11/15/2039	207,513	163,931	0.03%
SFS Auto Receivables Securitization Trust	5.510	1/20/2032	145,000	145,597	0.02%
Castlelake Aircraft Structured Trust	3.967	4/15/2039	155,308	139,794	0.02%
Avis Budget Rental Car Funding AESOP LLC	5.850	6/20/2030	135,000	135,148	0.02%
Flagstar Mortgage Trust	2.000	9/25/2041	149,580	127,785	0.02%

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Mosaic Solar Loans LLC	6.250	9/20/2049	128,829	127,110	0.02%
SFS Auto Receivables Securitization Trust	5.890	3/22/2027	115,158	115,341	0.02%
New Economy Assets Phase 1 Sponsor LLC	2.410	10/20/2061	125,000	104,935	0.02%
Benchmark Mortgage Trust	1.001	5/15/2052	2,814,615	99,567	0.02%
Start II Ltd.	4.089	3/15/2044	106,796	98,797	0.02%
SFAVE Commercial Mortgage Securities Trust	4.144	1/5/2043	125,000	98,628	0.02%
Federal National Mortgage Association Connecticut Avenue Securities	7.820	10/25/2043	95,000	97,422	0.02%
Stack Infrastructure Issuer LLC	5.900	3/25/2049	95,000	95,275	0.02%
Stack Infrastructure Issuer LLC	1.893	8/25/2045	100,000	94,239	0.02%
Ford Credit Auto Owner Trust	1.610	10/17/2033	100,000	92,635	0.02%
Ford Credit Auto Owner Trust	1.910	10/17/2033	100,000	92,562	0.02%
SCF Equipment Leasing LLC	0.830	8/21/2028	90,972	90,041	0.01%
SFS Auto Receivables Securitization Trust	5.380	1/21/2031	85,000	85,232	0.01%
CF Hippolyta Issuer LLC	1.690	7/15/2060	89,945	84,095	0.01%
Towd Point Mortgage Trust	2.750	6/25/2057	81,860	78,359	0.01%
MetLife Securitization Trust	3.000	4/25/2055	75,663	70,724	0.01%
Flagstar Mortgage Trust	4.000	5/25/2048	70,417	63,835	0.01%
Federal National Mortgage Association Connecticut Avenue Securities	11.335	10/25/2028	49,847	52,713	0.01%
Federal National Mortgage Association Connecticut Avenue Securities	6.870	10/25/2041	50,000	50,216	0.01%
SLG Office Trust	0.258	7/15/2041	3,151,080	45,641	0.01%
AASET Trust	3.844	5/15/2039	36,051	31,004	0.01%
Mill City Mortgage Loan Trust	2.750	1/25/2061	27,968	27,465	0.00%
Towd Point Mortgage Trust	3.000	1/25/2058	24,275	23,591	0.00%
Angel Oak Mortgage Trust	2.620	11/25/2059	23,199	22,455	0.00%
BRAVO Residential Funding Trust	2.406	5/25/2060	10,426	9,953	0.00%
BASE CURRENCY					
US DOLLAR			22,706,310	22,706,310	3.71%
COMMON STOCKS					
Engie SA			272,281	4,562,706	0.75%
BAWAG Group AG			54,211	3,431,092	0.56%
Suzuki Motor Corp.			284,800	3,251,636	0.53%
KBC Group NV			42,186	3,162,773	0.52%
Tokyo Electron Ltd.			11,500	2,995,164	0.49%
Cia de Saneamento Basico do Estado de Sao Paulo SABESP			164,497	2,778,023	0.45%
BAE Systems PLC			161,766	2,757,369	0.45%
Equity LifeStyle Properties, Inc.			42,777	2,754,839	0.45%
JGC Holdings Corp.			273,000	2,676,761	0.44%
Hensoldt AG			54,619	2,562,919	0.42%
Axis Bank Ltd.			202,094	2,547,069	0.42%
Midea Group Co. Ltd.			280,302	2,505,854	0.41%
Realtek Semiconductor Corp.			139,554	2,430,221	0.40%
Taiwan Semiconductor Manufacturing Co. Ltd.			95,747	2,293,734	0.37%
Rheinmetall AG			4,034	2,268,806	0.37%

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Hannon Armstrong Sustainable Infrastructure Capital, Inc.			76,964	2,185,778	0.36%
First Solar, Inc.			12,658	2,136,670	0.35%
SK Telecom Co. Ltd.			52,978	2,097,682	0.34%
Microsoft Corp.			4,853	2,041,754	0.33%
UnitedHealth Group, Inc.			3,980	1,968,906	0.32%
Ayala Land, Inc.			3,410,837	1,960,402	0.32%
Johnson & Johnson			11,681	1,847,817	0.30%
Ryanair Holdings PLC			12,686	1,846,955	0.30%
Mitsubishi UFJ Financial Group, Inc.			178,300	1,814,041	0.30%
Tsingtao Brewery Co. Ltd.			252,881	1,740,374	0.28%
Brookfield Renewable Corp.			70,308	1,727,468	0.28%
Keyence Corp.			3,700	1,717,765	0.28%
Toll Brothers, Inc.			13,238	1,712,600	0.28%
Visa, Inc.			5,968	1,665,549	0.27%
Stryker Corp.			4,642	1,661,233	0.27%
Safran SA			7,274	1,647,355	0.27%
Science Applications International Corp.			12,335	1,608,361	0.26%
NVIDIA Corp.			1,742	1,574,002	0.26%
SM Prime Holdings, Inc.			2,690,095	1,564,816	0.26%
Builders FirstSource, Inc.			7,389	1,540,976	0.25%
Linde PLC			3,299	1,531,792	0.25%
Textron, Inc.			15,738	1,509,746	0.25%
Bangkok Dusit Medical Services PCL			1,935,456	1,500,640	0.25%
Verizon Communications, Inc.			35,152	1,474,978	0.24%
Curtiss-Wright Corp.			5,745	1,470,375	0.24%
Canadian National Railway Co.			11,062	1,456,667	0.24%
Merck KGaA			8,158	1,438,544	0.24%
Novartis AG			14,767	1,430,308	0.23%
Japan Tobacco, Inc.			53,200	1,418,414	0.23%
Shenzhen Mindray Bio-Medical Electronics Co. Ltd.			35,400	1,371,794	0.22%
International Business Machines Corp.			7,039	1,344,167	0.22%
Danaher Corp.			5,311	1,326,263	0.22%
Lennar Corp.			7,678	1,320,462	0.22%
Experian PLC			30,100	1,311,546	0.21%
Meta Platforms, Inc.			2,639	1,281,446	0.21%
McDonald's Corp.			4,487	1,265,110	0.21%
Fuji Corp.			70,242	1,241,674	0.20%
Texas Instruments, Inc.			7,112	1,238,982	0.20%
Heineken NV			12,787	1,232,764	0.20%
Diageo PLC			33,151	1,226,660	0.20%
Rithm Capital Corp.			106,562	1,189,232	0.19%
Altria Group, Inc.			27,207	1,186,769	0.19%
Starwood Property Trust, Inc.			57,996	1,179,059	0.19%
Procter & Gamble Co.			7,236	1,174,041	0.19%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
TJX Cos., Inc.			11,312	1,147,263	0.19%
Capgemini SE			4,826	1,110,514	0.18%
Omega Healthcare Investors, Inc.			34,263	1,085,109	0.18%
Northrop Grumman Corp.			2,240	1,072,198	0.18%
Nestle SA			9,984	1,060,800	0.17%
Accenture PLC			3,034	1,051,615	0.17%
Chubb Ltd.			3,962	1,026,673	0.17%
Zoetis, Inc.			5,939	1,004,938	0.16%
Abbott Laboratories			8,669	985,319	0.16%
Kone OYJ			21,124	984,106	0.16%
Novo Nordisk AS			7,600	974,878	0.16%
Reckitt Benckiser Group PLC			17,058	972,392	0.16%
AbbVie, Inc.			5,209	948,559	0.16%
Bristol-Myers Squibb Co.			17,439	945,717	0.15%
Gilead Sciences, Inc.			12,442	911,377	0.15%
Mercedes-Benz Group AG			11,150	887,952	0.15%
Automatic Data Processing, Inc.			3,449	861,353	0.14%
AT&T, Inc.			48,893	860,517	0.14%
Imperial Brands PLC			37,826	845,585	0.14%
AIA Group Ltd.			125,531	844,393	0.14%
PepsiCo, Inc.			4,813	842,323	0.14%
Old Republic International Corp.			27,321	839,301	0.14%
NIKE, Inc.			8,868	833,415	0.14%
Assa Abloy AB			28,496	817,787	0.13%
Marsh & McLennan Cos., Inc.			3,949	813,415	0.13%
Corebridge Financial, Inc.			27,603	793,034	0.13%
Disco Corp.			2,100	767,620	0.13%
AstraZeneca PLC			11,261	762,933	0.12%
Vinci SA			5,793	743,407	0.12%
Amdocs Ltd.			8,072	729,467	0.12%
Medtronic PLC			8,356	728,225	0.12%
Coal India Ltd.			136,850	715,566	0.12%
American Tower Corp.			3,593	709,941	0.12%
Kroger Co.			12,304	702,928	0.11%
Public Storage			2,352	682,221	0.11%
Roche Holding AG			2,651	676,850	0.11%
Coca-Cola Co.			11,014	673,837	0.11%
Persol Holdings Co. Ltd.			464,400	649,572	0.11%
KDDI Corp.			21,909	647,777	0.11%
Colgate-Palmolive Co.			7,184	646,919	0.11%
Ford Motor Co.			47,670	633,058	0.10%
EPR Properties			14,815	628,897	0.10%
Compass Group PLC			21,400	627,718	0.10%
AXA SA			16,650	625,303	0.10%
Bayerische Motoren Werke AG			5,200	599,970	0.10%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
AP Moller - Maersk AS			460	599,768	0.10%
Workday, Inc.			2,179	594,322	0.10%
Vistra Corp.			8,355	581,926	0.10%
PNC Financial Services Group, Inc.			3,586	579,498	0.09%
CrowdStrike Holdings, Inc.			1,783	571,612	0.09%
CK Hutchison Holdings Ltd.			117,000	563,080	0.09%
United Parcel Service, Inc.			3,602	535,365	0.09%
Turkiye Petrol Rafinerileri AS			97,500	533,482	0.09%
International Games System Co. Ltd.			15,150	532,766	0.09%
SSAB AB			69,050	509,841	0.08%
Unum Group			9,425	505,746	0.08%
Dubai Islamic Bank PJSC			317,400	504,763	0.08%
Zoom Video Communications, Inc.			7,189	469,945	0.08%
Xinjiang Daqo New Energy Co. Ltd.			121,904	455,473	0.07%
Sankyo Co. Ltd.			41,500	453,337	0.07%
International Paper Co.			11,156	435,307	0.07%
Trend Micro, Inc.			8,500	431,687	0.07%
AppLovin Corp.			6,094	421,827	0.07%
MediaTek, Inc.			11,200	405,824	0.07%
Dell Technologies, Inc.			3,550	405,091	0.07%
CVS Health Corp.			4,878	389,069	0.06%
HP, Inc.			12,342	372,975	0.06%
REC Ltd.			66,198	359,319	0.06%
NetApp, Inc.			3,410	357,948	0.06%
CK Asset Holdings Ltd.			84,500	348,197	0.06%
DraftKings, Inc.			7,632	346,569	0.06%
NNN, Inc.			7,845	335,295	0.05%
Elevance Health, Inc.			643	333,421	0.05%
Merck & Co., Inc.			2,384	314,569	0.05%
China CITIC Bank Corp. Ltd.			586,550	312,866	0.05%
Axis Capital Holdings Ltd.			4,498	292,460	0.05%
NRG Energy, Inc.			4,302	291,202	0.05%
Bunge Global SA			2,731	279,982	0.05%
Amgen, Inc.			967	274,937	0.04%
Broadcom, Inc.			207	274,360	0.04%
Kerry Properties Ltd.			148,500	272,045	0.04%
Cardinal Health, Inc.			2,392	267,665	0.04%
Zscaler, Inc.			1,372	264,288	0.04%
Cencora, Inc.			1,060	257,569	0.04%
Molson Coors Beverage Co.			3,758	252,726	0.04%
NIPPON EXPRESS HOLDINGS, Inc.			4,900	250,121	0.04%
Kraft Heinz Co.			6,775	249,998	0.04%
OMV AG			5,150	243,917	0.04%
Cigna Group			662	240,432	0.04%
Whitehaven Coal Ltd.			51,400	237,703	0.04%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Singapore Airlines Ltd.			49,600	235,079	0.04%
Yancoal Australia Ltd.			65,300	222,953	0.04%
Sino Land Co. Ltd.			203,350	211,407	0.03%
Tradeweb Markets, Inc.			2,021	210,528	0.03%
Swire Properties Ltd.			99,200	208,660	0.03%
Naturgy Energy Group SA			9,400	204,005	0.03%
COSCO SHIPPING Holdings Co. Ltd.			141,700	203,508	0.03%
New Hope Corp. Ltd.			65,450	198,279	0.03%
Vertiv Holdings Co.			2,424	197,968	0.03%
Banco do Brasil SA			17,250	194,739	0.03%
Anker Innovations Technology Co. Ltd.			18,300	193,815	0.03%
Var Energi ASA			58,200	192,834	0.03%
Yutong Bus Co. Ltd.			73,200	190,205	0.03%
Simon Property Group, Inc.			1,214	189,979	0.03%
Evergreen Marine Corp. Taiwan Ltd.			34,330	188,794	0.03%
Nutanix, Inc.			3,013	185,962	0.03%
Indo Tambangraya Megah Tbk. PT			108,550	182,870	0.03%
Stellantis NV			5,950	169,034	0.03%
Blue Owl Capital, Inc.			8,726	164,572	0.03%
Tongwei Co. Ltd.			48,000	164,160	0.03%
DocuSign, Inc.			2,738	163,048	0.03%
CNA Financial Corp.			3,527	160,196	0.03%
Yamato Kogyo Co. Ltd.			2,800	159,269	0.03%
Japan Metropolitan Fund Invest			252	157,019	0.03%
CIMB Group Holdings Bhd.			110,500	153,070	0.03%
MSC Industrial Direct Co., Inc.			1,539	149,345	0.02%
Adecco Group AG			3,700	146,381	0.02%
Koninklijke Ahold Delhaize NV			4,800	143,625	0.02%
Janus Henderson Group PLC			4,350	143,072	0.02%
Seagate Technology Holdings PLC			1,523	141,715	0.02%
Ono Pharmaceutical Co. Ltd.			8,600	140,910	0.02%
RenaissanceRe Holdings Ltd.			598	140,548	0.02%
VICI Properties, Inc.			4,655	138,672	0.02%
Cboe Global Markets, Inc.			750	137,798	0.02%
Hongkong Land Holdings Ltd.			44,750	137,404	0.02%
Humana, Inc.			394	136,608	0.02%
Agree Realty Corp.			2,383	136,117	0.02%
DB Insurance Co. Ltd.			1,900	135,909	0.02%
Reinsurance Group of America, Inc.			694	133,859	0.02%
Bayer AG			4,350	133,217	0.02%
Banco Bilbao Vizcaya Argentaria SA			10,900	129,803	0.02%
Japan Post Holdings Co. Ltd.			12,800	128,962	0.02%
Kyndryl Holdings, Inc.			5,901	128,406	0.02%
Roku, Inc.			1,881	122,585	0.02%
Power Finance Corp. Ltd.			26,125	122,574	0.02%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Ageas SA			2,600	120,447	0.02%
Japan Post Insurance Co. Ltd.			6,300	120,425	0.02%
Gree Electric Appliances, Inc. of Zhuhai			22,100	119,913	0.02%
Viartis, Inc.			10,009	119,507	0.02%
Pfizer, Inc.			4,154	115,274	0.02%
Klepierre SA			4,350	112,602	0.02%
Youngor Fashion Co. Ltd.			113,600	109,711	0.02%
Swire Pacific Ltd.			12,250	100,847	0.02%
Royalty Pharma PLC			3,301	100,251	0.02%
Chongqing Rural Commercial Bank Co. Ltd.			153,800	98,980	0.02%
China Feihe Ltd.			198,850	93,576	0.02%
Spotify Technology SA			337	88,934	0.01%
Kimberly-Clark Corp.			685	88,605	0.01%
Sanrio Co. Ltd.			4,500	86,599	0.01%
Lasertec Corp.			300	85,509	0.01%
HF Sinclair Corp.			1,386	83,673	0.01%
Woori Financial Group, Inc.			7,600	82,439	0.01%
Boston Beer Co., Inc.			265	80,671	0.01%
DoorDash, Inc.			574	79,051	0.01%
Vedanta Ltd.			23,800	77,909	0.01%
RingCentral, Inc.			2,084	72,398	0.01%
Shanxi Lu'an Environmental Energy Development Co. Ltd.			25,200	69,944	0.01%
Lawson, Inc.			1,000	68,319	0.01%
Deckers Outdoor Corp.			72	67,771	0.01%
Orient Overseas International Ltd.			5,650	67,633	0.01%
TD SYNEX Corp.			579	65,485	0.01%
TechnipFMC PLC			2,541	63,805	0.01%
Western Mining Co. Ltd.			24,600	63,163	0.01%
Teradata Corp.			1,513	58,508	0.01%
AZEK Co., Inc.			1,154	57,954	0.01%
Adaro Energy Indonesia Tbk. PT			333,000	56,738	0.01%
Henderson Land Development Co. Ltd.			19,300	55,114	0.01%
Exelixis, Inc.			2,305	54,698	0.01%
MatsukiyoCocokara & Co.			3,300	52,988	0.01%
Huaibei Mining Holdings Co. Ltd.			22,200	50,343	0.01%
Kotobuki Spirits Co. Ltd.			4,000	50,283	0.01%
Fibra Uno Administracion SA de CV			28,750	48,011	0.01%
HubSpot, Inc.			76	47,619	0.01%
Sandoz Group AG			1,230	37,128	0.01%
Comcast Corp.			851	36,891	0.01%
Evrax PLC			384,841	0.00	0.00%
CONVERTIBLE BONDS					
Mizuho Markets Cayman LP	12.000	6/26/2024	19,923	4,956,872	0.81%
Atlantica Sustainable Infrastructure Jersey Ltd.	4.000	7/15/2025	2,259,000	2,169,918	0.35%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Bentley Systems, Inc.	0.375	7/1/2027	2,400,000	2,152,404	0.35%
Duke Energy Corp.	4.125	4/15/2026	2,137,000	2,111,356	0.35%
Exact Sciences Corp.	0.375	3/1/2028	2,200,000	2,028,180	0.33%
Cellnex Telecom SA	0.750	11/20/2031	2,000,000	1,843,425	0.30%
Etsy, Inc.	0.250	6/15/2028	2,100,000	1,653,750	0.27%
Fluor Corp.	1.125	8/15/2029	1,427,000	1,604,662	0.26%
Immunocore Holdings PLC	2.500	2/1/2030	476,000	495,944	0.08%
CORPORATE BONDS					
American Tower Trust #1	5.490	3/15/2028	1,705,000	1,720,083	0.28%
Georgia Power Co.	4.700	5/15/2032	1,707,000	1,666,490	0.27%
Aker BP ASA	3.750	1/15/2030	1,760,000	1,609,193	0.26%
Wells Fargo & Co.	5.375	11/2/2043	1,420,000	1,372,489	0.22%
Citigroup, Inc.	5.300	5/6/2044	1,400,000	1,361,514	0.22%
Morgan Stanley	5.050	1/28/2027	1,270,000	1,265,436	0.21%
VICI Properties LP	4.950	2/15/2030	1,280,000	1,235,902	0.20%
Energy Transfer LP	4.400	3/15/2027	1,200,000	1,174,880	0.19%
Aviation Capital Group LLC	3.500	11/1/2027	1,250,000	1,163,824	0.19%
ONEOK, Inc.	4.000	7/13/2027	1,175,000	1,136,212	0.19%
Energy Transfer LP	4.750	1/15/2026	1,125,000	1,113,479	0.18%
Energy Transfer LP	5.250	4/15/2029	1,100,000	1,101,474	0.18%
Southern California Edison Co.	5.950	11/1/2032	975,000	1,023,316	0.17%
Equitable Holdings, Inc.	5.000	4/20/2048	1,100,000	1,000,615	0.16%
Republic Services, Inc.	5.000	4/1/2034	990,000	984,004	0.16%
Glencore Funding LLC	6.375	10/6/2030	911,000	961,184	0.16%
HCA, Inc.	5.500	6/15/2047	1,000,000	952,263	0.16%
Bank of America Corp.	3.419	12/20/2028	961,000	900,994	0.15%
UBS Group AG	3.091	5/14/2032	1,050,000	892,764	0.15%
Motorola Solutions, Inc.	5.600	6/1/2032	875,000	887,700	0.15%
Charter Communications Operating LLC/Charter Communications Operating Capital	6.484	10/23/2045	950,000	881,424	0.14%
Standard Industries, Inc.	3.375	1/15/2031	1,045,000	877,428	0.14%
Celanese U.S. Holdings LLC	6.165	7/15/2027	860,000	876,151	0.14%
Philip Morris International, Inc.	5.250	2/13/2034	858,000	851,202	0.14%
Discovery Communications LLC	5.200	9/20/2047	1,000,000	838,453	0.14%
Paramount Global	5.850	9/1/2043	1,000,000	811,239	0.13%
GGAM Finance Ltd.	8.000	6/15/2028	775,000	809,340	0.13%
SMBC Aviation Capital Finance DAC	5.300	4/3/2029	800,000	798,736	0.13%
Uber Technologies, Inc.	4.500	8/15/2029	840,000	796,892	0.13%
Occidental Petroleum Corp.	3.400	4/15/2026	825,000	794,035	0.13%
goeasy Ltd.	7.625	7/1/2029	785,000	786,151	0.13%
IQVIA, Inc.	5.700	5/15/2028	775,000	785,748	0.13%
Williams Cos., Inc.	5.650	3/15/2033	760,000	780,394	0.13%
Oracle Corp.	3.650	3/25/2041	990,000	778,651	0.13%
Kite Realty Group LP	5.500	3/1/2034	783,000	778,391	0.13%
American Tower Corp.	5.650	3/15/2033	765,000	777,690	0.13%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
U.S. Bancorp	6.787	10/26/2027	750,000	776,886	0.13%
KeySpan Gas East Corp.	5.994	3/6/2033	765,000	775,879	0.13%
ITC Holdings Corp.	5.400	6/1/2033	775,000	773,701	0.13%
Dollar Tree, Inc.	4.200	5/15/2028	800,000	773,603	0.13%
OneMain Finance Corp.	7.875	3/15/2030	750,000	773,519	0.13%
Philip Morris International, Inc.	5.125	2/15/2030	770,000	770,814	0.13%
Waste Management, Inc.	4.875	2/15/2034	775,000	769,632	0.13%
Comcast Corp.	4.800	5/15/2033	780,000	769,543	0.13%
Genting New York LLC/GENNY Capital, Inc.	3.300	2/15/2026	800,000	767,848	0.13%
Dollar General Corp.	4.625	11/1/2027	775,000	762,787	0.12%
UBS Group AG	5.959	1/12/2034	740,000	759,587	0.12%
Danske Bank AS	1.621	9/11/2026	805,000	757,988	0.12%
Danske Bank AS	6.466	1/9/2026	750,000	752,914	0.12%
FirstEnergy Pennsylvania Electric Co.	4.150	4/15/2025	750,000	735,377	0.12%
Penske Truck Leasing Co. LP/PTL Finance Corp.	3.950	3/10/2025	745,000	733,110	0.12%
Credit Agricole SA	6.316	10/3/2029	703,000	729,639	0.12%
Alcon Finance Corp.	3.000	9/23/2029	805,000	726,910	0.12%
Warnermedia Holdings, Inc.	4.054	3/15/2029	769,000	719,899	0.12%
Athene Global Funding	2.500	3/24/2028	800,000	714,004	0.12%
Juniper Networks, Inc.	1.200	12/10/2025	750,000	696,381	0.11%
Constellation Software, Inc.	5.461	2/16/2034	685,000	690,147	0.11%
Westinghouse Air Brake Technologies Corp.	5.611	3/11/2034	680,000	688,884	0.11%
GLP Capital LP/GLP Financing II, Inc.	4.000	1/15/2030	750,000	684,597	0.11%
T-Mobile USA, Inc.	3.375	4/15/2029	741,000	684,256	0.11%
LXP Industrial Trust	6.750	11/15/2028	649,000	676,990	0.11%
Credit Suisse AG	7.500	2/15/2028	627,000	676,725	0.11%
T-Mobile USA, Inc.	4.500	4/15/2050	775,000	672,875	0.11%
NOVA Chemicals Corp.	4.250	5/15/2029	785,000	671,784	0.11%
Eagle Materials, Inc.	2.500	7/1/2031	795,000	668,687	0.11%
Unum Group	5.750	8/15/2042	675,000	660,266	0.11%
United Wholesale Mortgage LLC	5.750	6/15/2027	675,000	656,453	0.11%
GLP Capital LP/GLP Financing II, Inc.	6.750	12/1/2033	621,000	654,022	0.11%
Commonwealth Bank of Australia	5.071	9/14/2028	640,000	646,552	0.11%
G-III Apparel Group Ltd.	7.875	8/15/2025	640,000	641,042	0.10%
Permian Resources Operating LLC	7.000	1/15/2032	615,000	637,996	0.10%
BPCE SA	6.714	10/19/2029	600,000	628,028	0.10%
Realty Income Corp.	5.125	2/15/2034	630,000	619,276	0.10%
Anheuser-Busch InBev Worldwide, Inc.	5.550	1/23/2049	575,000	600,811	0.10%
HEICO Corp.	5.350	8/1/2033	598,000	600,499	0.10%
Broadcom, Inc.	3.469	4/15/2034	695,000	596,402	0.10%
Barclays PLC	6.224	5/9/2034	565,000	582,950	0.10%
DuPont de Nemours, Inc.	5.419	11/15/2048	575,000	575,206	0.09%
Providence St. Joseph Health Obligated Group	5.403	10/1/2033	565,000	574,098	0.09%
ROBLOX Corp.	3.875	5/1/2030	650,000	572,723	0.09%
DAE Funding LLC	1.550	8/1/2024	580,000	570,498	0.09%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
AbbVie, Inc.	4.750	3/15/2045	600,000	566,248	0.09%
Brookfield Finance LLC/Brookfield Finance, Inc.	3.450	4/15/2050	775,000	543,399	0.09%
Fidelity National Information Services, Inc.	5.100	7/15/2032	540,000	541,322	0.09%
Williams Scotsman, Inc.	7.375	10/1/2031	520,000	540,459	0.09%
Freedom Mortgage Holdings LLC	9.250	2/1/2029	525,000	537,332	0.09%
Exelon Corp.	5.100	6/15/2045	575,000	533,298	0.09%
Equinor ASA	3.000	4/6/2027	560,000	531,246	0.09%
Intercontinental Exchange, Inc.	4.000	9/15/2027	545,000	528,929	0.09%
Morgan Stanley	5.948	1/19/2038	529,000	527,817	0.09%
TerraForm Power Operating LLC	4.750	1/15/2030	575,000	526,962	0.09%
Goldman Sachs Group, Inc.	3.272	9/29/2025	530,000	523,639	0.09%
Tyson Foods, Inc.	5.700	3/15/2034	517,000	523,444	0.09%
Pacific Gas & Electric Co.	4.500	7/1/2040	610,200	521,879	0.09%
Pacific Gas & Electric Co.	5.900	6/15/2032	505,000	514,021	0.08%
HUB International Ltd.	7.250	6/15/2030	500,000	514,011	0.08%
Oracle Corp.	2.875	3/25/2031	585,000	508,900	0.08%
Berry Global, Inc.	5.650	1/15/2034	500,000	497,432	0.08%
Sigma Alimentos SA de CV	4.125	5/2/2026	510,000	493,184	0.08%
Deutsche Bank AG	6.819	11/20/2029	470,000	491,675	0.08%
Royal Caribbean Cruises Ltd.	8.250	1/15/2029	460,000	487,070	0.08%
Comcast Corp.	3.250	11/1/2039	618,000	484,000	0.08%
Sempra Global	3.250	1/15/2032	585,000	483,182	0.08%
TriNet Group, Inc.	3.500	3/1/2029	540,000	480,498	0.08%
Intel Corp.	5.600	2/21/2054	468,000	477,828	0.08%
UBS AG	5.650	9/11/2028	465,000	476,331	0.08%
Trans-Allegheny Interstate Line Co.	3.850	6/1/2025	485,000	475,051	0.08%
Var Energi ASA	7.500	1/15/2028	445,000	470,666	0.08%
Goldman Sachs Group, Inc.	1.431	3/9/2027	495,000	458,564	0.07%
Ashtead Capital, Inc.	2.450	8/12/2031	557,000	452,627	0.07%
Booz Allen Hamilton, Inc.	3.875	9/1/2028	475,000	445,086	0.07%
Meritage Homes Corp.	3.875	4/15/2029	480,000	441,223	0.07%
VICI Properties LP/VICI Note Co., Inc.	5.750	2/1/2027	440,000	439,481	0.07%
Bank of America Corp.	5.819	9/15/2029	428,000	439,127	0.07%
Corebridge Financial, Inc.	4.350	4/5/2042	517,000	437,203	0.07%
Organon & Co./Organon Foreign Debt Co.-Issuer BV	4.125	4/30/2028	465,000	433,447	0.07%
Bank of America Corp.	3.593	7/21/2028	450,000	427,866	0.07%
Wells Fargo & Co.	6.303	10/23/2029	410,000	427,085	0.07%
HEICO Corp.	5.250	8/1/2028	419,000	421,140	0.07%
Anheuser-Busch InBev Worldwide, Inc.	4.375	4/15/2038	452,000	420,221	0.07%
Brixmor Operating Partnership LP	4.125	5/15/2029	440,000	414,836	0.07%
Vontier Corp.	1.800	4/1/2026	441,000	409,487	0.07%
Danske Bank AS	6.259	9/22/2026	400,000	403,930	0.07%
Alcon Finance Corp.	5.375	12/6/2032	400,000	403,878	0.07%
American Express Co.	5.043	5/1/2034	406,000	401,641	0.07%
Centene Corp.	2.450	7/15/2028	450,000	398,947	0.07%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Aviation Capital Group LLC	1.950	9/20/2026	435,000	397,575	0.06%
Bank of America Corp.	1.734	7/22/2027	430,000	396,586	0.06%
HSBC Holdings PLC	7.390	11/3/2028	370,000	393,745	0.06%
BNP Paribas SA	5.894	12/5/2034	375,000	392,790	0.06%
Ashtead Capital, Inc.	5.500	8/11/2032	400,000	391,216	0.06%
Clean Harbors, Inc.	5.125	7/15/2029	406,000	390,670	0.06%
NBN Co. Ltd.	1.625	1/8/2027	425,000	387,677	0.06%
Keurig Dr Pepper, Inc.	5.050	3/15/2029	385,000	386,035	0.06%
Intact Financial Corp.	5.459	9/22/2032	385,000	384,024	0.06%
BNP Paribas SA	2.819	11/19/2025	390,000	382,515	0.06%
Regal Rexnord Corp.	6.050	4/15/2028	370,000	375,431	0.06%
Imola Merger Corp.	4.750	5/15/2029	400,000	375,114	0.06%
AT&T, Inc.	4.750	5/15/2046	415,000	372,055	0.06%
Smith & Nephew PLC	5.400	3/20/2034	370,000	368,677	0.06%
AT&T, Inc.	4.300	12/15/2042	428,000	366,635	0.06%
Galaxy Pipeline Assets Bidco Ltd.	2.160	3/31/2034	424,720	365,253	0.06%
Masonite International Corp.	3.500	2/15/2030	410,000	362,404	0.06%
Venture Global Calcasieu Pass LLC	6.250	1/15/2030	360,000	362,177	0.06%
Texas Electric Market Stabilization Funding N LLC	4.265	8/1/2036	362,212	350,586	0.06%
Teva Pharmaceutical Finance Netherlands III BV	4.750	5/9/2027	360,000	348,496	0.06%
Miter Brands Acquisition Holdco, Inc./MIWD Borrower LLC	6.750	4/1/2032	345,000	346,256	0.06%
Athene Global Funding	1.608	6/29/2026	370,000	339,742	0.06%
Energy Transfer LP	5.000	5/15/2050	385,000	338,291	0.06%
Florida Power & Light Co.	5.100	4/1/2033	335,000	337,407	0.06%
Wells Fargo & Co.	4.611	4/25/2053	375,000	330,221	0.05%
CaixaBank SA	5.673	3/15/2030	330,000	330,157	0.05%
Southern California Edison Co.	5.875	12/1/2053	317,000	327,178	0.05%
GA Global Funding Trust	5.500	1/8/2029	325,000	326,570	0.05%
ERAC USA Finance LLC	4.900	5/1/2033	330,000	323,777	0.05%
TriNet Group, Inc.	7.125	8/15/2031	300,000	307,865	0.05%
Graphic Packaging International LLC	3.500	3/1/2029	340,000	305,913	0.05%
Equitable Financial Life Global Funding	1.400	8/27/2027	350,000	305,792	0.05%
VICI Properties LP	6.125	4/1/2054	306,000	302,536	0.05%
JP Morgan Chase & Co.	4.912	7/25/2033	299,000	292,785	0.05%
TopBuild Corp.	3.625	3/15/2029	320,000	290,653	0.05%
Athene Global Funding	5.583	1/9/2029	285,000	286,919	0.05%
Archer-Daniels-Midland Co.	2.900	3/1/2032	330,000	284,463	0.05%
Capital One Financial Corp.	5.468	2/1/2029	285,000	284,012	0.05%
Berry Global, Inc.	5.500	4/15/2028	275,000	277,215	0.05%
Sempra	4.125	4/1/2052	295,000	272,171	0.04%
Post Holdings, Inc.	6.250	2/15/2032	265,000	266,936	0.04%
AbbVie, Inc.	4.950	3/15/2031	265,000	266,876	0.04%
Archer-Daniels-Midland Co.	4.500	8/15/2033	274,000	265,342	0.04%
Brixmor Operating Partnership LP	4.050	7/1/2030	285,000	264,549	0.04%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Caesars Entertainment, Inc.	6.500	2/15/2032	260,000	262,422	0.04%
Capital One Financial Corp.	6.312	6/8/2029	255,000	262,373	0.04%
Duke Energy Progress LLC	5.250	3/15/2033	255,000	258,033	0.04%
Pacific Gas & Electric Co.	3.300	12/1/2027	275,000	255,679	0.04%
LKQ Corp.	5.750	6/15/2028	250,000	254,516	0.04%
T-Mobile USA, Inc.	2.875	2/15/2031	290,000	252,157	0.04%
Axalta Coating Systems Dutch Holding B BV	7.250	2/15/2031	240,000	249,473	0.04%
Gray Oak Pipeline LLC	2.600	10/15/2025	258,000	245,990	0.04%
Ashtead Capital, Inc.	4.250	11/1/2029	260,000	242,455	0.04%
Cleco Corporate Holdings LLC	3.375	9/15/2029	275,000	240,042	0.04%
Philip Morris International, Inc.	5.125	2/13/2031	240,000	238,784	0.04%
Humana, Inc.	5.875	3/1/2033	229,000	236,305	0.04%
Centene Corp.	4.250	12/15/2027	245,000	233,731	0.04%
Public Service Enterprise Group, Inc.	5.200	4/1/2029	230,000	230,086	0.04%
Extra Space Storage LP	5.900	1/15/2031	220,000	227,793	0.04%
UBS Group AG	1.494	8/10/2027	250,000	227,385	0.04%
Videotron Ltd.	3.625	6/15/2029	250,000	225,957	0.04%
Var Energi ASA	8.000	11/15/2032	200,000	223,872	0.04%
Pacific Gas & Electric Co.	6.750	1/15/2053	203,000	220,978	0.04%
ERAC USA Finance LLC	5.200	10/30/2034	215,000	214,786	0.04%
Oracle Corp.	2.950	4/1/2030	240,000	213,735	0.03%
Intercontinental Exchange, Inc.	4.350	6/15/2029	218,000	212,301	0.03%
Venture Global Calcasieu Pass LLC	3.875	8/15/2029	235,000	211,501	0.03%
Dignity Health	3.812	11/1/2024	214,000	210,938	0.03%
SBA Tower Trust	2.836	1/15/2050	215,000	209,846	0.03%
UBS Group AG	6.301	9/22/2034	200,000	209,720	0.03%
Targa Resources Corp.	6.150	3/1/2029	200,000	208,120	0.03%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	4.738	3/20/2025	208,750	207,625	0.03%
Southern Co. Gas Capital Corp.	5.750	9/15/2033	200,000	207,234	0.03%
San Diego Gas & Electric Co.	3.700	3/15/2052	270,000	204,008	0.03%
Bayer U.S. Finance LLC	6.250	1/21/2029	200,000	203,601	0.03%
Ashtead Capital, Inc.	5.950	10/15/2033	200,000	202,444	0.03%
KBC Group NV	5.796	1/19/2029	200,000	201,758	0.03%
Danske Bank AS	5.705	3/1/2030	200,000	201,443	0.03%
BAE Systems PLC	5.250	3/26/2031	200,000	200,972	0.03%
AIB Group PLC	5.871	3/28/2035	200,000	200,900	0.03%
ING Groep NV	5.335	3/19/2030	200,000	199,479	0.03%
Enact Holdings, Inc.	6.500	8/15/2025	195,000	194,961	0.03%
Humana, Inc.	5.500	3/15/2053	196,000	190,845	0.03%
Emera U.S. Finance LP	2.639	6/15/2031	230,000	187,662	0.03%
Columbia Pipelines Operating Co. LLC	6.497	8/15/2043	174,000	186,667	0.03%
Glencore Funding LLC	5.371	4/4/2029	185,000	185,466	0.03%
Amgen, Inc.	5.250	3/2/2030	180,000	182,809	0.03%
Eversource Energy	5.450	3/1/2028	180,000	182,262	0.03%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
AGCO Corp.	5.800	3/21/2034	175,000	177,185	0.03%
Morgan Stanley	5.466	1/18/2035	175,000	176,726	0.03%
Element Fleet Management Corp.	5.643	3/13/2027	175,000	175,535	0.03%
Dominion Energy South Carolina, Inc.	6.625	2/1/2032	156,000	172,622	0.03%
JAB Holdings BV	3.750	5/28/2051	250,000	163,690	0.03%
Black Knight InfoServ LLC	3.625	9/1/2028	170,000	160,851	0.03%
NextEra Energy Capital Holdings, Inc.	5.749	9/1/2025	160,000	160,643	0.03%
Glencore Funding LLC	6.500	10/6/2033	148,000	158,056	0.03%
Humana, Inc.	5.375	4/15/2031	155,000	155,145	0.03%
Energy Transfer LP	4.950	6/15/2028	155,000	153,679	0.03%
Toledo Hospital	5.750	11/15/2038	145,000	143,993	0.02%
Bank of America Corp.	2.299	7/21/2032	175,000	143,371	0.02%
Deutsche Bank AG	2.129	11/24/2026	150,000	141,477	0.02%
Capital One Financial Corp.	7.149	10/29/2027	135,000	140,535	0.02%
Fifth Third Bancorp	5.631	1/29/2032	140,000	140,261	0.02%
United Rentals North America, Inc.	3.875	2/15/2031	155,000	138,884	0.02%
American International Group, Inc.	3.400	6/30/2030	144,000	131,745	0.02%
Public Service Enterprise Group, Inc.	5.450	4/1/2034	130,000	130,385	0.02%
Lockheed Martin Corp.	4.850	9/15/2041	135,000	127,030	0.02%
Discovery Communications LLC	4.000	9/15/2055	178,000	121,919	0.02%
Verizon Communications, Inc.	2.987	10/30/2056	185,000	118,516	0.02%
JP Morgan Chase & Co.	2.580	4/22/2032	140,000	118,281	0.02%
Boston Gas Co.	3.150	8/1/2027	125,000	115,977	0.02%
Extra Space Storage LP	5.500	7/1/2030	110,000	111,194	0.02%
HCA, Inc.	5.450	4/1/2031	110,000	110,670	0.02%
NextEra Energy Capital Holdings, Inc.	6.051	3/1/2025	110,000	110,428	0.02%
AutoZone, Inc.	6.250	11/1/2028	105,000	110,164	0.02%
Citizens Financial Group, Inc.	5.841	1/23/2030	110,000	109,790	0.02%
Nutrien Ltd.	4.900	3/27/2028	105,000	104,503	0.02%
SCE Recovery Funding LLC	0.861	11/15/2033	115,445	98,915	0.02%
Avient Corp.	7.125	8/1/2030	95,000	97,687	0.02%
Glencore Funding LLC	5.893	4/4/2054	95,000	96,392	0.02%
Capital One Financial Corp.	5.700	2/1/2030	95,000	95,789	0.02%
Prologis Targeted U.S. Logistics Fund LP	5.250	4/1/2029	95,000	94,733	0.02%
Dominion Energy South Carolina, Inc.	4.600	6/15/2043	105,000	93,837	0.02%
SBA Tower Trust	1.884	7/15/2050	100,000	93,364	0.02%
Columbia Pipelines Operating Co. LLC	5.927	8/15/2030	90,000	92,418	0.02%
SBA Tower Trust	1.631	5/15/2051	100,000	90,514	0.01%
Carnival Corp.	7.000	8/15/2029	85,000	88,676	0.01%
Edison International	6.950	11/15/2029	80,000	85,704	0.01%
AbbVie, Inc.	5.400	3/15/2054	80,000	82,332	0.01%
JP Morgan Chase & Co.	3.109	4/22/2041	105,000	79,749	0.01%
Western Midstream Operating LP	6.150	4/1/2033	75,000	76,924	0.01%
Verizon Communications, Inc.	3.000	11/20/2060	123,000	76,711	0.01%
Gartner, Inc.	3.750	10/1/2030	85,000	76,095	0.01%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Time Warner Cable LLC	6.550	5/1/2037	80,000	75,730	0.01%
Verizon Communications, Inc.	2.875	11/20/2050	115,000	75,278	0.01%
WEA Finance LLC	3.500	6/15/2029	85,000	75,161	0.01%
Booz Allen Hamilton, Inc.	5.950	8/4/2033	70,000	72,454	0.01%
Corebridge Global Funding	5.900	9/19/2028	70,000	71,729	0.01%
Clean Harbors, Inc.	6.375	2/1/2031	70,000	70,508	0.01%
Tucson Electric Power Co.	4.000	6/15/2050	90,000	69,847	0.01%
Columbia Pipelines Holding Co. LLC	5.681	1/15/2034	70,000	69,589	0.01%
Glencore Funding LLC	5.700	5/8/2033	65,000	66,132	0.01%
Sutter Health	2.294	8/15/2030	75,000	64,291	0.01%
FirstEnergy Pennsylvania Electric Co.	3.600	6/1/2029	66,000	61,342	0.01%
Time Warner Cable LLC	7.300	7/1/2038	60,000	60,746	0.01%
Wand NewCo 3, Inc.	7.625	1/30/2032	55,000	56,900	0.01%
Constellation Software, Inc.	5.158	2/16/2029	55,000	54,971	0.01%
SCE Recovery Funding LLC	1.942	5/15/2040	65,000	47,551	0.01%
Nasdaq, Inc.	5.950	8/15/2053	45,000	47,489	0.01%
American Express Co.	6.489	10/30/2031	40,000	42,881	0.01%
Nasdaq, Inc.	6.100	6/28/2063	40,000	42,626	0.01%
Gray Oak Pipeline LLC	3.450	10/15/2027	40,000	37,558	0.01%
WEA Finance LLC	2.875	1/15/2027	40,000	36,602	0.01%
Equinor ASA	2.875	4/6/2025	35,000	34,186	0.01%
United Airlines Pass-Through Trust	4.600	9/1/2027	34,281	33,080	0.01%
Energy Transfer LP	5.550	5/15/2034	30,000	30,091	0.00%
SCE Recovery Funding LLC	2.510	11/15/2043	35,000	24,102	0.00%
UnitedHealth Group, Inc.	4.750	5/15/2052	25,000	23,214	0.00%
AbbVie, Inc.	5.350	3/15/2044	20,000	20,423	0.00%
FirstEnergy Pennsylvania Electric Co.	5.200	4/1/2028	20,000	20,034	0.00%
AT&T, Inc.	3.850	6/1/2060	24,000	17,386	0.00%
FirstEnergy Pennsylvania Electric Co.	5.150	3/30/2026	15,000	14,878	0.00%
AT&T, Inc.	3.650	6/1/2051	11,000	8,094	0.00%
UnitedHealth Group, Inc.	3.850	6/15/2028	5,000	4,846	0.00%
Sempra	3.250	6/15/2027	0.00	0.00	0.00%
EQUITY LINKED SECURITIES					
Royal Bank of Canada	12.000	6/26/2024	29,183	5,001,057	0.82%
BNP Paribas Issuance BV	0.933	6/26/2024	87,263	4,998,589	0.82%
Royal Bank of Canada	12.000	6/26/2024	27,429	4,949,474	0.81%
FOREIGN CURRENCY					
EURO CURRENCY			383,321	413,546	0.07%
SWEDISH KRONA			622,757	58,180	0.01%
JAPANESE YEN			6,328,611	41,806	0.01%
HONG KONG DOLLAR			200,877	25,665	0.00%
POUND STERLING			18,280	23,072	0.00%
CANADIAN DOLLAR			7,987	5,896	0.00%
NEW TAIWAN DOLLAR			148,191	4,630	0.00%
BRAZILIAN REAL			6,012	1,199	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
SOUTH KOREAN WON			70,443	52	0.00%
CHILEAN PESO			45,742	47	0.00%
INDIAN RUPEE			2,701	32	0.00%
SOUTH AFRICAN RAND			97	5	0.00%
EGYPTIAN POUND			100	2	0.00%
SINGAPORE DOLLAR			0.04	0.03	0.00%
MEXICAN PESO (NEW)			0.31	0.02	0.00%
INDONESIAN RUPIAH			(0.80)	0.00	0.00%
AUSTRALIAN DOLLAR			(0.01)	(0.01)	0.00%
SWISS FRANC			(0.39)	(0.43)	0.00%
FOREIGN GOVERNMENT OBLIGATIONS					
Saudi Government International Bonds	5.000	1/16/2034	528,000	524,579	0.09%
Saudi Government International Bonds	5.750	1/16/2054	406,000	401,006	0.07%
Israel Government International Bonds	5.375	3/12/2029	375,000	375,844	0.06%
Mexico Government International Bonds	6.400	5/7/2054	335,000	333,862	0.05%
Israel Government International Bonds	5.500	3/12/2034	270,000	266,609	0.04%
Israel Government International Bonds	5.750	3/12/2054	271,000	259,667	0.04%
MUNICIPAL BONDS					
San Joaquin Hills Transportation Corridor Agency, CA, Rev	3.221	1/15/2035	1,350,000	1,141,890	0.19%
Town of Andover, MA, GO	2.623	11/1/2036	1,350,000	1,083,086	0.18%
State of Illinois, IL, GO	5.100	6/1/2033	700,000	694,905	0.11%
Philadelphia Auth for Industrial Dev, PA, Rev	6.550	10/15/2028	575,000	617,390	0.10%
Illinois Municipal Electric Agency, IL, Rev	6.832	2/1/2035	350,000	376,142	0.06%
Texas Natural Gas Securitization Finance Corp., TX, Rev	5.102	4/1/2035	240,000	242,099	0.04%
Metropolitan Transportation Auth, NY, Rev	6.814	11/15/2040	195,000	216,727	0.04%
Kansas Dev Finance Auth, KS, Rev	5.371	5/1/2026	120,000	120,033	0.02%
Municipal Electric Auth of Georgia, GA, Rev	6.637	4/1/2057	78,000	89,845	0.01%
Metropolitan Transportation Auth, NY, Rev	5.175	11/15/2049	60,000	55,633	0.01%
Port Auth of New York & New Jersey, NY, Rev	3.175	7/15/2060	80,000	55,434	0.01%
Dallas Fort Worth International Airport, TX, Rev	4.507	11/1/2051	60,000	55,133	0.01%
Golden State Tobacco Securitization Corp., CA, Rev	3.000	6/1/2046	35,000	32,314	0.01%
Chicago Transit Auth Sales & Transfer Tax Receipts, IL, Rev	6.899	12/1/2040	19,406	21,920	0.00%
Dallas Fort Worth International Airport, TX, Rev	4.087	11/1/2051	15,000	12,913	0.00%
Metropolitan Transportation Auth, NY, Rev	6.200	11/15/2026	10,000	10,115	0.00%
PREFERRED STOCKS					
NextEra Energy, Inc.	6.926	9/1/2025	41,560	1,617,931	0.26%
Itausa SA	0.000		50,800	106,352	0.02%
Petroleo Brasileiro SA	0.000		10,100	75,235	0.01%
SENIOR FLOATING RATE INTERESTS					
ABG Intermediate Holdings 2 LLC	8.927	12/21/2028	1,133,902	1,137,519	0.19%
Aretec Group, Inc.	9.927	8/9/2030	951,707	956,465	0.16%
HUB International Ltd.	8.574	6/20/2030	911,686	911,850	0.15%
Sedgwick Claims Management Services, Inc.	9.077	2/24/2028	907,061	908,449	0.15%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Dun & Bradstreet Corp.	8.082	1/18/2029	872,299	871,889	0.14%
UGI Energy Services LLC	8.680	2/22/2030	795,703	798,543	0.13%
Medallion Midland Acquisition LP	8.830	10/18/2028	795,639	796,299	0.13%
Zelis Payments Buyer, Inc.	8.077	9/28/2029	744,233	743,816	0.12%
TransDigm, Inc.	8.570	8/24/2028	737,250	739,558	0.12%
Blackhawk Network Holdings, Inc.	10.327	3/12/2029	733,187	733,642	0.12%
Brown Group Holding LLC	8.180	6/7/2028	729,933	729,043	0.12%
Telenet Financing USD LLC	7.440	4/30/2028	750,000	728,123	0.12%
USI, Inc.	8.302	11/22/2029	723,099	722,998	0.12%
American Builders & Contractors Supply Co., Inc.	7.330	1/31/2031	718,125	718,089	0.12%
Harbor Freight Tools USA, Inc.	8.195	10/19/2027	681,329	680,627	0.11%
Core & Main LP	7.971	7/27/2028	671,085	669,689	0.11%
MH Sub I LLC	9.580	5/3/2028	673,723	668,973	0.11%
Acrisure LLC	8.945	2/15/2027	666,883	665,456	0.11%
DCert Buyer, Inc.	9.330	10/16/2026	631,194	627,729	0.10%
Quikrete Holdings, Inc.	8.070	2/1/2027	623,460	623,641	0.10%
Fleetcor Technologies Operating Co. LLC	7.177	4/28/2028	623,220	622,560	0.10%
AlixPartners LLP	7.945	2/4/2028	620,799	621,302	0.10%
Verisure Holding AB	6.945	8/6/2026	575,000	619,086	0.10%
Surgery Center Holdings, Inc.	8.829	12/19/2030	610,384	612,844	0.10%
WEX, Inc.	7.327	3/31/2028	612,675	612,130	0.10%
NFP Corp.	8.695	2/16/2027	598,145	598,294	0.10%
LBM Acquisition LLC	9.177	12/17/2027	595,223	593,812	0.10%
Lorca Finco PLC	8.104	9/17/2027	548,617	591,254	0.10%
Clarios Global LP	8.330	5/6/2030	563,588	564,467	0.09%
Berlin Packaging LLC	9.196	3/11/2028	546,000	546,311	0.09%
IRB Holding Corp.	8.177	12/15/2027	530,401	530,284	0.09%
McAfee Corp.	9.176	3/1/2029	525,207	523,531	0.09%
Oryx Midstream Services Permian Basin LLC	8.436	10/5/2028	512,019	513,575	0.08%
Medline Borrower LP	0.000	10/23/2028	508,818	509,912	0.08%
Medline Borrower LP	8.079	10/23/2028	508,818	509,541	0.08%
Great Outdoors Group LLC	9.195	3/6/2028	498,359	498,289	0.08%
Cinemark USA, Inc.	9.070	5/24/2030	496,250	497,803	0.08%
Waystar Technologies, Inc.	9.330	10/22/2029	496,822	497,567	0.08%
UFC Holdings LLC	8.336	4/29/2026	495,807	496,427	0.08%
Delta 2 Lux SARL	7.559	1/15/2030	495,000	495,124	0.08%
Ziggo Financing Partnership	7.940	4/30/2028	500,000	492,410	0.08%
MKS Instruments, Inc.	7.823	8/17/2029	487,647	487,242	0.08%
Momentive Performance Materials, Inc.	9.830	3/29/2028	495,000	486,031	0.08%
EW Scripps Co.	8.004	5/1/2026	483,586	478,479	0.08%
NorthRiver Midstream Finance LP	0.000	8/16/2030	476,250	476,317	0.08%
SeaWorld Parks & Entertainment, Inc.	7.830	8/25/2028	476,335	475,501	0.08%
Open Text Corp.	8.177	1/31/2030	473,936	474,477	0.08%
SRS Distribution, Inc.	8.945	6/2/2028	463,125	465,945	0.08%
Verisure Holding AB	6.902	3/27/2028	430,000	461,498	0.08%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
CSC Holdings LLC	9.825	1/18/2028	477,321	458,377	0.07%
Asurion LLC	9.427	8/19/2028	464,015	445,937	0.07%
1011778 BC Unlimited Liability Co.	7.580	9/20/2030	439,065	438,626	0.07%
Filtration Group Corp.	9.695	10/21/2028	435,600	436,689	0.07%
Hyperion Refinance SARL	8.827	2/15/2031	430,000	430,039	0.07%
Crocs, Inc.	7.562	2/20/2029	423,450	424,170	0.07%
Windsor Holdings III LLC	9.326	8/1/2030	422,878	423,673	0.07%
Beacon Roofing Supply, Inc.	7.579	5/19/2028	419,931	420,091	0.07%
Polaris Newco LLC	9.574	6/2/2028	420,325	416,055	0.07%
Elanco Animal Health, Inc.	7.176	8/1/2027	411,831	410,138	0.07%
Clydesdale Acquisition Holdings, Inc.	9.105	4/13/2029	407,738	408,157	0.07%
Virgin Media Bristol LLC	8.690	1/31/2029	410,000	405,535	0.07%
Traverse Midstream Partners LLC	8.817	2/16/2028	400,167	400,543	0.07%
Cotiviti, Inc.	0.000	2/21/2031	395,000	394,013	0.06%
Osaic Holdings, Inc.	0.000	8/17/2028	375,000	376,241	0.06%
Hayward Industries, Inc.	8.195	5/30/2028	365,625	365,797	0.06%
Cable One, Inc.	7.445	5/3/2028	369,550	365,788	0.06%
APX Group, Inc.	8.695	7/10/2028	361,675	362,438	0.06%
Quartz Acquireco LLC	8.809	6/28/2030	358,200	358,648	0.06%
Iron Mountain, Inc.	7.580	1/31/2031	354,113	350,865	0.06%
Setanta Aircraft Leasing DAC	7.564	11/5/2028	350,000	350,511	0.06%
Organon & Co.	8.433	6/2/2028	343,238	344,240	0.06%
Ontario Gaming GTA LP	9.559	8/1/2030	335,000	336,018	0.05%
Gen Digital, Inc.	7.427	9/12/2029	332,398	332,162	0.05%
Peraton Corp.	9.180	2/1/2028	332,271	331,649	0.05%
Michaels Cos., Inc.	9.821	4/15/2028	369,550	330,747	0.05%
Barnes Group, Inc.	7.827	9/3/2030	329,175	329,340	0.05%
Hanesbrands, Inc.	9.080	3/8/2030	326,700	326,292	0.05%
Truist Insurance Holdings LLC	0.000	3/24/2031	325,000	324,457	0.05%
DirecTV Financing LLC	10.695	8/2/2029	322,988	322,474	0.05%
Coherent Corp.	8.195	7/2/2029	321,850	321,850	0.05%
Chariot Buyer LLC	9.080	11/3/2028	320,000	320,400	0.05%
Caesars Entertainment, Inc.	8.663	2/6/2030	317,600	318,130	0.05%
CSC Holdings LLC	7.940	4/15/2027	350,400	314,796	0.05%
Jazz Financing Lux SARL	8.445	5/5/2028	306,504	308,037	0.05%
E2open LLC	8.945	2/4/2028	306,346	306,281	0.05%
Century DE Buyer LLC	9.317	10/30/2030	305,000	305,915	0.05%
Evertec Group LLC	8.830	10/30/2030	292,500	293,231	0.05%
Asurion LLC	8.692	12/23/2026	297,071	290,598	0.05%
Carnival Corp.	8.695	10/18/2028	288,363	288,423	0.05%
First Student Bidco, Inc.	8.564	7/21/2028	278,990	278,410	0.05%
Arsenal AIC Parent LLC	9.080	8/18/2030	273,627	274,242	0.04%
Tamko Building Products LLC	8.833	9/20/2030	272,941	272,600	0.04%
Spirit Aerosystems, Inc.	9.563	1/15/2027	271,563	272,524	0.04%
MajorDrive Holdings IV LLC	9.571	6/1/2028	262,575	262,838	0.04%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Avantor Funding, Inc.	7.680	11/8/2027	254,429	254,544	0.04%
Standard Industries, Inc.	7.693	9/22/2028	253,278	253,278	0.04%
AAdvantage Loyalty IP Ltd.	10.329	4/20/2028	242,250	251,300	0.04%
Morgan Stanley & Co. International PLC	0.000	3/30/2031	245,000	245,461	0.04%
Wand NewCo 3, Inc.	9.080	1/30/2031	240,000	240,562	0.04%
Belron Finance U.S. LLC	7.821	11/13/2025	238,095	238,319	0.04%
Petco Health & Wellness Co., Inc.	8.821	3/3/2028	253,363	233,918	0.04%
SkyMiles IP Ltd.	9.068	10/20/2027	221,250	227,980	0.04%
Nouryon USA LLC	9.423	4/3/2028	223,313	223,871	0.04%
Boost Newco Borrower LLC	8.309	1/31/2031	220,000	220,596	0.04%
First Brands Group LLC	10.574	3/30/2027	219,789	219,899	0.04%
U.S. Foods, Inc.	7.442	9/13/2026	219,529	219,898	0.04%
Fugue Finance LLC	9.074	2/26/2031	210,000	210,328	0.03%
SS&C Technologies, Inc.	7.195	4/16/2025	205,080	205,072	0.03%
Groundworks LLC	0.000	3/6/2031	202,694	202,508	0.03%
Ingram Micro, Inc.	8.571	6/30/2028	200,750	201,001	0.03%
Caesars Entertainment, Inc.	8.041	2/6/2031	200,000	200,000	0.03%
SS&C Technologies, Inc.	7.195	4/16/2025	193,630	193,622	0.03%
MIWD Holdco II LLC	0.000	3/21/2031	180,000	180,675	0.03%
Aramark Services, Inc.	7.195	1/15/2027	177,175	176,909	0.03%
WMB Holdings, Inc.	8.079	11/2/2029	174,839	175,058	0.03%
PG Investment Co. 59 SARL	0.000	2/24/2031	165,000	165,206	0.03%
SupplyOne, Inc.	0.000	3/27/2031	165,000	164,073	0.03%
Zacapa SARL	9.309	3/22/2029	162,741	162,672	0.03%
First Brands Group LLC	10.574	3/30/2027	159,196	159,129	0.03%
Mileage Plus Holdings LLC	10.733	6/21/2027	149,500	153,764	0.03%
Covanta Holding Corp.	7.827	11/30/2028	150,815	150,345	0.02%
Emerald Borrower LP	7.791	5/31/2030	150,161	150,011	0.02%
Amentum Government Services Holdings LLC	9.445	1/29/2027	149,188	149,374	0.02%
Belron Finance U.S. LLC	7.664	4/18/2029	149,250	149,250	0.02%
Asurion LLC	10.692	1/31/2028	145,000	130,138	0.02%
Quikrete Holdings, Inc.	0.000	3/25/2031	124,674	124,727	0.02%
AmWINS Group, Inc.	8.195	2/19/2028	118,500	118,615	0.02%
Genesys Cloud Services Holdings II LLC	9.192	12/1/2027	115,000	115,360	0.02%
Great Canadian Gaming Corp.	9.590	11/1/2026	108,350	108,508	0.02%
AssuredPartners, Inc.	8.827	2/12/2027	108,075	108,143	0.02%
Birkenstock U.S. BidCo, Inc.	8.827	4/28/2028	106,655	106,750	0.02%
Amentum Government Services Holdings LLC	9.329	2/15/2029	103,425	103,554	0.02%
Fluidra Finco SL	7.355	1/29/2029	102,638	102,407	0.02%
AssuredPartners, Inc.	8.827	2/14/2031	100,000	100,094	0.02%
Carnival Corp.	8.319	8/8/2027	99,250	99,313	0.02%
AssuredPartners, Inc.	9.077	2/12/2027	98,753	98,794	0.02%
First Student Bidco, Inc.	8.313	7/21/2028	84,617	84,441	0.01%
Groundworks LLC	0.000	3/6/2031	37,306	37,271	0.01%
Ingersoll-Rand Services Co.	7.177	3/1/2027	32,955	32,996	0.01%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Covanta Holding Corp.	7.827	11/30/2028	11,498	11,462	0.00%
Blackhawk Network Holdings, Inc.	0.000	6/15/2025	0.04	0.04	0.00%
Entegris, Inc.	0.000	7/6/2029	0.03	0.03	0.00%
SHORT-TERM INVESTMENTS					
Fixed Income Clearing Corp.		4/1/2024	5,491,879	5,491,879	0.90%
U.S. GOVERNMENT AGENCIES					
Federal Home Loan Mortgage Corp.	4.050	7/25/2033	2,900,000	2,766,210	0.45%
Federal Home Loan Mortgage Corp.	4.500	7/25/2033	2,800,000	2,763,845	0.45%
Federal Home Loan Mortgage Corp.	10.120	10/25/2050	1,265,000	1,420,934	0.23%
Federal Home Loan Mortgage Corp.	11.435	8/25/2050	1,053,384	1,192,114	0.19%
Federal Home Loan Mortgage Corp.	8.820	3/25/2042	940,825	980,810	0.16%
Federal Home Loan Mortgage Corp.	2.859	10/25/2034	1,125,000	944,922	0.15%
Federal National Mortgage Association	5.000	11/1/2053	653,211	637,947	0.10%
Federal Home Loan Mortgage Corp.	7.520	5/25/2042	540,407	549,855	0.09%
Federal Home Loan Mortgage Corp.	5.000	6/1/2053	511,472	499,402	0.08%
Federal Home Loan Mortgage Corp.	5.500	5/1/2053	482,293	480,357	0.08%
Government National Mortgage Association	2.500	10/20/2049	547,213	474,597	0.08%
Federal Home Loan Mortgage Corp.	1.422	7/25/2030	5,539,259	380,401	0.06%
Federal Home Loan Mortgage Corp.	4.430	2/25/2033	200,000	196,464	0.03%
Federal Home Loan Mortgage Corp.	1.323	6/25/2030	2,951,740	192,396	0.03%
Federal Home Loan Mortgage Corp.	5.500	11/1/2053	167,706	166,976	0.03%
Federal Home Loan Mortgage Corp.	5.000	11/1/2053	135,316	132,133	0.02%
Federal Home Loan Mortgage Corp.	5.500	9/1/2053	74,607	75,026	0.01%
Federal Home Loan Mortgage Corp.	5.500	3/1/2053	71,151	70,955	0.01%
Federal Home Loan Mortgage Corp.	5.500	9/1/2053	70,362	70,187	0.01%
Federal National Mortgage Association	5.500	8/1/2053	70,015	69,799	0.01%
Federal Home Loan Mortgage Corp.	5.500	9/1/2053	69,529	69,775	0.01%
Government National Mortgage Association	7.000	11/15/2032	56,189	58,699	0.01%
Government National Mortgage Association	8.000	2/15/2031	50,054	50,714	0.01%
Federal National Mortgage Association	5.839	10/25/2024	22,098	21,974	0.00%
Government National Mortgage Association	6.000	4/20/2030	12,908	13,037	0.00%
Government National Mortgage Association	7.000	11/15/2033	11,540	11,872	0.00%
Government National Mortgage Association	6.000	9/20/2029	7,010	7,143	0.00%
Government National Mortgage Association	6.500	3/15/2029	5,885	6,016	0.00%
Government National Mortgage Association	7.000	7/15/2033	5,814	5,956	0.00%
Government National Mortgage Association	6.500	3/15/2029	5,596	5,715	0.00%
Government National Mortgage Association	6.000	3/20/2029	4,884	5,000	0.00%
Government National Mortgage Association	8.000	11/15/2030	4,930	4,931	0.00%
Government National Mortgage Association	8.000	5/15/2030	4,590	4,570	0.00%
Government National Mortgage Association	7.000	5/15/2033	4,350	4,464	0.00%
Government National Mortgage Association	6.500	1/15/2029	4,198	4,310	0.00%
Government National Mortgage Association	6.000	7/20/2028	4,130	4,226	0.00%
Government National Mortgage Association	6.500	10/15/2028	3,683	3,797	0.00%
Government National Mortgage Association	6.500	2/15/2035	3,657	3,748	0.00%
Government National Mortgage Association	6.000	8/20/2028	3,601	3,685	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Government National Mortgage Association	6.500	3/15/2028	3,407	3,480	0.00%
Government National Mortgage Association	6.500	2/15/2029	2,939	3,021	0.00%
Government National Mortgage Association	7.000	11/15/2031	2,938	2,982	0.00%
Government National Mortgage Association	6.500	5/15/2029	2,631	2,711	0.00%
Government National Mortgage Association	6.000	11/15/2028	2,674	2,709	0.00%
Government National Mortgage Association	6.500	6/15/2029	2,326	2,408	0.00%
Government National Mortgage Association	8.000	8/15/2030	2,407	2,397	0.00%
Government National Mortgage Association	7.000	3/15/2032	2,303	2,337	0.00%
Government National Mortgage Association	6.000	4/20/2028	2,198	2,251	0.00%
Government National Mortgage Association	6.500	3/15/2028	1,991	2,040	0.00%
Government National Mortgage Association	6.500	3/15/2028	1,935	1,996	0.00%
Government National Mortgage Association	6.000	11/15/2028	1,762	1,797	0.00%
Government National Mortgage Association	6.500	7/15/2028	1,719	1,757	0.00%
Government National Mortgage Association	6.500	5/15/2028	1,565	1,610	0.00%
Government National Mortgage Association	6.000	10/15/2028	1,469	1,485	0.00%
Government National Mortgage Association	6.000	8/15/2034	1,337	1,388	0.00%
Government National Mortgage Association	6.500	4/15/2029	1,330	1,371	0.00%
Government National Mortgage Association	6.500	3/15/2028	1,321	1,356	0.00%
Government National Mortgage Association	6.500	3/15/2028	1,288	1,312	0.00%
Government National Mortgage Association	6.000	2/20/2028	1,186	1,204	0.00%
Government National Mortgage Association	7.000	1/15/2033	1,149	1,185	0.00%
Government National Mortgage Association	6.000	6/20/2030	1,156	1,168	0.00%
Government National Mortgage Association	8.000	4/15/2030	1,022	1,026	0.00%
Government National Mortgage Association	6.500	5/15/2029	1,008	1,026	0.00%
Government National Mortgage Association	6.000	6/15/2028	737	753	0.00%
Government National Mortgage Association	8.000	8/15/2030	493	497	0.00%
Government National Mortgage Association	6.500	5/15/2029	281	286	0.00%
Government National Mortgage Association	6.000	2/20/2027	177	179	0.00%
Government National Mortgage Association	8.000	7/15/2030	139	139	0.00%
Government National Mortgage Association	6.500	10/15/2028	132	134	0.00%
Government National Mortgage Association	6.500	12/15/2028	121	124	0.00%
Government National Mortgage Association	6.000	1/20/2028	63	64	0.00%
Government National Mortgage Association	6.000	2/20/2026	21	21	0.00%
U.S. GOVERNMENT SECURITIES					
U.S. Treasury Notes	4.625	3/15/2026	14,200,000	14,518,391	2.37%
U.S. Treasury Notes	4.000	12/15/2025	3,750,000	3,704,590	0.61%
U.S. Treasury Notes	3.750	12/31/2028	3,331,400	3,262,169	0.53%
U.S. Treasury Notes	4.000	1/31/2029	2,722,200	2,695,616	0.44%
U.S. Treasury Notes	4.250	2/28/2029	2,688,600	2,693,641	0.44%
U.S. Treasury Notes	4.625	2/28/2026	2,033,900	2,032,708	0.33%
U.S. Treasury Bonds	3.875	2/15/2043	2,026,600	1,876,267	0.31%
U.S. Treasury Bonds	4.375	8/15/2043	1,875,000	1,855,371	0.30%
U.S. Treasury Bonds	3.375	8/15/2042	2,082,400	1,801,439	0.29%
U.S. Treasury Notes	4.000	2/29/2028	1,769,500	1,749,731	0.29%
U.S. Treasury Notes	4.375	12/15/2026	1,744,000	1,740,321	0.28%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
U.S. Treasury Bonds	3.875	5/15/2043	1,799,200	1,663,065	0.27%
U.S. Treasury Notes	5.000	10/31/2025	1,629,000	1,633,836	0.27%
U.S. Treasury Notes	3.125	8/31/2027	1,635,900	1,572,189	0.26%
U.S. Treasury Bonds	4.500	2/15/2044	1,542,100	1,552,702	0.25%
U.S. Treasury Bonds	3.000	8/15/2048	1,981,400	1,549,207	0.25%
U.S. Treasury Bonds	4.750	11/15/2043	1,469,000	1,526,153	0.25%
U.S. Treasury Bonds	4.250	2/15/2054	1,530,000	1,507,528	0.25%
U.S. Treasury Notes	4.375	11/30/2028	1,465,000	1,473,527	0.24%
U.S. Treasury Notes	3.875	11/30/2027	1,468,000	1,444,948	0.24%
U.S. Treasury Notes	3.875	12/31/2027	1,449,400	1,426,697	0.23%
U.S. Treasury Notes	4.875	10/31/2028	1,347,000	1,381,569	0.23%
U.S. Treasury Bonds	4.750	11/15/2053	1,241,700	1,327,843	0.22%
U.S. Treasury Bonds	3.625	5/15/2053	1,394,900	1,227,839	0.20%
U.S. Treasury Bonds	3.250	5/15/2042	1,419,000	1,208,145	0.20%
U.S. Treasury Bonds	3.625	2/15/2053	1,347,400	1,185,396	0.19%
U.S. Treasury Bonds	4.000	11/15/2052	1,253,400	1,180,595	0.19%
U.S. Treasury Notes	3.625	3/31/2028	1,180,200	1,151,110	0.19%
U.S. Treasury Bonds	2.875	5/15/2052	1,499,400	1,136,733	0.19%
U.S. Treasury Notes	4.125	9/30/2027	1,138,600	1,130,238	0.18%
U.S. Treasury Notes	4.000	2/15/2034	1,142,000	1,124,156	0.18%
U.S. Treasury Bonds	4.000	11/15/2042	1,118,600	1,055,285	0.17%
U.S. Treasury Notes	4.125	10/31/2027	1,040,000	1,032,200	0.17%
U.S. Treasury Notes	4.625	9/30/2028	998,000	1,012,931	0.17%
U.S. Treasury Notes	4.375	8/31/2028	938,600	942,963	0.15%
U.S. Treasury Notes	3.625	5/15/2026	945,000	926,506	0.15%
U.S. Treasury Notes	0.875	9/30/2026	980,000	897,159	0.15%
U.S. Treasury Bonds	4.125	8/15/2053	809,300	779,204	0.13%
U.S. Treasury Notes	3.500	4/30/2028	797,000	773,526	0.13%
U.S. Treasury Notes	3.500	1/31/2028	778,700	756,282	0.12%
U.S. Treasury Notes	4.125	7/31/2028	663,500	659,716	0.11%
U.S. Treasury Notes	0.250	8/31/2025	640,000	600,150	0.10%
U.S. Treasury Notes	4.125	3/31/2029	594,200	592,227	0.10%
U.S. Treasury Notes	4.000	6/30/2028	574,000	567,924	0.09%
U.S. Treasury Notes	0.250	9/30/2025	560,000	523,403	0.09%
U.S. Treasury Notes	3.625	5/31/2028	529,000	515,858	0.08%
U.S. Treasury Notes	3.750	6/30/2030	444,000	432,536	0.07%
U.S. Treasury Notes	4.250	1/31/2026	400,000	396,922	0.06%
U.S. Treasury Notes	1.250	5/31/2028	420,000	371,782	0.06%
U.S. Treasury Notes	3.750	12/31/2030	370,000	360,013	0.06%
U.S. Treasury Notes	4.625	11/15/2026	351,000	352,248	0.06%
U.S. Treasury Notes	1.250	3/31/2028	350,000	311,131	0.05%
U.S. Treasury Notes	4.625	10/15/2026	290,000	290,918	0.05%
U.S. Treasury Notes	4.875	10/31/2030	236,000	244,749	0.04%
U.S. Treasury Notes	4.500	11/15/2033	210,600	215,470	0.04%
U.S. Treasury Notes	3.500	9/15/2025	210,000	206,112	0.03%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
U.S. Treasury Notes	4.250	3/15/2027	190,000	189,258	0.03%
U.S. Treasury Notes	4.125	8/31/2030	190,200	189,115	0.03%
U.S. Treasury Notes	4.625	9/15/2026	175,000	175,438	0.03%
U.S. Treasury Notes	3.750	5/31/2030	161,000	156,887	0.03%
U.S. Treasury Notes	4.000	1/15/2027	150,000	148,254	0.02%
U.S. Treasury Notes	4.125	6/15/2026	129,000	127,765	0.02%
U.S. Treasury Notes	4.000	7/31/2030	123,200	121,674	0.02%
U.S. Treasury Notes	3.500	4/30/2030	89,000	85,583	0.01%
U.S. Treasury Notes	3.875	11/30/2029	79,000	77,624	0.01%
U.S. Treasury Notes	4.375	11/30/2030	50,000	50,451	0.01%
U.S. Treasury Notes	3.875	12/31/2029	18,600	18,274	0.00%
DERIVATIVES - FOREIGN CURRENCY CONTRACTS					
EURO CURRENCY		4/30/2024	(24,527,000)	117,536	0.02%
JAPANESE YEN		4/30/2024	(2,474,700,000)	22,333	0.00%
SWEDISH KRONA		4/30/2024	(16,340,000)	18,502	0.00%
SWISS FRANC		4/30/2024	(3,010,000)	16,917	0.00%
POUND STERLING		4/30/2024	(5,385,000)	9,896	0.00%
SOUTH KOREAN WON		4/30/2024	(1,411,690,000)	3,725	0.00%
DANISH KRONE		4/30/2024	(4,330,000)	1,744	0.00%
PHILIPPINE PESO		4/30/2024	(184,360,000)	(5,870)	0.00%
DERIVATIVES - FOREIGN CURRENCY EXCHANGE CONTRACTS (SPOT)					
POUND STERLING		4/2/2024	(18,280)	4	0.00%
BRAZILIAN REAL		4/1/2024	(6,012)	2	0.00%
JAPANESE YEN		4/1/2024	(6,326,064)	2	0.00%
CANADIAN DOLLAR		4/1/2024	(7,945)	0	0.00%
EURO CURRENCY		4/3/2024	43,996	(3)	0.00%
POUND STERLING		4/3/2024	75,933	(8)	0.00%
SWISS FRANC		4/3/2024	86,353	(18)	0.00%
DERIVATIVES - FUTURES CONTRACTS					
U.S. Treasury 10-Year Note Future		6/18/2024	48,200,000	198,431	0.03%
U.S. Treasury 5-Year Note Future		6/28/2024	26,800,000	76,878	0.01%
US 10YR ULTRA FUT JUN24 XCBT 20240618		6/18/2024	(1,500,000)	(9,018)	0.00%
US ULTRA BOND CBT JUN24 XCBT 20240618		6/18/2024	(800,000)	(10,087)	0.00%
TOTAL INVESTMENTS				647,386,898	105.82%
OTHER ASSETS LESS LIABILITIES				(35,585,840)	-5.82%
TOTAL NET ASSETS				611,801,058	100.00%

Full Portfolio Holdings* as of March 31, 2024

* This unaudited information is being presented pursuant to the Fund's Policy on Disclosure of Portfolio Holdings. Please see the Fund's Statement of Additional Information on www.hartfordfunds.com for a discussion of the Fund's policy. Holdings are provided for informational purposes only and should not be construed as a recommendation or investment advice. Portfolio holdings are as of the date noted and are subject to change at any time. Holdings may not be representative of current or future investments.

Unlike the Fund's regulatory filings, the portfolio data and its presentation in this document is not required to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. Therefore, it may differ from that provided in the complete portfolio of investments in the annual and semiannual report to shareholders filed with the SEC on Form N-CSR, and the complete portfolio of investments filed in the first and third quarter on Form N-PORT.

Investing involves risk, including the possible loss of principal. Investors should carefully consider a fund's investment objectives, risks, charges and expenses. This and other important information is contained in the fund's prospectus and summary prospectus, which can be obtained by visiting hartfordfunds.com. Please read it carefully before investing.

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