

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
AUSTRALIAN DOLLAR	0.000	4/24/2024	865,000	2,995	0.01%
AUSTRALIAN DOLLAR	0.000	4/24/2024	882,000	1,850	0.00%
AUSTRALIAN DOLLAR	0.000	4/24/2024	869,000	811	0.00%
BASE CURRENCY					
US DOLLAR			967,378	967,378	1.67%
COMMON STOCKS					
Microsoft Corp.			3,270	1,375,754	2.38%
Apple, Inc.			5,680	974,006	1.68%
NVIDIA Corp.			1,073	969,520	1.68%
Amazon.com, Inc.			4,217	760,662	1.32%
Alphabet, Inc.			4,222	637,226	1.10%
Meta Platforms, Inc.			1,047	508,402	0.88%
Eli Lilly & Co.			506	393,648	0.68%
JP Morgan Chase & Co.			1,604	321,281	0.56%
Visa, Inc.			964	269,033	0.47%
Taiwan Semiconductor Manufacturing Co. Ltd.			1,922	261,488	0.45%
Samsung Electronics Co. Ltd.			162	240,894	0.42%
Netflix, Inc.			386	234,429	0.41%
Merck & Co., Inc.			1,741	229,725	0.40%
Alphabet, Inc.			1,410	214,687	0.37%
UnitedHealth Group, Inc.			417	206,290	0.36%
Tesla, Inc.			1,079	189,677	0.33%
Broadcom, Inc.			135	178,930	0.31%
Mastercard, Inc.			371	178,662	0.31%
Salesforce, Inc.			569	171,371	0.30%
Novo Nordisk AS			1,313	168,423	0.29%
Advanced Micro Devices, Inc.			900	162,441	0.28%
Home Depot, Inc.			423	162,263	0.28%
Procter & Gamble Co.			1,000	162,250	0.28%
Costco Wholesale Corp.			218	159,713	0.28%
ConocoPhillips			1,229	156,427	0.27%
ASML Holding NV			155	150,266	0.26%
Adobe, Inc.			289	145,829	0.25%
Booking Holdings, Inc.			39	141,487	0.24%
Coca-Cola Co.			2,292	140,225	0.24%
Berkshire Hathaway, Inc.			331	139,192	0.24%
Thermo Fisher Scientific, Inc.			235	136,584	0.24%
American Express Co.			551	125,457	0.22%
Parker-Hannifin Corp.			223	123,941	0.21%
Exxon Mobil Corp.			1,025	119,146	0.21%
Arista Networks, Inc.			406	117,732	0.20%
Accenture PLC			332	115,075	0.20%

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Intel Corp.			2,565	113,296	0.20%
General Electric Co.			639	112,164	0.19%
Tencent Holdings Ltd.			2,800	109,060	0.19%
Intuit, Inc.			167	108,550	0.19%
PepsiCo, Inc.			611	106,931	0.18%
TJX Cos., Inc.			1,052	106,694	0.18%
Eaton Corp. PLC			329	102,872	0.18%
Amphenol Corp.			888	102,431	0.18%
CrowdStrike Holdings, Inc.			316	101,306	0.18%
SAP SE			519	101,059	0.17%
Lam Research Corp.			104	101,043	0.17%
Boston Scientific Corp.			1,474	100,954	0.17%
Cigna Group			275	99,877	0.17%
Freeport-McMoRan, Inc.			2,060	96,861	0.17%
NextEra Energy, Inc.			1,506	96,248	0.17%
Stryker Corp.			262	93,762	0.16%
Motorola Solutions, Inc.			264	93,715	0.16%
Johnson & Johnson			592	93,648	0.16%
AbbVie, Inc.			506	92,143	0.16%
Union Pacific Corp.			372	91,486	0.16%
Intuitive Surgical, Inc.			227	90,593	0.16%
Micron Technology, Inc.			761	89,714	0.16%
Toyota Motor Corp.			3,500	88,462	0.15%
Chubb Ltd.			337	87,327	0.15%
Schneider Electric SE			382	86,361	0.15%
Caterpillar, Inc.			235	86,111	0.15%
Danaher Corp.			338	84,405	0.15%
Cadence Design Systems, Inc.			270	84,046	0.15%
Uber Technologies, Inc.			1,089	83,842	0.14%
S&P Global, Inc.			197	83,814	0.14%
Ecolab, Inc.			347	80,122	0.14%
Moody's Corp.			202	79,392	0.14%
Morgan Stanley			837	78,812	0.14%
Walt Disney Co.			643	78,677	0.14%
Trane Technologies PLC			262	78,652	0.14%
BlackRock, Inc.			94	78,368	0.14%
Oracle Corp.			618	77,627	0.13%
ServiceNow, Inc.			101	77,002	0.13%
O'Reilly Automotive, Inc.			68	76,764	0.13%
Abbott Laboratories			672	76,380	0.13%
Chevron Corp.			483	76,188	0.13%
Chipotle Mexican Grill, Inc.			26	75,576	0.13%
Nestle SA			709	75,331	0.13%
Sherwin-Williams Co.			215	74,676	0.13%
Walmart, Inc.			1,206	72,565	0.13%

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Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Bank of America Corp.			1,913	72,541	0.13%
Charles Schwab Corp.			1,002	72,485	0.13%
Linde PLC			156	72,434	0.13%
U.S. Bancorp			1,616	72,235	0.12%
Airbus SE			392	72,218	0.12%
Investor AB			2,844	71,368	0.12%
Equinix, Inc.			86	70,978	0.12%
AMETEK, Inc.			384	70,234	0.12%
IDEXX Laboratories, Inc.			128	69,111	0.12%
Marsh & McLennan Cos., Inc.			334	68,797	0.12%
Texas Instruments, Inc.			387	67,419	0.12%
Colgate-Palmolive Co.			743	66,907	0.12%
HCA Healthcare, Inc.			200	66,706	0.12%
Shell PLC			2,002	66,425	0.11%
Constellation Software, Inc.			24	65,557	0.11%
ICICI Bank Ltd.			2,442	64,493	0.11%
T-Mobile U.S., Inc.			390	63,656	0.11%
Deere & Co.			154	63,254	0.11%
Safran SA			275	62,280	0.11%
Siemens AG			326	62,246	0.11%
LVMH Moet Hennessy Louis Vuitton SE			69	62,086	0.11%
Vertex Pharmaceuticals, Inc.			148	61,865	0.11%
AstraZeneca PLC			459	61,664	0.11%
Wells Fargo & Co.			1,060	61,438	0.11%
eBay, Inc.			1,140	60,169	0.10%
American Tower Corp.			304	60,067	0.10%
Diageo PLC			1,613	59,685	0.10%
Cisco Systems, Inc.			1,191	59,443	0.10%
Elevance Health, Inc.			113	58,595	0.10%
Applied Materials, Inc.			284	58,569	0.10%
Medtronic PLC			672	58,565	0.10%
Novartis AG			598	57,921	0.10%
Emerson Electric Co.			507	57,504	0.10%
Comcast Corp.			1,312	56,875	0.10%
NVR, Inc.			7	56,700	0.10%
QUALCOMM, Inc.			333	56,377	0.10%
NIKE, Inc.			598	56,200	0.10%
Simon Property Group, Inc.			359	56,180	0.10%
Coterra Energy, Inc.			2,007	55,955	0.10%
Commonwealth Bank of Australia			703	55,143	0.10%
Copart, Inc.			952	55,140	0.10%
TotalEnergies SE			798	54,894	0.09%
McDonald's Corp.			192	54,134	0.09%
Lowe's Cos., Inc.			210	53,493	0.09%
Verizon Communications, Inc.			1,268	53,205	0.09%

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Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
International Business Machines Corp.			278	53,087	0.09%
ABB Ltd.			1,141	52,931	0.09%
Mitsubishi UFJ Financial Group, Inc.			5,200	52,905	0.09%
Sumitomo Mitsui Financial Group, Inc.			900	52,625	0.09%
Atlas Copco AB			3,114	52,591	0.09%
Eiffage SA			460	52,206	0.09%
Tokyo Electron Ltd.			200	52,090	0.09%
Chunghwa Telecom Co. Ltd.			1,329	52,017	0.09%
HSBC Holdings PLC			6,617	51,724	0.09%
Roche Holding AG			200	51,064	0.09%
Hon Hai Precision Industry Co. Ltd.			5,342	51,016	0.09%
KKR & Co., Inc.			506	50,893	0.09%
BNP Paribas SA			713	50,762	0.09%
SEI Investments Co.			705	50,690	0.09%
L'Oreal SA			106	50,199	0.09%
Banco Bilbao Vizcaya Argentaria SA			4,214	50,182	0.09%
Wheaton Precious Metals Corp.			1,064	50,115	0.09%
Amgen, Inc.			175	49,756	0.09%
Electronic Arts, Inc.			375	49,751	0.09%
UBS Group AG			1,606	49,450	0.09%
Canadian Natural Resources Ltd.			647	49,356	0.09%
MSCI, Inc.			88	49,320	0.09%
Banco Santander SA			10,027	48,976	0.08%
Aflac, Inc.			566	48,597	0.08%
Mitsubishi Corp.			2,100	48,534	0.08%
CSL Ltd.			253	47,470	0.08%
Cintas Corp.			69	47,405	0.08%
Reliance Industries Ltd.			659	47,053	0.08%
Progressive Corp.			227	46,948	0.08%
EOG Resources, Inc.			367	46,917	0.08%
Mitsui & Co. Ltd.			1,000	46,752	0.08%
Keyence Corp.			100	46,426	0.08%
Mercedes-Benz Group AG			579	46,110	0.08%
Petroleo Brasileiro SA			3,030	46,086	0.08%
Mondelez International, Inc.			655	45,850	0.08%
Air Liquide SA			220	45,771	0.08%
Hitachi Ltd.			500	45,690	0.08%
RELX PLC			1,058	45,627	0.08%
Groupe Bruxelles Lambert NV			603	45,586	0.08%
Pfizer, Inc.			1,638	45,455	0.08%
Macquarie Group Ltd.			346	45,007	0.08%
Boeing Co.			233	44,967	0.08%
Targa Resources Corp.			400	44,796	0.08%
Steel Dynamics, Inc.			301	44,617	0.08%
Synopsys, Inc.			78	44,577	0.08%

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Alibaba Group Holding Ltd.			4,900	44,310	0.08%
Goldman Sachs Group, Inc.			106	44,275	0.08%
Shopify, Inc.			573	44,205	0.08%
Axis Bank Ltd.			698	44,183	0.08%
Prologis, Inc.			337	43,884	0.08%
Gartner, Inc.			92	43,854	0.08%
Unilever PLC			868	43,575	0.08%
KB Financial Group, Inc.			832	43,322	0.07%
Honeywell International, Inc.			211	43,308	0.07%
Geberit AG			73	43,142	0.07%
McKesson Corp.			80	42,948	0.07%
Sony Group Corp.			500	42,875	0.07%
Schlumberger NV			777	42,587	0.07%
Automatic Data Processing, Inc.			170	42,456	0.07%
American International Group, Inc.			531	41,508	0.07%
Baloise Holding AG			264	41,397	0.07%
Alcon, Inc.			496	41,025	0.07%
MercadoLibre, Inc.			27	40,823	0.07%
Tokio Marine Holdings, Inc.			1,300	40,750	0.07%
BP PLC			6,444	40,426	0.07%
CVS Health Corp.			506	40,359	0.07%
Starbucks Corp.			441	40,303	0.07%
Rio Tinto PLC			637	40,274	0.07%
Palo Alto Networks, Inc.			141	40,062	0.07%
Deutsche Telekom AG			1,637	39,737	0.07%
Canadian Pacific Kansas City Ltd.			450	39,676	0.07%
Shin-Etsu Chemical Co. Ltd.			900	39,476	0.07%
AT&T, Inc.			2,222	39,107	0.07%
Bristol-Myers Squibb Co.			720	39,046	0.07%
Corteva, Inc.			674	38,870	0.07%
DSV AS			238	38,688	0.07%
ITOCHU Corp.			900	38,664	0.07%
Keppel Ltd.			7,100	38,582	0.07%
Roper Technologies, Inc.			68	38,137	0.07%
Ball Corp.			555	37,385	0.06%
DR Horton, Inc.			227	37,353	0.06%
Hankyu Hanshin Holdings, Inc.			1,300	37,299	0.06%
GAIL India Ltd.			2,883	37,191	0.06%
Howmet Aerospace, Inc.			540	36,952	0.06%
Air Products & Chemicals, Inc.			152	36,825	0.06%
Shinhan Financial Group Co. Ltd.			1,036	36,768	0.06%
General Motors Co.			808	36,643	0.06%
Fair Isaac Corp.			29	36,239	0.06%
Sanofi SA			372	36,190	0.06%
Takeda Pharmaceutical Co. Ltd.			1,300	36,158	0.06%

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Workday, Inc.			131	35,730	0.06%
Stellantis NV			1,245	35,369	0.06%
Lennar Corp.			205	35,256	0.06%
Infineon Technologies AG			1,035	35,196	0.06%
Recruit Holdings Co. Ltd.			800	35,125	0.06%
ORIX Corp.			1,600	34,995	0.06%
Seven & i Holdings Co. Ltd.			2,400	34,982	0.06%
Intesa Sanpaolo SpA			9,542	34,643	0.06%
Liberty Media Corp.-Liberty Formula One			526	34,506	0.06%
Citigroup, Inc.			543	34,339	0.06%
Martin Marietta Materials, Inc.			55	33,767	0.06%
Anglo American PLC			1,369	33,736	0.06%
Fiserv, Inc.			208	33,243	0.06%
Otsuka Holdings Co. Ltd.			800	33,231	0.06%
Legrand SA			313	33,146	0.06%
Allianz SE			110	32,969	0.06%
Mahindra & Mahindra Ltd.			1,411	32,876	0.06%
Lululemon Athletica, Inc.			84	32,815	0.06%
Sika AG			110	32,731	0.06%
Wesfarmers Ltd.			733	32,673	0.06%
Bank Central Asia Tbk. PT			50,900	32,369	0.06%
AIA Group Ltd.			4,800	32,288	0.06%
Sysco Corp.			397	32,228	0.06%
KLA Corp.			46	32,134	0.06%
ING Groep NV			1,951	32,120	0.06%
Gilead Sciences, Inc.			435	31,864	0.06%
Larsen & Toubro Ltd.			702	31,801	0.05%
Hilton Worldwide Holdings, Inc.			149	31,783	0.05%
BlueScope Steel Ltd.			2,043	31,775	0.05%
News Corp.			1,199	31,390	0.05%
BASF SE			544	31,086	0.05%
EssilorLuxottica SA			137	30,991	0.05%
Fast Retailing Co. Ltd.			100	30,983	0.05%
Honda Motor Co. Ltd.			2,500	30,934	0.05%
Blackstone, Inc.			234	30,741	0.05%
Fortinet, Inc.			447	30,535	0.05%
Marathon Petroleum Corp.			151	30,427	0.05%
Grupo Mexico SAB de CV			5,099	30,413	0.05%
TE Connectivity Ltd.			206	29,919	0.05%
Kao Corp.			800	29,895	0.05%
Regeneron Pharmaceuticals, Inc.			31	29,837	0.05%
Westpac Banking Corp.			1,746	29,696	0.05%
SoftBank Group Corp.			500	29,693	0.05%
Capital One Financial Corp.			199	29,629	0.05%
Meituan			2,400	29,626	0.05%

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TransDigm Group, Inc.			24	29,558	0.05%
DBS Group Holdings Ltd.			1,100	29,357	0.05%
United Microelectronics Corp.			3,600	29,124	0.05%
NetEase, Inc.			1,400	29,010	0.05%
Vulcan Materials Co.			106	28,930	0.05%
Marriott International, Inc.			114	28,763	0.05%
Anheuser-Busch InBev SA			469	28,550	0.05%
Lasertec Corp.			100	28,503	0.05%
Lloyds Banking Group PLC			43,265	28,295	0.05%
Darden Restaurants, Inc.			169	28,248	0.05%
First Solar, Inc.			167	28,190	0.05%
Barclays PLC			12,138	28,132	0.05%
Hermes International SCA			11	28,114	0.05%
Trimble, Inc.			433	27,868	0.05%
Compass Group PLC			947	27,778	0.05%
Arthur J Gallagher & Co.			111	27,754	0.05%
Atmos Energy Corp.			233	27,697	0.05%
United Parcel Service, Inc.			186	27,645	0.05%
Invitation Homes, Inc.			775	27,598	0.05%
SM Investments Corp.			1,590	27,510	0.05%
AXA SA			732	27,491	0.05%
Cognizant Technology Solutions Corp.			373	27,337	0.05%
Daikin Industries Ltd.			200	27,308	0.05%
Nintendo Co. Ltd.			500	27,282	0.05%
PACCAR, Inc.			220	27,256	0.05%
Canadian Imperial Bank of Commerce			535	27,122	0.05%
Analog Devices, Inc.			137	27,097	0.05%
GSK PLC			1,256	26,967	0.05%
Iberdrola SA			2,158	26,803	0.05%
Givaudan SA			6	26,710	0.05%
NXP Semiconductors NV			107	26,511	0.05%
Onex Corp.			351	26,294	0.05%
Intercontinental Exchange, Inc.			191	26,249	0.05%
ONEOK, Inc.			327	26,216	0.05%
FinecoBank Banca Fineco SpA			1,746	26,149	0.05%
adidas AG			117	26,141	0.05%
Open Text Corp.			673	26,114	0.05%
UPM-Kymmene OYJ			780	25,987	0.04%
Veeva Systems, Inc.			112	25,949	0.04%
Target Corp.			145	25,695	0.04%
BYD Co. Ltd.			1,000	25,605	0.04%
Snowflake, Inc.			158	25,533	0.04%
Infosys Ltd.			1,423	25,514	0.04%
Daiichi Sankyo Co. Ltd.			800	25,455	0.04%
Cie Financiere Richemont SA			167	25,424	0.04%

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Deutsche Post AG			588	25,341	0.04%
Royal Bank of Canada			251	25,316	0.04%
AutoZone, Inc.			8	25,213	0.04%
Block, Inc.			297	25,120	0.04%
Mitsubishi HC Capital, Inc.			3,600	25,109	0.04%
FANUC Corp.			900	25,107	0.04%
Enel SpA			3,802	25,099	0.04%
Hoya Corp.			200	25,014	0.04%
Toronto-Dominion Bank			414	24,986	0.04%
Vinci SA			194	24,896	0.04%
Severn Trent PLC			795	24,807	0.04%
Airbnb, Inc.			150	24,744	0.04%
Autodesk, Inc.			95	24,740	0.04%
ANSYS, Inc.			71	24,648	0.04%
FedEx Corp.			85	24,628	0.04%
Ameriprise Financial, Inc.			56	24,553	0.04%
Dexcom, Inc.			177	24,550	0.04%
Teledyne Technologies, Inc.			57	24,471	0.04%
Zoetis, Inc.			144	24,366	0.04%
Ross Stores, Inc.			166	24,362	0.04%
CSX Corp.			655	24,281	0.04%
Centene Corp.			309	24,250	0.04%
Capgemini SE			105	24,162	0.04%
Live Nation Entertainment, Inc.			228	24,116	0.04%
Marvell Technology, Inc.			338	23,957	0.04%
Carrier Global Corp.			412	23,950	0.04%
Phillips 66			145	23,684	0.04%
KDDI Corp.			800	23,653	0.04%
National Australia Bank Ltd.			1,044	23,638	0.04%
Ventas, Inc.			542	23,599	0.04%
PNC Financial Services Group, Inc.			146	23,594	0.04%
Becton Dickinson & Co.			95	23,508	0.04%
Shell PLC			697	23,351	0.04%
BAE Systems PLC			1,362	23,216	0.04%
IQVIA Holdings, Inc.			91	23,013	0.04%
Dr Reddy's Laboratories Ltd.			312	22,885	0.04%
Partners Group Holding AG			16	22,856	0.04%
PDD Holdings, Inc.			196	22,785	0.04%
Nomura Real Estate Master Fund, Inc.			23	22,743	0.04%
Fidelity National Information Services, Inc.			305	22,625	0.04%
Waste Management, Inc.			106	22,594	0.04%
ANZ Group Holdings Ltd.			1,176	22,539	0.04%
Murata Manufacturing Co. Ltd.			1,200	22,443	0.04%
Norfolk Southern Corp.			88	22,429	0.04%
3M Co.			208	22,063	0.04%

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Bank of Nova Scotia			426	22,037	0.04%
Dow, Inc.			377	21,840	0.04%
Ford Motor Co.			1,640	21,779	0.04%
Nucor Corp.			110	21,769	0.04%
Monster Beverage Corp.			365	21,637	0.04%
Garmin Ltd.			145	21,586	0.04%
Essex Property Trust, Inc.			88	21,543	0.04%
Illinois Tool Works, Inc.			80	21,466	0.04%
Crown Castle, Inc.			202	21,378	0.04%
Otis Worldwide Corp.			215	21,343	0.04%
Prosus NV			680	21,284	0.04%
Pembina Pipeline Corp.			603	21,283	0.04%
Ping An Insurance Group Co. of China Ltd.			5,000	21,228	0.04%
Santos Ltd.			4,182	21,173	0.04%
Keysight Technologies, Inc.			135	21,111	0.04%
CBRE Group, Inc.			217	21,101	0.04%
Experian PLC			482	21,002	0.04%
Waste Connections, Inc.			122	20,985	0.04%
Kirin Holdings Co. Ltd.			1,500	20,859	0.04%
Valero Energy Corp.			122	20,824	0.04%
Agilent Technologies, Inc.			143	20,808	0.04%
NIDEC Corp.			500	20,735	0.04%
Interpublic Group of Cos., Inc.			632	20,622	0.04%
General Dynamics Corp.			73	20,622	0.04%
Public Storage			71	20,594	0.04%
Northrop Grumman Corp.			43	20,582	0.04%
Canadian National Railway Co.			156	20,542	0.04%
CME Group, Inc.			95	20,453	0.04%
Edwards Lifesciences Corp.			214	20,450	0.04%
CoStar Group, Inc.			211	20,383	0.04%
Lonza Group AG			34	20,318	0.04%
FirstRand Ltd.			6,177	20,126	0.03%
Wal-Mart de Mexico SAB de CV			4,965	20,048	0.03%
Suncor Energy, Inc.			543	20,040	0.03%
T Rowe Price Group, Inc.			163	19,873	0.03%
Constellation Energy Corp.			107	19,779	0.03%
Bio-Rad Laboratories, Inc.			57	19,715	0.03%
Aon PLC			59	19,689	0.03%
Nippon Telegraph & Telephone Corp.			16,500	19,653	0.03%
General Mills, Inc.			280	19,592	0.03%
Zurich Insurance Group AG			36	19,448	0.03%
LyondellBasell Industries NV			190	19,433	0.03%
Rogers Communications, Inc.			474	19,421	0.03%
Aptiv PLC			243	19,355	0.03%
Yara International ASA			610	19,343	0.03%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
China Life Insurance Co. Ltd.			16,000	19,241	0.03%
Corpay, Inc.			62	19,129	0.03%
China Resources Land Ltd.			6,000	19,035	0.03%
Williams Cos., Inc.			488	19,017	0.03%
STMicroelectronics NV			441	18,980	0.03%
PayPal Holdings, Inc.			281	18,824	0.03%
Airports of Thailand PCL			10,400	18,612	0.03%
HP, Inc.			614	18,555	0.03%
Remgro Ltd.			2,867	18,484	0.03%
Pioneer Natural Resources Co.			70	18,375	0.03%
RWE AG			539	18,319	0.03%
National Grid PLC			1,358	18,298	0.03%
Indofood Sukses Makmur Tbk. PT			45,400	18,254	0.03%
Kroger Co.			319	18,224	0.03%
OPAP SA			1,002	18,031	0.03%
Johnson Controls International PLC			275	17,963	0.03%
Yum China Holdings, Inc.			451	17,945	0.03%
Hershey Co.			92	17,894	0.03%
China Merchants Bank Co. Ltd.			4,500	17,836	0.03%
JD.com, Inc.			1,300	17,832	0.03%
Eni SpA			1,124	17,797	0.03%
Cheniere Energy, Inc.			110	17,741	0.03%
Southern Co.			246	17,648	0.03%
Estee Lauder Cos., Inc.			114	17,573	0.03%
Discover Financial Services			134	17,566	0.03%
Canadian Tire Corp. Ltd.			176	17,554	0.03%
Hong Kong Exchanges & Clearing Ltd.			600	17,483	0.03%
Microchip Technology, Inc.			194	17,404	0.03%
Palantir Technologies, Inc.			752	17,304	0.03%
China Mengniu Dairy Co. Ltd.			8,000	17,219	0.03%
Woodside Energy Group Ltd.			861	17,162	0.03%
Baidu, Inc.			1,300	17,114	0.03%
PPG Industries, Inc.			118	17,098	0.03%
Kia Corp.			205	17,037	0.03%
DuPont de Nemours, Inc.			221	16,944	0.03%
CGN Power Co. Ltd.			57,000	16,911	0.03%
Archer-Daniels-Midland Co.			267	16,770	0.03%
Evergy, Inc.			313	16,708	0.03%
VeriSign, Inc.			88	16,677	0.03%
Yum! Brands, Inc.			120	16,638	0.03%
Manulife Financial Corp.			665	16,608	0.03%
Bank of Montreal			169	16,500	0.03%
CK Asset Holdings Ltd.			4,000	16,483	0.03%
Halliburton Co.			415	16,359	0.03%
CenterPoint Energy, Inc.			574	16,353	0.03%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Duke Energy Corp.			169	16,344	0.03%
China Construction Bank Corp.			27,000	16,294	0.03%
Trade Desk, Inc.			185	16,173	0.03%
Occidental Petroleum Corp.			246	15,988	0.03%
Prudential Financial, Inc.			135	15,849	0.03%
ResMed, Inc.			80	15,842	0.03%
Paychex, Inc.			129	15,841	0.03%
L3Harris Technologies, Inc.			74	15,769	0.03%
Contemporary Amperex Technology Co. Ltd.			600	15,687	0.03%
Public Service Enterprise Group, Inc.			234	15,627	0.03%
Sempra			216	15,515	0.03%
Alimentation Couche-Tard, Inc.			271	15,467	0.03%
Consolidated Edison, Inc.			170	15,438	0.03%
Hang Seng Bank Ltd.			1,400	15,346	0.03%
London Stock Exchange Group PLC			128	15,316	0.03%
Kimberly-Clark Corp.			118	15,263	0.03%
Pernod Ricard SA			94	15,217	0.03%
Owens Corning			91	15,179	0.03%
Global Payments, Inc.			112	14,970	0.03%
Humana, Inc.			43	14,909	0.03%
Shimano, Inc.			100	14,876	0.03%
America Movil SAB de CV			15,788	14,759	0.03%
ARM Holdings PLC			118	14,749	0.03%
Prudential PLC			1,564	14,668	0.03%
Devon Energy Corp.			292	14,653	0.03%
MetLife, Inc.			195	14,451	0.02%
CK Hutchison Holdings Ltd.			3,000	14,438	0.02%
WEC Energy Group, Inc.			174	14,289	0.02%
Kering SA			36	14,259	0.02%
International Flavors & Fragrances, Inc.			165	14,188	0.02%
Vestas Wind Systems AS			504	14,058	0.02%
Astellas Pharma, Inc.			1,300	13,966	0.02%
Extra Space Storage, Inc.			94	13,818	0.02%
American Electric Power Co., Inc.			159	13,690	0.02%
SBA Communications Corp.			63	13,652	0.02%
Techtronic Industries Co. Ltd.			1,000	13,588	0.02%
Hong Leong Bank Bhd.			3,300	13,498	0.02%
Equinor ASA			503	13,488	0.02%
Enbridge, Inc.			371	13,407	0.02%
Sun Life Financial, Inc.			239	13,041	0.02%
Seatrium Ltd.			222,700	13,015	0.02%
Moderna, Inc.			120	12,787	0.02%
Spotify Technology SA			48	12,667	0.02%
Woolworths Group Ltd.			585	12,645	0.02%
Fortis, Inc.			319	12,604	0.02%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
illumina, Inc.			91	12,496	0.02%
Rio Tinto Ltd.			157	12,460	0.02%
Ferrari NV			28	12,209	0.02%
Reckitt Benckiser Group PLC			214	12,199	0.02%
American Water Works Co., Inc.			98	11,977	0.02%
POSCO Holdings, Inc.			149	11,685	0.02%
Kinder Morgan, Inc.			636	11,664	0.02%
Wipro Ltd.			2,028	11,661	0.02%
Exelon Corp.			304	11,421	0.02%
Dollar Tree, Inc.			84	11,185	0.02%
Bayer AG			357	10,933	0.02%
Warner Bros Discovery, Inc.			1,246	10,878	0.02%
Charter Communications, Inc.			37	10,753	0.02%
Liberty Broadband Corp.			187	10,702	0.02%
Public Bank Bhd.			12,000	10,678	0.02%
Dominion Energy, Inc.			214	10,527	0.02%
Amcor PLC			1,090	10,366	0.02%
GE HealthCare Technologies, Inc.			113	10,273	0.02%
Xcel Energy, Inc.			189	10,159	0.02%
Nestle Malaysia Bhd.			400	9,973	0.02%
Sun Hung Kai Properties Ltd.			1,000	9,660	0.02%
Hubbell, Inc.			23	9,546	0.02%
Deckers Outdoor Corp.			10	9,413	0.02%
Li Ning Co. Ltd.			3,500	9,337	0.02%
Nutrien Ltd.			170	9,236	0.02%
Vodafone Group PLC			10,213	9,058	0.02%
TC Energy Corp.			221	8,882	0.02%
Verisk Analytics, Inc.			37	8,722	0.02%
RHB Bank Bhd.			7,300	8,705	0.02%
MTR Corp. Ltd.			2,500	8,260	0.01%
Chroma ATE, Inc.			1,000	7,896	0.01%
Terumo Corp.			400	7,319	0.01%
Smith & Nephew PLC			559	6,998	0.01%
FUJIFILM Holdings Corp.			300	6,736	0.01%
Sonova Holding AG			23	6,661	0.01%
Biogen, Inc.			30	6,469	0.01%
Next PLC			48	5,595	0.01%
Evolution AB			41	5,092	0.01%
Shenzhen Inovance Technology Co. Ltd.			600	5,002	0.01%
Innovent Biologics, Inc.			1,000	4,825	0.01%
Wuxi Biologics Cayman, Inc.			2,500	4,573	0.01%
NU Holdings Ltd.			337	4,020	0.01%
Take-Two Interactive Software, Inc.			25	3,712	0.01%
Mowi ASA			199	3,655	0.01%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
EXCHANGE-TRADED FUNDS					
iShares iBoxx \$ Investment Grade Corporate Bond ETF			56,350	6,137,642	10.61%
iShares iBoxx \$ High Yield Corporate Bond ETF			34,507	2,682,229	4.64%
iShares J.P. Morgan EM Local Currency Bond ETF			43,978	1,586,506	2.74%
SPDR Gold MiniShares Trust			26,827	1,181,729	2.04%
Global X U.S. Infrastructure Development ETF			16,705	665,026	1.15%
FOREIGN CURRENCY					
JAPANESE YEN			8,464,381	55,915	0.10%
POUND STERLING			39,487	49,838	0.09%
CANADIAN DOLLAR			7,310	5,397	0.01%
AUSTRALIAN DOLLAR			7,929	5,167	0.01%
SWISS FRANC			3,441	3,816	0.01%
HONG KONG DOLLAR			22,466	2,870	0.00%
YUAN RENMINBI			16,902	2,339	0.00%
MEXICAN PESO (NEW)			20,561	1,237	0.00%
DANISH KRONE			7,351	1,063	0.00%
NORWEGIAN KRONE			7,797	718	0.00%
SWEDISH KRONA			4,897	457	0.00%
SINGAPORE DOLLAR			528	391	0.00%
SOUTH AFRICAN RAND			3,670	194	0.00%
BRAZILIAN REAL			5	1	0.00%
EURO CURRENCY			(11,128)	(12,005)	-0.02%
PREFERRED STOCKS					
Itausa SA	0.000		28,907	60,517	0.10%
SHORT-TERM INVESTMENTS					
U.S. Treasury Bills		6/13/2024	4,000,000	3,957,696	6.84%
U.S. Treasury Bills		4/18/2024	3,800,000	3,790,730	6.56%
U.S. Treasury Bills		5/16/2024	2,517,000	2,500,558	4.32%
U.S. Treasury Bills		5/16/2024	1,400,000	1,391,111	2.41%
U.S. Treasury Bills		8/8/2024	1,150,000	1,128,886	1.95%
U.S. GOVERNMENT AGENCIES					
Government National Mortgage Association	5.500	1/20/2054	497,964	497,954	0.86%
Federal National Mortgage Association	6.000	2/1/2054	295,363	298,193	0.52%
Federal National Mortgage Association	6.000	1/1/2054	244,182	246,522	0.43%
Government National Mortgage Association	6.000	12/20/2052	170,091	171,766	0.30%
Federal National Mortgage Association	5.500	12/1/2053	171,561	170,814	0.30%
Federal National Mortgage Association	5.500	2/1/2054	148,688	148,040	0.26%
Federal National Mortgage Association	6.000	2/1/2053	127,932	129,157	0.22%
Government National Mortgage Association	5.000	9/20/2053	128,398	126,261	0.22%
Federal National Mortgage Association	5.500	1/1/2054	124,958	124,414	0.22%
Federal National Mortgage Association	5.000	12/1/2053	118,443	115,651	0.20%
Government National Mortgage Association	5.500	6/20/2053	105,952	105,950	0.18%
Federal National Mortgage Association	5.000	4/1/2053	102,548	100,173	0.17%
Government National Mortgage Association	5.500	12/20/2053	99,520	99,518	0.17%
Federal National Mortgage Association	5.500	1/1/2053	99,507	99,144	0.17%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Government National Mortgage Association	5.500	5/20/2053	94,977	94,975	0.16%
Federal Home Loan Mortgage Corp.	5.000	11/1/2052	85,413	83,458	0.14%
Federal National Mortgage Association	6.000	11/1/2053	82,066	82,852	0.14%
Federal Home Loan Mortgage Corp.	5.500	10/1/2053	72,369	72,054	0.12%
Federal National Mortgage Association	6.000	12/1/2053	63,811	64,423	0.11%
Federal Home Loan Mortgage Corp.	5.000	9/1/2052	54,068	52,840	0.09%
Federal Home Loan Mortgage Corp.	6.000	1/1/2053	48,769	49,295	0.09%
Federal Home Loan Mortgage Corp.	6.000	10/1/2053	47,853	48,312	0.08%
Federal National Mortgage Association	6.500	10/1/2053	46,666	47,696	0.08%
Government National Mortgage Association	6.000	1/20/2054	39,839	40,231	0.07%
Federal Home Loan Mortgage Corp.	4.500	9/1/2052	41,258	39,324	0.07%
Federal National Mortgage Association	6.500	12/1/2053	38,122	38,963	0.07%
Federal National Mortgage Association	5.000	10/1/2052	39,132	38,240	0.07%
Government National Mortgage Association	6.500	1/20/2054	24,861	25,300	0.04%
Federal National Mortgage Association	4.500	6/1/2052	19,313	18,407	0.03%
U.S. GOVERNMENT SECURITIES					
U.S. Treasury Notes	4.625	3/15/2026	1,000,000	1,022,422	1.77%
DERIVATIVES - FOREIGN CURRENCY CONTRACTS					
NEW TAIWAN DOLLAR		4/22/2024	(35,607,000)	18,818	0.03%
SWISS FRANC		4/24/2024	(1,026,000)	10,210	0.02%
EURO CURRENCY		4/24/2024	(1,597,000)	9,657	0.02%
SWISS FRANC		4/24/2024	(412,000)	6,425	0.01%
NEW TAIWAN DOLLAR		4/22/2024	(18,014,000)	4,715	0.01%
SINGAPORE DOLLAR		4/24/2024	(1,040,000)	3,910	0.01%
POUND STERLING		4/24/2024	(469,000)	3,541	0.01%
JAPANESE YEN		4/24/2024	(169,400,000)	3,512	0.01%
EURO CURRENCY		4/24/2024	(477,000)	1,508	0.00%
JAPANESE YEN		4/24/2024	(191,609,000)	1,254	0.00%
SWEDISH KRONA		4/24/2024	(544,000)	1,232	0.00%
DANISH KRONE		4/24/2024	(852,000)	815	0.00%
AUSTRALIAN DOLLAR		4/24/2024	(375,000)	468	0.00%
HONG KONG DOLLAR		4/24/2024	(4,705,000)	355	0.00%
JAPANESE YEN		4/24/2024	169,400,000	(1,109)	0.00%
CANADIAN DOLLAR		4/24/2024	(689,000)	(1,471)	0.00%
POUND STERLING		4/24/2024	(414,000)	(1,656)	0.00%
EURO CURRENCY		4/24/2024	477,000	(2,884)	0.00%
POUND STERLING		4/24/2024	414,000	(3,117)	-0.01%
NEW TAIWAN DOLLAR		4/22/2024	18,084,000	(3,293)	-0.01%
JAPANESE YEN		4/24/2024	174,329,000	(3,614)	-0.01%
NEW TAIWAN DOLLAR		4/22/2024	35,537,000	(4,076)	-0.01%
SOUTH KOREAN WON		4/22/2024	1,005,438,000	(17,585)	-0.03%
DERIVATIVES - FUTURES CONTRACTS					
S+P500 EMINI FUT JUN24 XCME 20240621		6/21/2024	850	136,638	0.24%
TOPIX INDX FUTR JUN24 XOSE 20240613		6/13/2024	110,000	65,804	0.11%
EURO STOXX 50 JUN24 XEUR 20240621		6/21/2024	490	58,340	0.10%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
US 10YR ULTRA FUT JUN24 XCBT 20240618		6/18/2024	7,500,000	38,786	0.07%
S+P EMINI RETAIL JUN24 XCME 20240621		6/21/2024	70	18,205	0.03%
EURO-SCHATZ FUT JUN24 XEUR 20240606		6/6/2024	(1,400,000)	(36)	0.00%
US ULTRA BOND CBT JUN24 XCBT 20240618		6/18/2024	(600,000)	(7,512)	-0.01%
FTSE 100 IDX FUT JUN24 IFLL 20240621		6/21/2024	(270)	(99,570)	-0.17%
TOTAL INVESTMENTS				58,791,260	101.67%
OTHER ASSETS LESS LIABILITIES				(964,519)	-1.67%
TOTAL NET ASSETS				57,826,741	100.00%

* 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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