

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
POUND STERLING	0.000	4/30/2024	2,389,000	8,490	0.00%
EURO CURRENCY	0.000	4/30/2024	16,565,435	(43,724)	0.00%
ASSET & COMMERCIAL MORTGAGE-BACKED SECURITIES					
Santander Drive Auto Receivables Trust	1.670	10/15/2027	17,065,000	16,218,404	0.68%
American Express Credit Account Master Trust	5.150	9/15/2030	14,100,000	14,333,246	0.60%
Verizon Master Trust	4.730	4/21/2031	12,014,000	11,943,749	0.50%
SREIT Trust	8.065	11/15/2038	11,252,708	11,176,556	0.47%
Ford Credit Auto Owner Trust	5.280	2/15/2036	10,000,000	10,123,402	0.42%
BXSC Commercial Mortgage Trust	9.460	3/15/2035	10,165,000	10,082,409	0.42%
Eagle RE Ltd.	11.070	10/25/2033	8,870,000	9,194,356	0.38%
Federal National Mortgage Association Connecticut Avenue Securities	14.685	11/25/2039	8,200,000	9,127,392	0.38%
Pretium Mortgage Credit Partners LLC	3.598	2/25/2061	9,920,000	8,947,711	0.37%
Westlake Automobile Receivables Trust	3.660	12/15/2027	8,830,000	8,464,188	0.35%
BPR Trust	9.505	8/15/2039	8,245,000	8,237,338	0.34%
GS Mortgage Securities Corp. II	7.045	3/10/2041	7,960,000	7,911,724	0.33%
Bridgecrest Lending Auto Securitization Trust	5.530	1/18/2028	7,725,000	7,711,411	0.32%
Credit Acceptance Auto Loan Trust	6.130	12/15/2033	7,500,000	7,580,588	0.32%
Tricolor Auto Securitization Trust	13.450	6/15/2028	7,075,000	7,462,247	0.31%
Federal National Mortgage Association Connecticut Avenue Securities	12.970	1/25/2042	6,825,000	7,439,250	0.31%
Santander Drive Auto Receivables Trust	5.730	4/17/2028	7,175,000	7,203,582	0.30%
Federal National Mortgage Association Connecticut Avenue Securities	10.820	12/25/2041	6,800,000	7,114,001	0.30%
Home RE Ltd.	10.820	10/25/2034	6,685,000	7,108,709	0.30%
VCAT LLC	3.844	8/25/2051	7,772,000	7,092,867	0.30%
Federal National Mortgage Association Connecticut Avenue Securities	14.820	3/25/2042	5,950,000	6,761,029	0.28%
Hyundai Auto Lease Securitization Trust	5.350	5/15/2028	6,630,000	6,622,318	0.28%
Federal National Mortgage Association Connecticut Avenue Securities	11.320	12/25/2041	5,965,000	6,276,854	0.26%
PRET LLC	3.844	7/25/2051	6,350,000	6,048,972	0.25%
Webster Park CLO Ltd.	11.079	7/20/2030	6,150,000	5,936,417	0.25%
VCAT LLC	3.844	8/25/2051	6,130,000	5,719,915	0.24%
PRPM LLC	4.826	10/25/2026	5,688,000	5,605,080	0.23%
BPR Trust	12.953	5/15/2039	5,675,000	5,554,285	0.23%
American Credit Acceptance Receivables Trust	3.640	5/15/2028	5,750,000	5,531,725	0.23%
Santander Drive Auto Receivables Trust	1.350	7/15/2027	5,522,369	5,360,525	0.22%
Golub Capital Partners CLO 72 B Ltd.	12.046	4/25/2037	5,300,000	5,302,714	0.22%
Federal National Mortgage Association Connecticut Avenue Securities	11.320	10/25/2041	4,960,000	5,232,727	0.22%
VOLT XCIV LLC	4.949	2/27/2051	5,775,872	5,151,398	0.22%
Avid Automobile Receivables Trust	11.140	5/15/2029	4,990,000	5,122,904	0.21%

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GS Mortgage Securities Corp. Trust	2.954	11/5/2034	6,870,000	5,097,701	0.21%
Flagship Credit Auto Trust	10.890	7/15/2030	4,775,000	5,080,242	0.21%
Triangle Re Ltd.	10.944	10/25/2033	4,675,000	4,932,033	0.21%
Palmer Square Loan Funding Ltd.	13.089	7/20/2029	4,910,000	4,860,600	0.20%
Octagon Investment Partners XVI Ltd.	11.328	7/17/2030	5,000,000	4,708,535	0.20%
Hertz Vehicle Financing III LLC	9.400	9/25/2029	4,500,000	4,680,811	0.20%
VOLT XCV LLC	4.949	3/27/2051	5,187,523	4,623,657	0.19%
OSAT Trust	3.967	5/25/2065	4,645,000	4,450,526	0.19%
Eutelsat SA	10.000	4/8/2029	4,100,000	4,423,285	0.19%
Barings CLO Ltd.	11.560	7/18/2029	4,425,000	4,391,330	0.18%
Drive Auto Receivables Trust	5.350	2/15/2028	4,290,000	4,286,087	0.18%
Credit Acceptance Auto Loan Trust	6.570	10/15/2032	4,049,000	4,073,690	0.17%
Ellington Financial Mortgage Trust	3.855	6/25/2066	5,881,000	3,991,259	0.17%
720 East CLO Ltd.	10.546	10/15/2036	3,775,000	3,828,692	0.16%
VOLT XCIX LLC	4.949	4/25/2051	4,212,299	3,735,349	0.16%
SBNA Auto Lease Trust	5.240	1/22/2029	3,720,000	3,712,480	0.16%
Jerrold Finco PLC	7.750	4/1/2030	2,910,000	3,664,264	0.15%
VFI ABS LLC	12.360	12/24/2030	3,585,000	3,622,815	0.15%
Federal National Mortgage Association Connecticut Avenue Securities	11.520	11/25/2041	3,430,000	3,612,926	0.15%
Home RE Ltd.	9.920	10/25/2033	3,462,000	3,612,559	0.15%
Exeter Automobile Receivables Trust	9.750	11/15/2030	3,365,000	3,587,993	0.15%
BPR Trust	8.335	11/5/2028	3,470,000	3,573,549	0.15%
NYMT Loan Trust	3.558	8/25/2061	3,970,000	3,470,929	0.15%
DC Trust	10.305	4/13/2028	3,460,000	3,469,296	0.15%
Golub Capital Partners ABS Funding	8.112	1/25/2034	3,340,000	3,355,361	0.14%
PRET LLC	3.721	7/25/2051	3,705,000	3,341,662	0.14%
Flagship Credit Auto Trust	11.440	4/15/2030	2,991,000	3,231,999	0.14%
Enterprise Fleet Financing LLC	5.160	9/20/2030	3,195,000	3,188,111	0.13%
Tricon Residential Trust	4.133	7/17/2038	3,535,296	3,173,209	0.13%
Westlake Flooring Master Trust	5.430	2/15/2028	3,100,000	3,103,610	0.13%
X-Caliber Funding LLC	8.826	10/15/2026	3,050,000	3,043,366	0.13%
Affirm Asset Securitization Trust	11.320	9/15/2028	2,925,000	3,028,826	0.13%
Octagon Loan Funding Ltd.	11.581	11/18/2031	3,000,000	2,848,800	0.12%
Ares XLIX CLO Ltd.	11.279	7/22/2030	2,875,000	2,806,003	0.12%
Federal National Mortgage Association Connecticut Avenue Securities	12.320	4/25/2042	2,570,000	2,798,249	0.12%
Carlyle U.S. CLO Ltd.	10.879	1/20/2030	2,981,250	2,795,667	0.12%
DC Trust	8.483	4/13/2028	2,740,000	2,751,989	0.12%
GoldenTree Loan Management U.S. CLO 16 Ltd.	11.857	1/20/2034	2,630,000	2,654,401	0.11%
Affirm Asset Securitization Trust	9.170	2/15/2029	2,660,000	2,651,774	0.11%
CIFC Funding Ltd.	10.521	4/19/2029	2,660,000	2,626,739	0.11%
Octagon Investment Partners 27 Ltd.	11.526	7/15/2030	2,825,000	2,620,046	0.11%
Santander Drive Auto Receivables Trust	1.130	11/16/2026	2,533,552	2,479,472	0.10%
Dryden 64 CLO Ltd.	11.160	4/18/2031	2,500,000	2,361,768	0.10%
Santander Drive Auto Receivables Trust	5.250	4/17/2028	2,335,000	2,333,511	0.10%

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Federal National Mortgage Association Connecticut Avenue Securities	8.435	1/25/2040	2,240,000	2,301,535	0.10%
Exeter Automobile Receivables Trust	12.070	9/16/2030	2,040,000	2,287,234	0.10%
CIFC Funding Ltd.	12.426	1/15/2034	2,270,000	2,270,325	0.09%
CAMB Commercial Mortgage Trust	8.873	12/15/2037	2,260,000	2,236,974	0.09%
Santander Bank Auto Credit-Linked Notes	9.965	5/15/2032	2,000,000	2,075,106	0.09%
Bain Capital Credit CLO Ltd.	10.569	7/24/2036	2,030,000	2,053,735	0.09%
VOLT C LLC	4.826	5/25/2051	2,385,000	2,050,816	0.09%
Aligned Data Centers Issuer LLC	2.482	8/15/2046	2,235,000	1,997,532	0.08%
Sound Point CLO XII Ltd.	12.479	10/20/2028	2,000,000	1,988,000	0.08%
Soundview Home Loan Trust	5.924	7/25/2036	2,251,000	1,956,803	0.08%
WFRBS Commercial Mortgage Trust	4.562	11/15/2045	2,125,000	1,932,513	0.08%
JP Morgan Chase Commercial Mortgage Securities Trust	4.884	12/15/2046	2,172,833	1,918,484	0.08%
LHOME Mortgage Trust	5.605	6/25/2026	2,000,000	1,883,759	0.08%
VOLT CI LLC	4.826	5/25/2051	2,205,000	1,864,057	0.08%
VOLT XCIII LLC	4.826	2/27/2051	2,081,644	1,863,520	0.08%
Exeter Automobile Receivables Trust	7.980	10/15/2031	1,826,000	1,828,092	0.08%
Morgan Stanley Capital I Trust	4.281	6/15/2050	2,055,000	1,816,112	0.08%
Exeter Automobile Receivables Trust	4.020	1/17/2028	1,930,000	1,811,218	0.08%
Atlas Senior Loan Fund XI Ltd.	11.336	7/26/2031	2,183,000	1,804,533	0.08%
Arroyo Mortgage Trust	2.672	10/25/2048	2,655,000	1,727,673	0.07%
BX Commercial Mortgage Trust	8.290	9/15/2036	1,742,000	1,721,328	0.07%
Bellemeade Re Ltd.	9.920	1/26/2032	1,688,000	1,710,836	0.07%
Pretium Mortgage Credit Partners I LLC	3.844	6/27/2060	1,890,000	1,709,121	0.07%
Hotwire Funding LLC	4.459	11/20/2051	1,895,000	1,704,006	0.07%
Ford Credit Auto Owner Trust	5.030	2/15/2028	1,700,000	1,691,472	0.07%
SCF Equipment Leasing LLC	7.000	7/21/2036	1,750,000	1,677,159	0.07%
DT Auto Owner Trust	3.340	7/17/2028	1,785,000	1,674,283	0.07%
HINNT LLC	8.000	3/15/2043	1,783,000	1,661,606	0.07%
GoldenTree Loan Management U.S. CLO 19 Ltd.	11.321	4/20/2037	1,645,000	1,645,656	0.07%
Federal National Mortgage Association Connecticut Avenue Securities	10.570	3/25/2042	1,510,000	1,642,947	0.07%
GS Mortgage Securities Trust	4.448	11/10/2045	1,803,408	1,642,678	0.07%
Benchmark Mortgage Trust	7.389	12/15/2056	1,545,000	1,634,670	0.07%
Federal National Mortgage Association Connecticut Avenue Securities	15.170	3/25/2042	1,400,000	1,612,813	0.07%
Federal National Mortgage Association Connecticut Avenue Securities	11.570	3/25/2042	1,385,000	1,545,850	0.06%
Progress Residential Trust	6.600	3/17/2040	1,470,000	1,435,342	0.06%
GS Mortgage Securities Corp. Trust	9.991	10/15/2036	1,450,000	1,416,303	0.06%
Vericrest Opportunity Loan Transferee	4.213	8/25/2051	1,715,000	1,409,462	0.06%
Santander Bank Auto Credit-Linked Notes	8.408	12/15/2033	1,325,000	1,332,854	0.06%
Federal National Mortgage Association Connecticut Avenue Securities	8.020	1/25/2044	1,240,000	1,246,696	0.05%
Wells Fargo NA	1.760	3/15/2063	13,714,571	1,199,893	0.05%
PRPM LLC	3.474	4/25/2026	1,265,000	1,198,667	0.05%

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MSWF Commercial Mortgage Trust	7.018	12/15/2056	1,160,000	1,167,389	0.05%
MSWF Commercial Mortgage Trust	4.000	12/15/2056	1,635,000	1,154,220	0.05%
Falcon Aerospace Ltd.	3.597	9/15/2039	1,260,525	1,147,078	0.05%
Santander Bank Auto Credit-Linked Notes Commercial Mortgage Trust	6.171	12/15/2031	1,200,000	1,133,930	0.05%
AmeriCredit Automobile Receivables Trust	4.621	8/10/2047	1,350,000	1,133,442	0.05%
Flagship Credit Auto Trust	5.570	3/20/2028	1,115,000	1,122,044	0.05%
Federal National Mortgage Association Connecticut Avenue Securities	1.490	2/15/2027	1,065,000	1,032,913	0.04%
BX Trust	10.071	6/25/2043	950,000	1,025,117	0.04%
PRPM LLC	10.370	6/15/2036	1,120,000	1,016,568	0.04%
BX Trust	7.703	11/25/2025	1,025,826	1,004,256	0.04%
Santander Bank Auto Credit-Linked Notes	9.022	8/15/2039	980,170	987,514	0.04%
BBCMS Mortgage Trust	5.004	12/15/2031	1,000,000	986,522	0.04%
Wells Fargo NA	4.250	2/15/2057	1,270,000	884,081	0.04%
Citigroup Commercial Mortgage Trust	0.634	11/15/2062	28,349,704	880,125	0.04%
Santander Bank Auto Credit-Linked Notes	3.000	11/15/2049	1,400,000	842,551	0.04%
CF Hippolyta Issuer LLC	12.240	12/15/2033	750,000	748,747	0.03%
HarborView Mortgage Loan Trust	2.600	7/15/2060	899,452	739,436	0.03%
Santander Bank Auto Credit-Linked Notes	5.921	12/19/2036	788,499	737,658	0.03%
Benchmark Mortgage Trust	13.752	6/15/2033	715,000	735,288	0.03%
Morgan Stanley Bank of America Merrill Lynch Trust	1.511	1/15/2054	8,632,042	665,490	0.03%
Benchmark Mortgage Trust	3.942	7/15/2046	1,134,000	646,699	0.03%
GSAMP Trust	1.189	3/15/2062	12,759,785	636,464	0.03%
Castlelake Aircraft Structured Trust	5.534	1/25/2037	1,056,835	621,541	0.03%
Morgan Stanley Mortgage Loan Trust	5.095	4/15/2039	898,037	601,724	0.03%
Horizon Aircraft Finance III Ltd.	5.784	11/25/2036	1,919,473	542,459	0.02%
TIC Home Improvement Trust	4.458	11/15/2039	1,078,691	539,343	0.02%
JP Morgan Chase Commercial Mortgage Securities Trust	11.730	10/15/2046	515,000	515,274	0.02%
Wells Fargo NA	2.733	10/15/2045	538,176	471,713	0.02%
Benchmark Mortgage Trust	0.875	1/15/2063	11,808,381	462,552	0.02%
DBJPM Mortgage Trust	4.000	12/15/2056	675,000	461,763	0.02%
Benchmark Mortgage Trust	1.407	8/10/2049	17,251,365	435,288	0.02%
BAMLL Commercial Mortgage Securities Trust	4.971	3/15/2052	541,000	431,976	0.02%
BBCMS Mortgage Trust	3.719	11/5/2032	2,060,000	412,774	0.02%
Morgan Stanley Capital I Trust	6.000	2/15/2057	405,000	402,025	0.02%
Structured Asset Mortgage Investments II Trust	4.944	7/15/2049	465,000	400,133	0.02%
AASET Trust	5.904	2/25/2036	472,856	365,706	0.02%
Wells Fargo NA	6.413	1/16/2040	1,194,790	340,537	0.01%
Ballyrock CLO 14 Ltd.	0.885	5/15/2062	9,188,293	332,814	0.01%
JP Morgan Chase Commercial Mortgage Securities Trust	12.579	1/20/2034	305,000	304,995	0.01%
Chase Mortgage Finance Trust	3.772	12/15/2047	485,000	296,299	0.01%
Countrywide Alternative Loan Trust	5.500	11/25/2035	409,288	292,371	0.01%
BBCMS Mortgage Trust	6.000	5/25/2036	537,681	277,225	0.01%
	1.613	4/15/2053	4,278,272	257,594	0.01%

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GSAA Home Equity Trust	5.904	4/25/2047	511,171	232,349	0.01%
DBJPM Mortgage Trust	1.704	9/15/2053	4,108,162	221,914	0.01%
Wells Fargo NA	1.207	3/15/2063	4,172,777	219,815	0.01%
IndyMac IMSC Mortgage Loan Trust	5.594	3/25/2047	324,629	212,826	0.01%
GSAA Home Equity Trust	5.604	2/25/2037	755,471	210,221	0.01%
GS Mortgage Securities Trust	0.659	2/13/2053	7,446,841	207,186	0.01%
Countrywide Alternative Loan Trust	5.750	5/25/2036	535,699	203,304	0.01%
GSR Mortgage Loan Trust	4.713	1/25/2036	224,197	201,861	0.01%
CHL Mortgage Pass-Through Trust	4.428	9/25/2047	232,999	200,914	0.01%
GSAA Home Equity Trust	5.804	11/25/2036	791,876	185,814	0.01%
Washington Mutual Mortgage Pass-Through Certificates WMALT Trust	6.000	7/25/2036	277,826	182,740	0.01%
Wells Fargo NA	0.590	11/15/2062	6,474,520	178,231	0.01%
Wells Fargo NA	0.685	12/15/2052	5,291,804	168,303	0.01%
GS Mortgage Securities Trust	4.955	4/10/2047	175,000	136,794	0.01%
WFRBS Commercial Mortgage Trust	5.000	6/15/2044	215,000	131,216	0.01%
BBCMS Mortgage Trust	0.985	4/15/2053	2,490,000	131,086	0.01%
GSAA Home Equity Trust	5.584	12/25/2046	433,239	130,791	0.01%
Countrywide Alternative Loan Trust	6.084	11/25/2035	147,795	118,427	0.00%
Nomura Asset Acceptance Corp. Alternative Loan Trust	4.862	6/25/2036	150,914	109,338	0.00%
JP Morgan Mortgage Trust	4.294	5/25/2036	120,224	96,109	0.00%
Soundview Home Loan Trust	5.944	11/25/2036	84,112	79,217	0.00%
Banc of America Mortgage Trust	5.147	9/25/2035	87,078	76,127	0.00%
JP Morgan Mortgage Trust	5.013	11/25/2035	92,067	73,663	0.00%
Bear Stearns ARM Trust	7.670	10/25/2035	75,596	70,106	0.00%
Countrywide Alternative Loan Trust	5.984	1/25/2036	77,798	67,685	0.00%
CSMC Trust	3.250	4/25/2047	58,842	53,025	0.00%
MASTR Adjustable Rate Mortgages Trust	5.371	11/21/2034	37,541	34,988	0.00%
Bear Stearns ALT-A Trust	5.944	1/25/2036	35,848	32,390	0.00%
GMACM Mortgage Loan Trust	3.643	4/19/2036	29,655	23,062	0.00%
Impac CMB Trust	7.694	2/25/2036	15,715	14,915	0.00%
JP Morgan Mortgage Trust	5.308	4/25/2037	19,432	14,074	0.00%
Equity One Mortgage Pass-Through Trust	5.459	12/25/2033	17,924	13,992	0.00%
Wells Fargo Commercial Mortgage Trust	4.140	5/15/2048	15,000	12,890	0.00%
WaMu Mortgage Pass-Through Certificates Trust	6.284	6/25/2044	11,913	10,872	0.00%
Countrywide Alternative Loan Trust	5.500	12/25/2035	24,908	10,699	0.00%
Morgan Stanley Capital I Trust	5.253	10/12/2052	4,551	1,685	0.00%
WFRBS Commercial Mortgage Trust	3.016	11/15/2047	39,066	1,584	0.00%
Credit Suisse First Boston Mortgage Securities Corp.	4.877	4/15/2037	1,006	994	0.00%
GS Mortgage Securities Trust	0.000	7/10/2046	238,487	2	0.00%
GS Mortgage Securities Trust	0.000	8/10/2044	39,787	0.29	0.00%
Santander Bank Auto Credit-Linked Notes	3.268	12/15/2031	0.02	0.02	0.00%
BASE CURRENCY					
US DOLLAR			58,607,269	58,607,269	2.45%

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COMMON STOCKS					
Royalty Pharma PLC			11,800	358,366	0.01%
Glencore PLC			64,650	354,770	0.01%
PG&E Corp.			20,900	350,284	0.01%
Becton Dickinson & Co.			707	174,947	0.01%
Rodan & Fields LLC			0.07	7,075	0.00%
PES Energy Liquidating Trust			3,682	0.00	0.00%
Rodan & Fields LLC			0.21	0.00	0.00%
CONVERTIBLE BONDS					
Wynn Macau Ltd.	4.500	3/7/2029	6,125,000	6,517,429	0.27%
Uber Technologies, Inc.	0.875	12/1/2028	2,502,000	3,094,974	0.13%
Dexcom, Inc.	0.250	11/15/2025	2,375,000	2,606,874	0.11%
Welltower OP LLC	2.750	5/15/2028	2,255,000	2,510,041	0.10%
Ionis Pharmaceuticals, Inc.	1.750	6/15/2028	2,335,000	2,442,856	0.10%
Middleby Corp.	1.000	9/1/2025	1,825,000	2,397,138	0.10%
Shift4 Payments, Inc.	0.010	12/15/2025	2,220,000	2,375,400	0.10%
Dayforce, Inc.	0.250	3/15/2026	2,550,000	2,333,250	0.10%
Alarm.com Holdings, Inc.	0.000	1/15/2026	2,518,000	2,305,229	0.10%
Zillow Group, Inc.	1.375	9/1/2026	1,750,000	2,155,785	0.09%
Rapid7, Inc.	0.250	3/15/2027	2,405,000	2,105,383	0.09%
Shockwave Medical, Inc.	1.000	8/15/2028	1,550,000	1,980,125	0.08%
Fluor Corp.	1.125	8/15/2029	1,745,000	1,962,253	0.08%
Southwest Airlines Co.	1.250	5/1/2025	1,925,000	1,948,100	0.08%
SolarEdge Technologies, Inc.	0.010	9/15/2025	2,105,000	1,918,287	0.08%
Exact Sciences Corp.	0.375	3/15/2027	1,987,000	1,898,777	0.08%
John Bean Technologies Corp.	0.250	5/15/2026	2,024,000	1,875,843	0.08%
Seagate HDD Cayman	3.500	6/1/2028	1,450,000	1,843,675	0.08%
Enphase Energy, Inc.	0.000	3/1/2028	2,145,000	1,840,625	0.08%
DraftKings Holdings, Inc.	0.000	3/15/2028	2,045,000	1,763,813	0.07%
Integra LifeSciences Holdings Corp.	0.500	8/15/2025	1,824,000	1,737,997	0.07%
Datadog, Inc.	0.125	6/15/2025	1,230,000	1,733,070	0.07%
Alnylam Pharmaceuticals, Inc.	1.000	9/15/2027	1,800,000	1,691,776	0.07%
Insulet Corp.	0.375	9/1/2026	1,617,000	1,680,872	0.07%
Southern Co.	3.875	12/15/2025	1,675,000	1,666,625	0.07%
Sea Ltd.	0.250	9/15/2026	1,940,000	1,657,730	0.07%
Immunocore Holdings PLC	2.500	2/1/2030	1,485,000	1,547,222	0.06%
Zscaler, Inc.	0.125	7/1/2025	1,090,000	1,485,071	0.06%
Bread Financial Holdings, Inc.	4.250	6/15/2028	1,260,000	1,462,356	0.06%
Snap, Inc.	0.125	3/1/2028	1,901,000	1,443,810	0.06%
Etsy, Inc.	0.250	6/15/2028	1,828,000	1,439,550	0.06%
Uber Technologies, Inc.	0.000	12/15/2025	1,243,000	1,395,268	0.06%
Jazz Investments I Ltd.	2.000	6/15/2026	1,351,000	1,338,013	0.06%
Ford Motor Co.	0.000	3/15/2026	1,291,000	1,334,249	0.06%
Airbnb, Inc.	0.000	3/15/2026	1,400,000	1,301,893	0.05%
ON Semiconductor Corp.	0.000	5/1/2027	850,000	1,248,225	0.05%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Nexi SpA	1.750	4/24/2027	1,200,000	1,200,331	0.05%
MongoDB, Inc.	0.250	1/15/2026	675,000	1,181,713	0.05%
Rexford Industrial Realty LP	4.125	3/15/2029	900,000	916,079	0.04%
Rexford Industrial Realty LP	4.375	3/15/2027	900,000	915,798	0.04%
Super Micro Computer, Inc.	0.000	3/1/2029	676,000	750,010	0.03%
Axon Enterprise, Inc.	0.500	12/15/2027	473,000	687,293	0.03%
ON Semiconductor Corp.	0.500	3/1/2029	665,000	654,360	0.03%
Meituan	0.000	4/27/2028	700,000	619,150	0.03%
Sea Ltd.	2.375	12/1/2025	560,000	561,400	0.02%
Exact Sciences Corp.	2.000	3/1/2030	470,000	530,160	0.02%
Block, Inc.	0.125	3/1/2025	513,000	524,543	0.02%
Bill Holdings, Inc.	0.010	12/1/2025	525,000	490,088	0.02%
Etsy, Inc.	0.125	10/1/2026	445,000	470,365	0.02%
Rivian Automotive, Inc.	3.625	10/15/2030	550,000	385,000	0.02%
Ventas Realty LP	3.750	6/1/2026	341,000	340,318	0.01%
Royal Caribbean Cruises Ltd.	6.000	8/15/2025	89,000	252,938	0.01%
Maxon Solar Technologies Ltd.	6.500	7/15/2025	411,000	213,729	0.01%
Carnival Corp.	5.750	12/1/2027	110,000	165,550	0.01%
CORPORATE BONDS					
Zorlu Yenilenebilir Enerji AS	9.000	6/1/2026	14,395,000	14,118,616	0.59%
Teva Pharmaceutical Finance Netherlands II BV	4.375	5/9/2030	13,285,000	13,773,524	0.58%
Banca Transilvania SA	8.875	4/27/2027	12,040,000	13,755,465	0.58%
mBank SA	0.966	9/21/2027	13,300,000	12,857,873	0.54%
Energean Israel Finance Ltd.	5.875	3/30/2031	14,464,000	12,670,464	0.53%
WE Soda Investments Holding PLC	9.500	10/6/2028	11,265,000	11,669,797	0.49%
Elior Group SA	3.750	7/15/2026	11,435,000	11,519,839	0.48%
Studio City Finance Ltd.	5.000	1/15/2029	12,930,000	11,379,109	0.48%
Adani Green Energy Ltd.	4.375	9/8/2024	11,325,000	11,179,883	0.47%
Energo-Pro AS	8.500	2/4/2027	10,880,000	10,980,858	0.46%
Pingan Real Estate Capital Ltd.	3.450	7/29/2026	11,150,000	9,204,059	0.38%
UBS Group AG	9.250	11/13/2033	8,005,000	9,034,027	0.38%
FS Luxembourg SARL	8.875	2/12/2031	8,880,000	8,793,563	0.37%
Charles Schwab Corp.	4.000	6/1/2026	8,731,000	8,168,370	0.34%
Energean Israel Finance Ltd.	8.500	9/30/2033	8,035,000	7,943,578	0.33%
International Airport Finance SA	12.000	3/15/2033	7,436,101	7,882,267	0.33%
Leviathan Bond Ltd.	6.750	6/30/2030	8,110,000	7,503,956	0.31%
Fortune Star BVI Ltd.	5.950	10/19/2025	8,155,000	7,449,427	0.31%
BP Capital Markets PLC	6.450	12/1/2033	6,975,000	7,234,059	0.30%
Fuqing Investment Management Ltd.	3.250	6/23/2025	7,610,000	6,833,740	0.29%
Eolo SpA	4.875	10/21/2028	7,215,000	6,676,642	0.28%
Peach Property Finance GmbH	4.375	11/15/2025	6,951,000	6,564,700	0.27%
International Airport Finance SA	12.000	3/15/2033	6,052,305	6,415,443	0.27%
Axian Telecom	7.375	2/16/2027	6,180,000	5,974,456	0.25%
Freedom Mortgage Corp.	12.250	10/1/2030	5,380,000	5,915,961	0.25%
Edison International	5.375	3/15/2026	6,027,000	5,833,357	0.24%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Discover Financial Services	7.964	11/2/2034	4,970,000	5,633,280	0.24%
BPCE SA	1.500	1/13/2042	5,600,000	5,517,466	0.23%
Brandywine Operating Partnership LP	3.950	11/15/2027	6,070,000	5,427,168	0.23%
Danske Bank AS	4.375	5/18/2026	5,833,000	5,417,632	0.23%
Lorca Telecom Bondco SA	4.000	9/18/2027	4,810,000	5,026,761	0.21%
Altice France SA	5.125	7/15/2029	7,430,000	5,024,699	0.21%
Cerved Group SpA	6.000	2/15/2029	4,979,000	5,007,292	0.21%
Freedom Mortgage Corp.	12.000	10/1/2028	4,515,000	4,921,436	0.21%
BNP Paribas SA	8.000	8/22/2031	4,643,000	4,744,849	0.20%
Adani Electricity Mumbai Ltd.	3.949	2/12/2030	5,565,000	4,731,931	0.20%
Edison International	5.000	12/15/2026	4,993,000	4,730,376	0.20%
Societe Generale SA	4.750	5/26/2026	5,130,000	4,631,496	0.19%
Pacific Gas & Electric Co.	6.700	4/1/2053	4,271,000	4,619,637	0.19%
Eutelsat SA	9.750	4/13/2029	4,100,000	4,423,285	0.19%
Virgin Media Vendor Financing Notes III DAC	4.875	7/15/2028	3,770,000	4,258,968	0.18%
Castellum AB	3.125	12/2/2026	4,410,000	4,174,906	0.17%
Hightower Holding LLC	6.750	4/15/2029	4,435,000	4,167,697	0.17%
Frontier Communications Holdings LLC	6.000	1/15/2030	4,880,000	4,136,345	0.17%
Greenko Dutch BV	3.850	3/29/2026	4,384,500	4,118,361	0.17%
Crelan SA	5.250	1/23/2032	3,600,000	4,030,809	0.17%
Midcap Financial Issuer Trust	6.500	5/1/2028	4,280,000	3,948,388	0.17%
Banque Federative du Credit Mutuel SA	3.625	9/14/2032	3,600,000	3,931,903	0.16%
Belfius Bank SA	4.125	9/12/2029	3,500,000	3,893,037	0.16%
Bellis Acquisition Co. PLC	4.500	2/16/2026	3,125,000	3,796,310	0.16%
Sasol Financing USA LLC	5.500	3/18/2031	4,470,000	3,766,950	0.16%
AES Panama Generation Holdings SRL	4.375	5/31/2030	4,331,038	3,765,442	0.16%
SAN Miguel Industrias Pet SA/NG PET R&P Latin America SA	3.500	8/2/2028	4,315,000	3,741,640	0.16%
Howden U.K. Refinance PLC/Howden U.K. Refinance 2 PLC/Howden U.S. Refinance LLC	8.125	2/15/2032	3,675,000	3,706,282	0.16%
Jerrold Finco PLC	7.875	4/15/2030	2,910,000	3,672,856	0.15%
Trust Fibra Uno	7.375	2/13/2034	3,635,000	3,627,434	0.15%
Ecopetrol SA	4.625	11/2/2031	4,360,000	3,627,205	0.15%
Bread Financial Holdings, Inc.	9.750	3/15/2029	3,462,000	3,601,584	0.15%
Stillwater Mining Co.	4.500	11/16/2029	4,560,000	3,585,327	0.15%
BBVA Bancomer SA	8.450	6/29/2038	3,395,000	3,584,852	0.15%
VEON Holdings BV	3.375	11/25/2027	4,325,000	3,580,858	0.15%
Termocandelaria Power Ltd.	7.875	1/30/2029	3,581,200	3,551,466	0.15%
Minerva Luxembourg SA	8.875	9/13/2033	3,340,000	3,514,555	0.15%
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	2.125	8/15/2026	3,695,000	3,428,261	0.14%
Intesa Sanpaolo SpA	7.800	11/28/2053	2,965,000	3,369,967	0.14%
Cerved Group SpA	9.190	2/15/2029	3,195,000	3,322,354	0.14%
UniCredit SpA	3.875	6/3/2027	3,390,000	3,255,143	0.14%
Societe Generale SA	8.500	3/25/2034	3,245,000	3,228,775	0.14%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Buffalo Energy Mexico Holdings/Buffalo Energy Infrastructure/Buffalo Energy	7.875	2/15/2039	2,935,000	3,176,718	0.13%
Al Candelaria Spain SA	5.750	6/15/2033	3,910,000	3,170,769	0.13%
Societe Generale SA	10.000	11/14/2028	2,950,000	3,128,900	0.13%
Freedom Mortgage Holdings LLC	9.250	2/1/2029	3,003,000	3,073,537	0.13%
Banca Monte dei Paschi di Siena SpA	7.708	1/18/2028	2,700,000	3,045,350	0.13%
goeasy Ltd.	7.625	7/1/2029	3,030,000	3,034,442	0.13%
Melco Resorts Finance Ltd.	5.750	7/21/2028	3,091,000	2,927,363	0.12%
Forvia SE	2.375	6/15/2027	2,875,000	2,923,346	0.12%
Canary Wharf Group Investment Holdings PLC	2.625	4/23/2025	2,500,000	2,919,210	0.12%
Forvia SE	2.750	2/15/2027	2,805,000	2,889,996	0.12%
House of HR Group BV	9.000	11/3/2029	2,535,000	2,875,047	0.12%
OTP Bank Nyrt	2.875	7/15/2029	2,706,000	2,867,999	0.12%
Transcanada Trust	5.600	3/7/2082	3,137,000	2,862,392	0.12%
La Mondiale SAM	4.800	1/18/2048	3,005,000	2,805,919	0.12%
Liberty Mutual Group, Inc.	4.125	12/15/2051	3,094,000	2,792,752	0.12%
Banco de Credito Social Cooperativo SA	1.750	3/9/2028	2,800,000	2,782,271	0.12%
Clydesdale Acquisition Holdings, Inc.	8.750	4/15/2030	2,809,000	2,761,910	0.12%
BPCE SA	5.716	1/18/2030	2,710,000	2,724,073	0.11%
TMNL Holding BV	3.750	1/15/2029	2,685,000	2,719,288	0.11%
Motion Finco SARL	7.375	6/15/2030	2,405,000	2,704,854	0.11%
Emera, Inc.	6.750	6/15/2076	2,728,000	2,694,239	0.11%
Ecopetrol SA	8.375	1/19/2036	2,635,000	2,657,566	0.11%
TeamSystem SpA	7.692	2/15/2028	2,420,000	2,610,817	0.11%
Intesa Sanpaolo SpA	4.198	6/1/2032	3,100,000	2,598,248	0.11%
Verisure Midholding AB	5.250	2/15/2029	2,480,000	2,581,690	0.11%
Nexi SpA	1.625	4/30/2026	2,495,000	2,553,779	0.11%
Daimler Truck Finance North America LLC	6.348	4/5/2024	2,500,000	2,500,159	0.10%
Teva Pharmaceutical Finance Netherlands II BV	7.875	9/15/2031	1,940,000	2,421,230	0.10%
Itelyum Regeneration SpA	4.625	10/1/2026	2,275,000	2,411,432	0.10%
HSBC Holdings PLC	7.399	11/13/2034	2,200,000	2,408,455	0.10%
Wells Fargo & Co.	3.900	3/15/2026	2,516,000	2,393,789	0.10%
M&G PLC	5.625	10/20/2051	1,955,000	2,381,249	0.10%
Credit Acceptance Corp.	9.250	12/15/2028	2,210,000	2,378,309	0.10%
Virgin Money U.K. PLC	11.000	12/8/2028	1,670,000	2,368,193	0.10%
Enbridge, Inc.	5.750	7/15/2080	2,489,000	2,361,759	0.10%
IMA Industria Macchine Automatiche SpA	3.750	1/15/2028	2,305,000	2,348,237	0.10%
Punch Finance PLC	6.125	6/30/2026	1,920,000	2,346,508	0.10%
Discover Financial Services	6.125	6/23/2025	2,323,000	2,330,854	0.10%
Peach Property Finance GmbH	4.375	11/15/2025	2,450,000	2,313,842	0.10%
Danske Bank AS	1.621	9/11/2026	2,400,000	2,259,841	0.09%
UBS Group AG	9.250	11/13/2028	2,075,000	2,248,231	0.09%
Piraeus Financial Holdings SA	5.500	2/19/2030	2,090,000	2,223,793	0.09%
MHP Lux SA	6.250	9/19/2029	3,100,000	2,192,556	0.09%
Standard Chartered PLC	7.089	1/30/2027	2,300,000	2,187,180	0.09%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
UBS Group AG	9.016	11/15/2033	1,775,000	2,153,129	0.09%
Covanta Holding Corp.	4.875	12/1/2029	2,400,000	2,150,619	0.09%
CP Atlas Buyer, Inc.	7.000	12/1/2028	2,281,000	2,139,707	0.09%
IRB Infrastructure Developers Ltd.	7.110	3/11/2032	2,060,000	2,083,690	0.09%
NWD Finance BVI Ltd.	4.125	3/10/2028	3,585,000	2,079,300	0.09%
BPER Banca	8.375	1/16/2029	1,835,000	2,071,943	0.09%
Bank of Nova Scotia	4.900	6/4/2025	2,088,000	2,053,391	0.09%
BCPE Ulysses Intermediate, Inc.	7.750	4/1/2027	2,059,000	2,038,397	0.09%
Goldman Sachs Group, Inc.	4.950	2/10/2025	2,063,000	2,028,491	0.08%
Banque Federative du Credit Mutuel SA	3.875	6/16/2032	1,900,000	2,026,156	0.08%
Canary Wharf Group Investment Holdings PLC	3.375	4/23/2028	2,198,000	2,024,875	0.08%
BNP Paribas SA	4.625	2/25/2031	2,410,000	1,987,840	0.08%
Cooperatieve Rabobank UA	3.250	12/29/2026	2,000,000	1,985,084	0.08%
Bank of Nova Scotia	8.000	1/27/2084	1,919,000	1,954,160	0.08%
Piraeus Financial Holdings SA	7.250	4/17/2034	1,720,000	1,911,587	0.08%
Admiral Group PLC	8.500	1/6/2034	1,340,000	1,884,357	0.08%
Energo-Pro AS	11.000	11/2/2028	1,715,000	1,869,350	0.08%
YPF SA	6.950	7/21/2027	2,070,000	1,868,532	0.08%
Hammerson Ireland Finance DAC	1.750	6/3/2027	1,880,000	1,868,018	0.08%
Millicom International Cellular SA	6.250	3/25/2029	1,903,500	1,858,449	0.08%
CSN Resources SA	4.625	6/10/2031	2,265,000	1,857,837	0.08%
Petroleos Mexicanos	7.690	1/23/2050	2,580,000	1,857,275	0.08%
Pinnacle Bidco PLC	8.250	10/11/2028	1,650,000	1,856,949	0.08%
Altice France SA	5.500	10/15/2029	2,741,000	1,856,413	0.08%
Allianz SE	3.500	12/31/2099	2,000,000	1,855,442	0.08%
YPF SA	9.500	1/17/2031	1,815,000	1,854,079	0.08%
Petroleos Mexicanos	5.950	1/28/2031	2,305,000	1,848,913	0.08%
Hellenic Bank PCL	10.250	6/14/2033	1,510,000	1,845,566	0.08%
Aegea Finance SARL	6.750	5/20/2029	1,880,000	1,839,467	0.08%
Tullow Oil PLC	10.250	5/15/2026	1,914,000	1,819,797	0.08%
Belfius Bank SA	3.625	4/16/2025	1,800,000	1,803,404	0.08%
Wintershall Dea Finance 2 BV	3.000	7/20/2028	1,900,000	1,798,754	0.08%
Nova Ljubljanska Banka DD	6.875	1/24/2034	1,600,000	1,787,266	0.07%
Millicom International Cellular SA	5.125	1/15/2028	1,872,000	1,776,038	0.07%
Huarong Finance 2017 Co. Ltd.	3.800	11/7/2025	2,500,000	1,769,951	0.07%
American Express Co.	3.550	9/15/2026	1,916,000	1,768,533	0.07%
VistaJet Malta Finance PLC/Vista Management Holding, Inc.	6.375	2/1/2030	2,390,000	1,766,482	0.07%
Banco de Sabadell SA	5.000	5/19/2027	1,800,000	1,762,301	0.07%
IHS Holding Ltd.	5.625	11/29/2026	1,865,000	1,730,310	0.07%
Global Atlantic Fin Co.	4.700	10/15/2051	1,916,000	1,727,114	0.07%
First Quantum Minerals Ltd.	6.875	10/15/2027	1,795,000	1,720,057	0.07%
Clear Channel Outdoor Holdings, Inc.	7.750	4/15/2028	1,961,000	1,716,790	0.07%
Sempra	4.125	4/1/2052	1,848,000	1,704,992	0.07%
Societe Generale SA	9.375	11/22/2027	1,630,000	1,688,142	0.07%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Deutsche Bank AG	4.500	11/30/2026	1,800,000	1,670,227	0.07%
Banco de Sabadell SA	5.750	3/15/2026	1,600,000	1,665,951	0.07%
AIA Group Ltd.	0.880	9/9/2033	1,775,000	1,656,592	0.07%
Credit Agricole SA	4.750	3/23/2029	1,875,000	1,646,833	0.07%
Vital Energy, Inc.	9.750	10/15/2030	1,500,000	1,640,138	0.07%
Barclays PLC	6.375	12/15/2025	1,350,000	1,640,006	0.07%
BNP Paribas SA	4.500	2/25/2030	2,010,000	1,631,653	0.07%
LFS Topco LLC	5.875	10/15/2026	1,754,000	1,626,839	0.07%
Hanesbrands, Inc.	9.000	2/15/2031	1,580,000	1,623,659	0.07%
Danske Bank AS	4.625	5/14/2034	1,490,000	1,616,215	0.07%
Silknet JSC	8.375	1/31/2027	1,600,000	1,612,000	0.07%
Jyske Bank AS	7.000	8/13/2030	1,480,000	1,609,577	0.07%
Jyske Bank AS	5.125	5/1/2035	1,460,000	1,608,135	0.07%
Brandywine Operating Partnership LP	8.050	3/15/2028	1,570,000	1,594,278	0.07%
Adani Ports & Special Economic Zone Ltd.	4.000	7/30/2027	1,720,000	1,576,613	0.07%
Bank of Cyprus PLC	7.375	7/25/2028	1,365,000	1,572,033	0.07%
Network i2i Ltd.	5.650	1/15/2025	1,590,000	1,570,117	0.07%
CaixaBank SA	7.500	1/16/2030	1,400,000	1,564,867	0.07%
Sogecap SA	6.500	5/16/2044	1,300,000	1,564,015	0.07%
Michaels Cos., Inc.	7.875	5/1/2029	2,081,000	1,561,024	0.07%
Bulgarian Energy Holding EAD	2.450	7/22/2028	1,615,000	1,554,772	0.07%
PennyMac Financial Services, Inc.	5.750	9/15/2031	1,673,000	1,553,734	0.06%
CaixaBank SA	6.840	9/13/2034	1,450,000	1,549,832	0.06%
UBS Group AG	5.699	2/8/2035	1,540,000	1,549,509	0.06%
Adani Ports & Special Economic Zone Ltd.	4.375	7/3/2029	1,735,000	1,544,846	0.06%
Lorca Telecom Bondco SA	4.000	9/18/2027	1,460,000	1,525,794	0.06%
Kernel Holding SA	6.500	10/17/2024	1,685,000	1,505,632	0.06%
BNP Paribas SA	1.125	1/15/2032	1,500,000	1,482,000	0.06%
Credit Agricole SA	7.250	9/23/2028	1,300,000	1,476,922	0.06%
BPCE SA	4.500	1/13/2033	1,300,000	1,474,066	0.06%
Aircastle Ltd.	5.250	6/15/2026	1,542,000	1,468,793	0.06%
Raiffeisen Bank SA	7.000	10/12/2027	1,300,000	1,460,933	0.06%
IHS Holding Ltd.	5.625	11/29/2026	1,570,000	1,456,615	0.06%
KBC Group NV	4.250	10/24/2025	1,400,000	1,439,779	0.06%
Greenko Power II Ltd.	4.300	12/13/2028	1,552,500	1,420,609	0.06%
CMS Energy Corp.	3.750	12/1/2050	1,712,000	1,402,082	0.06%
Braskem Netherlands Finance BV	8.500	1/12/2031	1,340,000	1,389,970	0.06%
HSBC Holdings PLC	4.600	12/17/2030	1,635,000	1,383,187	0.06%
Citigroup, Inc.	4.000	12/10/2025	1,441,000	1,381,645	0.06%
Virgin Media Secured Finance PLC	4.125	8/15/2030	1,285,000	1,366,646	0.06%
Barclays PLC	6.125	12/15/2025	1,415,000	1,365,636	0.06%
New Mountain Finance Corp.	6.875	2/1/2029	1,365,000	1,349,963	0.06%
Itelyum Regeneration SpA	4.625	10/1/2026	1,265,000	1,340,862	0.06%
Wells Fargo & Co.	6.303	10/23/2029	1,279,000	1,332,297	0.06%
CaixaBank SA	6.037	6/15/2035	1,320,000	1,331,556	0.06%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
CSC Holdings LLC	4.625	12/1/2030	2,610,000	1,325,352	0.06%
Emeria SASU	7.750	3/31/2028	1,260,000	1,318,570	0.06%
Acrisure LLC/Acrisure Finance, Inc.	8.250	2/1/2029	1,300,000	1,306,248	0.05%
Deutsche Bank AG	6.000	10/30/2025	1,400,000	1,293,169	0.05%
HSB Group, Inc.	6.488	7/15/2027	1,360,000	1,273,090	0.05%
Lloyds Banking Group PLC	8.500	9/27/2027	985,000	1,266,217	0.05%
CSN Resources SA	5.875	4/8/2032	1,444,000	1,263,247	0.05%
STL Holding Co. LLC	8.750	2/15/2029	1,225,000	1,257,205	0.05%
CaixaBank SA	5.250	3/23/2026	1,200,000	1,237,771	0.05%
Allianz SE	4.851	7/26/2054	1,100,000	1,237,016	0.05%
WEA Finance LLC	3.500	6/15/2029	1,390,000	1,229,099	0.05%
CSC Holdings LLC	4.500	11/15/2031	1,727,000	1,222,487	0.05%
LBM Acquisition LLC	6.250	1/15/2029	1,299,000	1,217,665	0.05%
Leviathan Bond Ltd.	6.500	6/30/2027	1,259,000	1,213,535	0.05%
Humana, Inc.	5.500	3/15/2053	1,238,000	1,205,437	0.05%
Banco Santander SA	6.596	5/24/2024	1,200,000	1,201,685	0.05%
Braskem Netherlands Finance BV	7.250	2/13/2033	1,225,000	1,178,728	0.05%
Bank of New York Mellon Corp.	6.317	10/25/2029	1,108,000	1,169,892	0.05%
Energo-Pro AS	11.000	11/2/2028	1,070,000	1,166,300	0.05%
Societe Generale SA	6.691	1/10/2034	1,105,000	1,158,069	0.05%
BNP Paribas SA	8.500	8/14/2028	1,090,000	1,139,472	0.05%
Nova Ljubljanska Banka DD	7.125	6/27/2027	1,000,000	1,136,644	0.05%
VTR Comunicaciones SpA	4.375	4/15/2029	1,635,000	1,126,237	0.05%
Investment Energy Resources Ltd.	6.250	4/26/2029	1,145,000	1,106,997	0.05%
Ardonagh Group Finance Ltd.	8.875	2/15/2032	1,100,000	1,086,176	0.05%
Fifth Third Bancorp	4.500	9/30/2025	1,123,000	1,081,490	0.05%
Cerved Group SpA	9.190	2/15/2029	1,030,000	1,071,056	0.04%
JP Morgan Chase & Co.	2.739	10/15/2030	1,200,000	1,063,201	0.04%
MajorDrive Holdings IV LLC	6.375	6/1/2029	1,123,000	1,053,220	0.04%
Goldman Sachs Group, Inc.	3.650	8/10/2026	1,148,000	1,048,454	0.04%
Vital Energy, Inc.	7.875	4/15/2032	1,020,000	1,037,210	0.04%
Sixth Street Lending Partners	6.500	3/11/2029	1,034,000	1,033,602	0.04%
CCO Holdings LLC/CCO Holdings Capital Corp.	4.750	3/1/2030	1,179,000	1,014,729	0.04%
Pacific Gas & Electric Co.	6.750	1/15/2053	915,000	996,035	0.04%
Athene Global Funding	5.339	1/15/2027	1,000,000	995,827	0.04%
Toronto-Dominion Bank	8.125	10/31/2082	919,000	963,891	0.04%
AssuredPartners, Inc.	7.500	2/15/2032	955,000	938,357	0.04%
Merlin Entertainments Group U.S. Holdings, Inc.	7.375	2/15/2031	920,000	926,948	0.04%
Canary Wharf Group Investment Holdings PLC	1.750	4/7/2026	1,010,000	926,222	0.04%
BAWAG Group AG	1.875	9/23/2030	900,000	910,280	0.04%
Citigroup, Inc.	7.200	5/15/2029	889,000	909,179	0.04%
Nationwide Building Society	4.125	10/18/2032	974,000	901,897	0.04%
Pinnacle Bidco PLC	8.250	10/11/2028	785,000	883,458	0.04%
Kite Realty Group LP	5.500	3/1/2034	865,000	859,908	0.04%
HUB International Ltd.	5.625	12/1/2029	900,000	843,943	0.04%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Bank of Cyprus Holdings PLC	11.875	12/21/2028	700,000	827,981	0.03%
CaixaBank SA	5.250	3/23/2026	800,000	825,180	0.03%
TeamSystem SpA	7.692	2/15/2028	750,000	809,137	0.03%
Lloyds Banking Group PLC	7.875	6/27/2029	635,000	794,452	0.03%
Melco Resorts Finance Ltd.	5.375	12/4/2029	864,000	788,394	0.03%
Braskem Netherlands Finance BV	4.500	1/31/2030	895,000	771,751	0.03%
AT&T, Inc.	3.500	6/1/2041	987,000	771,568	0.03%
Macy's Retail Holdings LLC	5.125	1/15/2042	884,000	767,630	0.03%
Diamond Foreign Asset Co./Diamond Finance LLC	8.500	10/1/2030	725,000	765,058	0.03%
UBS Group AG	4.875	2/12/2027	830,000	762,205	0.03%
Ontario Gaming GTA LP/OTG Co.-Issuer, Inc.	8.000	8/1/2030	740,000	762,180	0.03%
Comcast Corp.	2.887	11/1/2051	1,162,000	756,371	0.03%
Carnival Corp.	10.500	6/1/2030	670,000	732,853	0.03%
Capital One Financial Corp.	7.624	10/30/2031	660,000	729,275	0.03%
Air Lease Corp.	4.125	12/15/2026	815,000	705,388	0.03%
Ares Finance Co. III LLC	4.125	6/30/2051	753,000	698,590	0.03%
HSBC Holdings PLC	4.750	7/4/2029	690,000	696,352	0.03%
CSC Holdings LLC	11.750	1/31/2029	690,000	690,975	0.03%
General Motors Financial Co., Inc.	5.700	9/30/2030	718,000	689,101	0.03%
Energy Transfer LP	8.000	5/15/2054	654,000	686,113	0.03%
BP Capital Markets PLC	4.875	3/22/2030	716,000	684,544	0.03%
Huntington Bancshares, Inc.	4.450	10/15/2027	754,000	683,342	0.03%
AerCap Holdings NV	5.875	10/10/2079	685,000	680,159	0.03%
alstria office REIT-AG	1.500	11/15/2027	800,000	677,483	0.03%
Macquarie Airfinance Holdings Ltd.	8.125	3/30/2029	640,000	676,840	0.03%
Dominion Energy, Inc.	4.350	1/15/2027	722,000	675,570	0.03%
Citizens Financial Group, Inc.	5.650	10/6/2025	686,000	670,291	0.03%
Enbridge, Inc.	8.500	1/15/2084	613,000	666,096	0.03%
VICI Properties LP	6.125	4/1/2054	668,000	660,439	0.03%
Athene Global Funding	5.684	2/23/2026	655,000	657,588	0.03%
Intesa Sanpaolo SpA	6.625	6/20/2033	630,000	654,163	0.03%
Dominion Energy, Inc.	4.650	12/15/2024	657,000	642,393	0.03%
OTP Bank Nyrt	8.750	5/15/2033	620,000	641,855	0.03%
Transcanada Trust	5.875	8/15/2076	659,000	640,890	0.03%
Southern Co.	4.000	1/15/2051	664,000	638,135	0.03%
CMS Energy Corp.	4.750	6/1/2050	674,000	620,519	0.03%
Lincoln National Corp.	9.250	12/1/2027	568,000	611,735	0.03%
AssuredPartners, Inc.	5.625	1/15/2029	659,000	607,035	0.03%
M&T Bank Corp.	6.082	3/13/2032	600,000	599,131	0.03%
Targa Resources Corp.	4.950	4/15/2052	681,000	596,980	0.02%
Diamondback Energy, Inc.	4.250	3/15/2052	727,000	588,965	0.02%
Verisure Holding AB	3.875	7/15/2026	555,000	588,807	0.02%
Intesa Sanpaolo SpA	8.248	11/21/2033	515,000	576,073	0.02%
Network i2i Ltd.	3.975	12/31/2099	600,000	569,471	0.02%
Glencore Funding LLC	2.500	9/1/2030	664,000	564,097	0.02%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Citizens Financial Group, Inc.	5.841	1/23/2030	555,000	553,941	0.02%
Deutsche Bank AG	3.742	1/7/2033	670,000	553,922	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	5.350	1/12/2027	540,000	540,594	0.02%
AIB Group PLC	5.871	3/28/2035	530,000	532,386	0.02%
AXA SA	6.379	12/14/2036	475,000	522,776	0.02%
Glencore Funding LLC	5.893	4/4/2054	515,000	522,547	0.02%
AmeriGas Partners LP/AmeriGas Finance Corp.	9.375	6/1/2028	500,000	517,705	0.02%
JP Morgan Chase & Co.	5.336	1/23/2035	510,000	512,346	0.02%
Caesars Entertainment, Inc.	8.125	7/1/2027	500,000	512,142	0.02%
Royal Caribbean Cruises Ltd.	5.500	8/31/2026	500,000	495,710	0.02%
Country Garden Holdings Co. Ltd.	3.300	1/12/2031	7,485,000	482,333	0.02%
Novo Banco SA	3.500	2/19/2043	545,000	479,198	0.02%
Coherent Corp.	5.000	12/15/2029	500,000	470,701	0.02%
Midcap Financial Issuer Trust	5.625	1/15/2030	539,000	463,972	0.02%
Cerved Group SpA	6.000	2/15/2029	450,000	452,557	0.02%
Verisure Holding AB	3.875	7/15/2026	410,000	434,974	0.02%
AI Candelaria Spain SA	5.750	6/15/2033	514,000	416,822	0.02%
Country Garden Holdings Co. Ltd.	3.875	10/22/2030	6,215,000	398,506	0.02%
IHS Holding Ltd.	6.250	11/29/2028	445,000	388,930	0.02%
Spirit AeroSystems, Inc.	9.375	11/30/2029	335,000	365,415	0.02%
Adani Ports & Special Economic Zone Ltd.	3.100	2/2/2031	450,000	358,101	0.01%
First Quantum Minerals Ltd.	9.375	3/1/2029	335,000	346,774	0.01%
Cemex SAB de CV	5.125	6/8/2026	350,000	338,353	0.01%
Country Garden Holdings Co. Ltd.	4.800	8/6/2030	4,900,000	330,750	0.01%
Bulgarian Energy Holding EAD	2.450	7/22/2028	340,000	327,321	0.01%
Teva Pharmaceutical Finance Netherlands II BV	4.500	3/1/2025	298,000	320,292	0.01%
Verisure Midholding AB	5.250	2/15/2029	306,000	318,547	0.01%
Verisure Holding AB	3.250	2/15/2027	308,000	317,975	0.01%
Permian Resources Operating LLC	8.000	4/15/2027	300,000	308,999	0.01%
Greenko Power II Ltd.	4.300	12/13/2028	324,000	296,475	0.01%
WEA Finance LLC/Westfield U.K. & Europe Finance PLC	4.750	9/17/2044	400,000	295,498	0.01%
Constellation Software, Inc.	5.461	2/16/2034	280,000	282,104	0.01%
AES Andes SA	7.125	3/26/2079	275,000	272,250	0.01%
IHS Holding Ltd.	6.250	11/29/2028	310,000	270,940	0.01%
Vmed O2 U.K. Financing I PLC	4.250	1/31/2031	300,000	253,305	0.01%
Frontier Communications Holdings LLC	5.875	10/15/2027	250,000	242,011	0.01%
Cinemark USA, Inc.	5.250	7/15/2028	250,000	236,658	0.01%
Range Resources Corp.	4.750	2/15/2030	250,000	233,117	0.01%
Glencore Funding LLC	3.875	4/27/2051	295,000	220,562	0.01%
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.250	8/15/2027	350,000	220,500	0.01%
Ecopetrol SA	8.625	1/19/2029	200,000	212,003	0.01%
Silknet JSC	8.375	1/31/2027	200,000	201,500	0.01%
Braskem Netherlands Finance BV	7.250	2/13/2033	200,000	192,445	0.01%
Adani Ports & Special Economic Zone Ltd.	4.200	8/4/2027	200,000	184,628	0.01%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
VEON Holdings BV	3.375	11/25/2027	220,000	182,148	0.01%
Wand NewCo 3, Inc.	7.625	1/30/2032	175,000	181,046	0.01%
HUB International Ltd.	7.375	1/31/2032	165,000	166,111	0.01%
Termocandelaria Power Ltd.	7.875	1/30/2029	140,000	138,838	0.01%
PennyMac Financial Services, Inc.	7.875	12/15/2029	135,000	138,731	0.01%
Piedmont Operating Partnership LP	2.750	4/1/2032	180,000	129,513	0.01%
Shutterfly Finance LLC	9.750	10/1/2027	78,699	78,699	0.00%
Country Garden Holdings Co. Ltd.	3.125	10/22/2025	1,235,000	72,742	0.00%
Aegea Finance SARL	6.750	5/20/2029	0.00	0.00	0.00%
GTLK Europe Capital DAC	4.800	2/26/2028	620,000	0.00	0.00%
FOREIGN CURRENCY					
EURO CURRENCY			15,120,019	16,312,231	0.68%
BRAZILIAN REAL			4,456,821	888,627	0.04%
POUND STERLING			214,179	270,326	0.01%
MEXICAN PESO (NEW)			1,745,504	104,996	0.00%
CANADIAN DOLLAR			40,346	29,785	0.00%
ARGENTINE PESO			20,406,718	23,798	0.00%
JAPANESE YEN			3	0.02	0.00%
AUSTRALIAN DOLLAR			(61)	(40)	0.00%
FOREIGN GOVERNMENT OBLIGATIONS					
Brazil Notas do Tesouro Nacional	10.000	1/1/2031	68,846,000	13,164,423	0.55%
North Macedonia Government International Bonds	6.960	3/13/2027	9,510,000	10,721,556	0.45%
Romania Government International Bonds	5.375	3/22/2031	7,245,000	7,855,349	0.33%
Ivory Coast Government International Bonds	4.875	1/30/2032	8,440,000	7,830,724	0.33%
Angola Government International Bonds	8.750	4/14/2032	6,825,000	6,263,234	0.26%
Colombia Government International Bonds	5.000	6/15/2045	8,240,000	5,960,814	0.25%
Gabon Government International Bonds	6.950	6/16/2025	5,975,000	5,836,798	0.24%
Colombia TES	7.000	6/30/2032	22,810,400,000	4,931,751	0.21%
Thailand Government Bonds	1.600	6/17/2035	198,260,000	4,904,997	0.21%
Republic of Poland Government Bonds	3.750	5/25/2027	20,105,000	4,827,052	0.20%
Czech Republic Government Bonds	2.500	8/25/2028	118,140,000	4,787,737	0.20%
Hungary Government Bonds	3.000	8/21/2030	2,057,910,000	4,566,727	0.19%
Agricultural Development Bank of China	2.960	4/17/2030	31,590,000	4,490,087	0.19%
Colombia Government International Bonds	5.625	2/26/2044	5,615,000	4,458,950	0.19%
Bonos de la Tesoreria de la Republica en pesos	4.700	9/1/2030	4,530,000,000	4,360,445	0.18%
Republic of South Africa Government Bonds	8.000	1/31/2030	91,100,000	4,270,733	0.18%
Romania Government International Bonds	2.625	12/2/2040	5,040,000	3,704,449	0.15%
Israel Government International Bonds	5.750	3/12/2054	3,765,000	3,607,548	0.15%
Mexico Bonos	5.750	3/5/2026	60,046,000	3,341,566	0.14%
Uruguay Government International Bonds	4.375	12/15/2028	118,322,690	3,341,460	0.14%
Indonesia Treasury Bonds	7.000	9/15/2030	50,229,000,000	3,229,039	0.14%
Brazil Notas do Tesouro Nacional	10.000	1/1/2025	15,002,000	2,990,585	0.13%
Colombia Government International Bonds	8.750	11/14/2053	2,305,000	2,502,961	0.10%
Ontario Treasury Bills	4.051	4/17/2024	3,000,000	2,208,705	0.09%
Ivory Coast Government International Bonds	5.875	10/17/2031	2,050,000	2,039,355	0.09%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Brazil Notas do Tesouro Nacional	10.000	1/1/2027	7,021,000	1,393,738	0.06%
Indonesia Treasury Bonds	7.500	6/15/2035	18,530,000,000	1,233,919	0.05%
Mexico Bonos	8.500	11/18/2038	21,183,000	1,186,204	0.05%
Uruguay Government International Bonds	8.500	3/15/2028	36,655,000	957,776	0.04%
Ivory Coast Government International Bonds	4.875	1/30/2032	965,000	895,338	0.04%
Uruguay Government International Bonds	4.375	12/15/2028	27,018,159	762,999	0.03%
Romania Government International Bonds	5.625	2/22/2036	660,000	709,492	0.03%
North Macedonia Government International Bonds	3.675	6/3/2026	665,000	694,792	0.03%
State Agency of Roads of Ukraine	6.250	6/24/2030	2,175,000	623,138	0.03%
Abu Dhabi Government International Bonds	4.125	10/11/2047	646,000	543,286	0.02%
Angola Government International Bonds	8.750	4/14/2032	590,000	541,437	0.02%
Bermuda Government International Bonds	3.375	8/20/2050	800,000	536,400	0.02%
Colombia Government International Bonds	4.125	2/22/2042	270,000	182,412	0.01%
Angola Government International Bonds	9.375	5/8/2048	200,000	172,172	0.01%
Gabon Government International Bonds	6.625	2/6/2031	200,000	170,250	0.01%
Venezuela Government International Bonds	12.750	8/23/2022	0.00	0.00	0.00%
MUNICIPAL BONDS					
Metropolitan Transportation Auth, NY, Rev	6.814	11/15/2040	1,235,000	1,372,606	0.06%
Metropolitan Transportation Auth, NY, Rev	5.000	11/15/2050	1,150,000	1,194,998	0.05%
Chicago Transit Auth Sales Tax Receipts Fund, IL, Rev	3.912	12/1/2040	1,150,000	992,793	0.04%
Chicago Transit Auth Sales & Transfer Tax Receipts, IL, Rev	6.899	12/1/2040	625,846	706,929	0.03%
PREFERRED STOCKS					
NextEra Energy, Inc.	6.926	9/1/2025	30,734	1,196,475	0.05%
AT&T, Inc.	5.000		45,397	969,680	0.04%
JP Morgan Chase & Co.	4.200		35,000	705,600	0.03%
Morgan Stanley	4.250		34,705	698,959	0.03%
Synchrony Financial	8.250		26,881	672,294	0.03%
Capital One Financial Corp.	5.000		9,402	192,365	0.01%
Wells Fargo & Co.	4.750		6,570	142,569	0.01%
SENIOR FLOATING RATE INTERESTS					
HUB International Ltd.	8.574	6/20/2030	4,191,806	4,192,561	0.18%
Sedgwick Claims Management Services, Inc.	9.077	2/24/2028	3,955,870	3,961,923	0.17%
Medallion Midland Acquisition LP	8.830	10/18/2028	3,572,568	3,575,534	0.15%
MH Sub I LLC	9.580	5/3/2028	3,011,433	2,990,202	0.13%
Dun & Bradstreet Corp.	8.082	1/18/2029	2,862,766	2,861,421	0.12%
ABG Intermediate Holdings 2 LLC	8.927	12/21/2028	2,718,668	2,727,341	0.11%
Aretec Group, Inc.	9.927	8/9/2030	2,612,137	2,625,197	0.11%
UKG, Inc.	8.814	2/10/2031	2,381,666	2,392,979	0.10%
USI, Inc.	8.302	11/22/2029	2,271,307	2,270,989	0.09%
IRB Holding Corp.	8.177	12/15/2027	2,248,628	2,248,134	0.09%
Techem Verwaltungsgesellschaft 675 GmbH	0.000	7/15/2029	2,000,000	2,152,003	0.09%
Ctec III GmbH	7.452	3/16/2029	2,001,017	2,130,905	0.09%
Berlin Packaging LLC	9.196	3/11/2028	2,046,398	2,047,564	0.09%
Zelis Payments Buyer, Inc.	8.077	9/28/2029	2,047,885	2,046,738	0.09%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Oryx Midstream Services Permian Basin LLC	8.436	10/5/2028	2,013,662	2,019,784	0.08%
TransDigm, Inc.	8.570	8/24/2028	1,981,750	1,987,953	0.08%
Lorca Finco PLC	8.104	9/17/2027	1,836,915	1,979,675	0.08%
American Builders & Contractors Supply Co., Inc.	7.330	1/31/2031	1,976,934	1,976,835	0.08%
Clean Harbors, Inc.	7.195	10/8/2028	1,960,000	1,961,842	0.08%
McAfee Corp.	9.176	3/1/2029	1,965,000	1,958,732	0.08%
Carnival Corp.	8.695	10/18/2028	1,955,000	1,955,411	0.08%
Clydesdale Acquisition Holdings, Inc.	9.105	4/13/2029	1,852,013	1,853,920	0.08%
Zacapa SARL	9.309	3/22/2029	1,853,813	1,853,034	0.08%
Surgery Center Holdings, Inc.	8.829	12/19/2030	1,820,676	1,828,014	0.08%
MKS Instruments, Inc.	7.823	8/17/2029	1,640,715	1,639,354	0.07%
Hightower Holding LLC	9.586	4/21/2028	1,638,622	1,638,622	0.07%
Acrisure LLC	8.945	2/15/2027	1,578,632	1,575,254	0.07%
LBM Acquisition LLC	9.177	12/17/2027	1,565,391	1,561,681	0.07%
Verisure Holding AB	6.902	3/27/2028	1,445,000	1,550,847	0.06%
WEX, Inc.	7.327	3/31/2028	1,552,228	1,550,846	0.06%
Brown Group Holding LLC	8.180	6/7/2028	1,542,440	1,540,558	0.06%
PetSmart LLC	9.180	2/11/2028	1,544,493	1,539,026	0.06%
Polaris Newco LLC	9.574	6/2/2028	1,540,040	1,524,393	0.06%
INEOS Finance PLC	0.000	2/7/2031	1,405,000	1,507,447	0.06%
Inspired Finco Holdings Ltd.	0.000	2/28/2031	1,395,000	1,501,053	0.06%
Blackhawk Network Holdings, Inc.	10.327	3/12/2029	1,499,070	1,500,000	0.06%
Hayward Industries, Inc.	8.195	5/30/2028	1,479,403	1,480,099	0.06%
Core & Main LP	7.971	7/27/2028	1,475,771	1,472,701	0.06%
Light & Wonder International, Inc.	8.075	4/14/2029	1,443,025	1,444,425	0.06%
UFC Holdings LLC	8.336	4/29/2026	1,434,098	1,435,890	0.06%
Amentum Government Services Holdings LLC	9.329	2/15/2029	1,433,175	1,434,966	0.06%
Delta 2 Lux SARL	7.559	1/15/2030	1,420,000	1,420,355	0.06%
Michaels Cos., Inc.	9.821	4/15/2028	1,581,974	1,415,867	0.06%
NEP Group, Inc.	5.471	8/19/2026	1,458,313	1,389,043	0.06%
Asurion LLC	10.692	1/20/2029	1,500,000	1,336,170	0.06%
Medline Borrower LP	0.000	10/23/2028	1,330,068	1,332,928	0.06%
Tecta America Corp.	9.442	4/10/2028	1,323,477	1,325,131	0.06%
WestJet Loyalty LP	9.057	2/14/2031	1,320,000	1,318,904	0.06%
Great Outdoors Group LLC	9.195	3/6/2028	1,302,072	1,301,890	0.05%
AthenaHealth Group, Inc.	8.580	2/15/2029	1,313,828	1,299,665	0.05%
Waystar Technologies, Inc.	9.330	10/22/2029	1,297,088	1,299,034	0.05%
Asurion LLC	10.692	1/31/2028	1,440,000	1,292,400	0.05%
Planet U.S. Buyer LLC	8.814	1/31/2031	1,285,000	1,288,855	0.05%
Gainwell Acquisition Corp.	0.000	10/1/2027	1,330,333	1,269,803	0.05%
Open Text Corp.	8.177	1/31/2030	1,265,364	1,266,807	0.05%
E2open LLC	8.945	2/4/2028	1,256,279	1,256,015	0.05%
Peraton Corp.	9.180	2/1/2028	1,246,717	1,244,386	0.05%
Venga Finance SARL	10.355	6/28/2029	1,221,400	1,218,347	0.05%
William Morris Endeavor Entertainment LLC	8.195	5/18/2025	1,203,305	1,201,585	0.05%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Quikrete Holdings, Inc.	8.070	2/1/2027	1,180,542	1,180,885	0.05%
NorthRiver Midstream Finance LP	0.000	8/16/2030	1,123,334	1,123,491	0.05%
DCert Buyer, Inc.	12.330	2/19/2029	1,250,000	1,122,263	0.05%
Virgin Media Bristol LLC	7.940	1/31/2028	1,125,000	1,107,146	0.05%
Jane Street Group LLC	7.942	1/26/2028	1,100,000	1,100,275	0.05%
First Brands Group LLC	10.574	3/30/2027	1,085,854	1,086,397	0.05%
Boluda Towage SL	0.000	1/31/2030	1,000,000	1,076,487	0.05%
IVC Acquisition Ltd.	9.071	12/12/2028	1,000,000	1,058,697	0.04%
DT Midstream, Inc.	7.442	6/26/2028	1,046,239	1,048,112	0.04%
Cobham Ultra SeniorCo SARL	9.012	8/3/2029	1,061,429	1,040,869	0.04%
Truist Insurance Holdings LLC	0.000	3/24/2031	1,040,000	1,038,263	0.04%
White Cap Buyer LLC	9.080	10/19/2027	1,035,231	1,037,923	0.04%
Cable One, Inc.	7.445	5/3/2028	1,048,505	1,037,831	0.04%
Elanco Animal Health, Inc.	7.176	8/1/2027	1,024,134	1,019,925	0.04%
Penn Entertainment, Inc.	8.177	5/3/2029	1,019,475	1,019,862	0.04%
Froneri U.S., Inc.	7.680	1/29/2027	1,014,465	1,014,668	0.04%
APX Group, Inc.	8.695	7/10/2028	1,007,010	1,009,135	0.04%
Ren10 Holding AB	0.000	7/5/2030	935,000	1,005,577	0.04%
Insulet Corp.	8.330	5/4/2028	1,002,290	1,003,122	0.04%
Setanta Aircraft Leasing DAC	7.564	11/5/2028	1,000,000	1,001,460	0.04%
SCIH Salt Holdings, Inc.	9.329	3/16/2027	1,000,000	1,001,420	0.04%
Tronox Finance LLC	8.043	3/10/2028	1,003,108	1,000,489	0.04%
SeaWorld Parks & Entertainment, Inc.	7.830	8/25/2028	1,001,333	999,581	0.04%
First Brands Group LLC	10.574	3/30/2027	1,000,000	999,580	0.04%
Virgin Media Bristol LLC	8.690	1/31/2029	1,010,000	999,001	0.04%
Citadel Securities LP	0.000	7/29/2030	997,550	996,243	0.04%
First Student Bidco, Inc.	8.564	7/21/2028	997,927	995,851	0.04%
Cinemark USA, Inc.	9.070	5/24/2030	992,500	995,607	0.04%
Focus Financial Partners LLC	8.080	6/30/2028	995,006	991,275	0.04%
NEXUS Buyer LLC	9.827	12/13/2028	1,000,000	990,940	0.04%
Tempo Acquisition LLC	8.080	8/31/2028	987,553	990,022	0.04%
Epicor Software Corp.	8.692	7/30/2027	986,771	989,603	0.04%
NCR Atleos Corp.	10.163	3/27/2029	985,000	989,314	0.04%
1011778 BC Unlimited Liability Co.	7.580	9/20/2030	989,922	988,932	0.04%
First Brands Group LLC	14.074	3/30/2028	1,000,000	987,500	0.04%
TransDigm, Inc.	8.598	2/14/2031	982,538	987,096	0.04%
Phoenix Newco, Inc.	0.000	11/15/2028	982,500	984,386	0.04%
Frontier Communications Holdings LLC	0.000	10/8/2027	987,704	983,694	0.04%
TK Elevator U.S. Newco, Inc.	9.081	7/30/2027	980,223	983,086	0.04%
TricorBraun Holdings, Inc.	8.692	3/3/2028	994,447	982,016	0.04%
UGI Energy Services LLC	8.680	2/22/2030	977,909	981,400	0.04%
Fleetcor Technologies Operating Co. LLC	7.177	4/28/2028	981,813	980,772	0.04%
Wilsonart LLC	8.652	12/31/2026	979,875	980,423	0.04%
Osaic Holdings, Inc.	0.000	8/17/2028	975,000	978,227	0.04%
Pearls Netherlands Bidco BV	9.313	2/26/2029	980,000	976,325	0.04%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Wec U.S. Holdings Ltd.	8.079	1/27/2031	976,374	974,958	0.04%
EP Purchaser LLC	9.071	11/6/2028	980,000	971,915	0.04%
Telenet Financing USD LLC	7.440	4/30/2028	1,000,000	970,830	0.04%
Quartz Acquireco LLC	8.809	6/28/2030	965,150	966,356	0.04%
Newfold Digital Holdings Group, Inc.	9.422	2/10/2028	978,022	951,127	0.04%
Windsor Holdings III LLC	9.326	8/1/2030	940,281	942,049	0.04%
Caesars Entertainment, Inc.	8.663	2/6/2030	937,913	939,479	0.04%
Fugue Finance LLC	9.074	2/26/2031	935,000	936,459	0.04%
SS&C Technologies, Inc.	7.195	4/16/2025	934,039	934,002	0.04%
Cotiviti, Inc.	0.000	2/21/2031	930,000	927,675	0.04%
Boels Topholding BV	7.132	2/6/2027	862,069	927,095	0.04%
First Student Bidco, Inc.	9.402	7/21/2028	925,574	925,342	0.04%
Crocs, Inc.	7.562	2/20/2029	910,200	911,747	0.04%
Organon & Co.	8.433	6/2/2028	890,443	893,043	0.04%
Constellation Renewables LLC	8.105	12/15/2027	891,783	891,783	0.04%
Ontario Gaming GTA LP	9.559	8/1/2030	885,000	887,690	0.04%
AAdvantage Loyalty IP Ltd.	10.329	4/20/2028	850,000	881,756	0.04%
Coherent Corp.	8.195	7/2/2029	878,565	878,565	0.04%
Petco Health & Wellness Co., Inc.	8.821	3/3/2028	947,530	874,807	0.04%
Filtration Group Corp.	9.695	10/21/2028	871,200	873,378	0.04%
Asurion LLC	9.427	8/19/2028	908,736	873,332	0.04%
Century DE Buyer LLC	9.317	10/30/2030	870,000	872,610	0.04%
Lernen Bidco Ltd.	0.000	4/25/2029	795,000	855,224	0.04%
AZZ, Inc.	8.580	5/13/2029	852,063	855,046	0.04%
Aveanna Healthcare LLC	12.493	12/10/2029	1,000,000	850,000	0.04%
AVSC Holding Corp.	5.465	10/15/2026	842,991	844,399	0.04%
Clarios Global LP	8.330	5/6/2030	827,925	829,217	0.03%
U.S. Foods, Inc.	7.327	11/22/2028	801,667	804,593	0.03%
SRS Distribution, Inc.	8.680	6/2/2028	798,700	802,398	0.03%
Caesars Entertainment, Inc.	8.041	2/6/2031	800,000	800,000	0.03%
Hanesbrands, Inc.	9.080	3/8/2030	792,000	791,010	0.03%
Altice France SA	10.814	8/15/2028	992,500	784,700	0.03%
Beacon Roofing Supply, Inc.	7.579	5/19/2028	767,804	768,096	0.03%
Standard Industries, Inc.	7.693	9/22/2028	765,139	765,139	0.03%
Quikrete Holdings, Inc.	0.000	3/25/2031	748,047	748,361	0.03%
Trans Union LLC	7.177	11/16/2026	736,866	736,114	0.03%
Momentive Performance Materials, Inc.	9.830	3/29/2028	742,500	729,046	0.03%
Axalta Coating Systems U.S. Holdings, Inc.	7.330	12/20/2029	727,079	727,726	0.03%
SkyMiles IP Ltd.	9.068	10/20/2027	697,500	718,718	0.03%
Spirit Aerosystems, Inc.	9.563	1/15/2027	706,063	708,562	0.03%
Maverick Gaming LLC	13.105	9/3/2026	995,378	696,765	0.03%
Ryan LLC	9.830	11/14/2030	687,619	690,631	0.03%
EyeCare Partners LLC	9.324	11/15/2028	1,311,638	680,740	0.03%
Pegasus BidCo BV	9.057	7/12/2029	671,775	671,217	0.03%
Bausch & Lomb Corp.	9.330	9/29/2028	666,650	665,403	0.03%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Trans Union LLC	7.327	12/1/2028	654,710	654,055	0.03%
Brown Group Holding LLC	8.332	7/2/2029	651,947	651,621	0.03%
Hyperion Refinance SARL	8.827	2/15/2031	640,000	640,058	0.03%
Boost Newco Borrower LLC	8.309	1/31/2031	635,000	636,721	0.03%
SRS Distribution, Inc.	8.945	6/2/2028	614,029	617,768	0.03%
AI Aqua Merger Sub, Inc.	9.032	7/31/2028	610,000	612,288	0.03%
Aramark Services, Inc.	7.329	6/22/2030	608,656	608,278	0.03%
Ascend Learning LLC	11.180	12/10/2029	615,000	604,047	0.03%
Avantor Funding, Inc.	7.680	11/8/2027	589,736	590,001	0.02%
Iron Mountain, Inc.	7.580	1/31/2031	593,513	588,070	0.02%
Specialty Building Products Holdings LLC	0.000	10/15/2028	588,515	585,979	0.02%
Chariot Buyer LLC	8.680	11/3/2028	584,535	583,296	0.02%
Star Parent, Inc.	9.309	9/27/2030	575,000	571,119	0.02%
Matterhorn Telecom SA	0.000	9/15/2026	530,000	570,395	0.02%
Core & Main LP	7.564	2/9/2031	570,000	567,863	0.02%
Cloud Software Group, Inc.	9.929	3/21/2031	570,000	566,084	0.02%
Evertec Group LLC	8.830	10/30/2030	562,500	563,906	0.02%
Barnes Group, Inc.	7.827	9/3/2030	548,625	548,899	0.02%
OMNIA Partners LLC	9.074	7/25/2030	525,000	526,969	0.02%
MH Sub I LLC	11.579	2/23/2029	545,000	523,004	0.02%
Belron Finance U.S. LLC	7.664	4/18/2029	522,375	522,375	0.02%
Shutterfly Finance LLC	5.151	10/1/2027	664,056	521,284	0.02%
Pathway Vet Alliance LLC	9.195	3/31/2027	585,881	512,282	0.02%
DCert Buyer, Inc.	9.330	10/16/2026	507,574	504,787	0.02%
Recess Holdings, Inc.	9.843	2/20/2030	500,000	501,565	0.02%
PG Investment Co. 59 SARL	0.000	2/24/2031	500,000	500,625	0.02%
Station Casinos LLC	0.000	3/14/2031	500,000	499,035	0.02%
Phinia, Inc.	11.500	7/3/2028	498,750	498,127	0.02%
Go Daddy Operating Co. LLC	7.330	11/9/2029	496,048	495,493	0.02%
MIWD Holdco II LLC	0.000	3/21/2031	485,000	486,819	0.02%
Truist Insurance Holdings LLC	0.000	3/8/2032	475,000	477,375	0.02%
ADMI Corp.	8.820	12/23/2027	493,151	474,658	0.02%
AL GCX Holdings LLC	8.571	5/17/2029	473,624	474,572	0.02%
Fugue Finance LLC	9.343	1/31/2028	470,659	471,248	0.02%
Arsenal AIC Parent LLC	9.080	8/18/2030	462,678	463,719	0.02%
Mileage Plus Holdings LLC	10.733	6/21/2027	445,250	457,949	0.02%
Chariot Buyer LLC	9.080	11/3/2028	440,000	440,550	0.02%
Motion Finco SARL	9.071	11/12/2029	441,357	440,364	0.02%
Asurion LLC	9.677	8/19/2028	452,719	436,195	0.02%
Wand NewCo 3, Inc.	9.080	1/30/2031	405,000	405,948	0.02%
WMB Holdings, Inc.	8.079	11/2/2029	405,310	405,816	0.02%
Groundworks LLC	0.000	3/6/2031	405,389	405,016	0.02%
Brazos Delaware II LLC	9.079	2/11/2030	399,500	400,311	0.02%
Emerald Borrower LP	7.791	5/31/2030	400,429	400,029	0.02%
Dayforce, Inc.	7.830	2/26/2031	375,000	374,299	0.02%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Roper Industrial Products Investment Co.	9.302	11/22/2029	367,230	369,220	0.02%
Motion Finco SARL	6.900	11/12/2026	335,000	358,252	0.01%
WW International, Inc.	8.829	4/13/2028	771,850	337,044	0.01%
Vestis Corp.	7.576	2/22/2031	330,000	329,588	0.01%
SupplyOne, Inc.	0.000	3/27/2031	330,000	328,145	0.01%
NEP Group, Inc.	5.039	8/19/2026	341,959	324,649	0.01%
ICON Luxembourg SARL	7.302	7/3/2028	314,607	315,155	0.01%
Guardian U.S. Holdco LLC	8.809	1/31/2030	312,641	313,423	0.01%
First Student Bidco, Inc.	8.313	7/21/2028	302,668	302,038	0.01%
Buckeye Partners LP	7.330	11/1/2026	295,814	296,329	0.01%
EyeCare Partners LLC	12.324	11/15/2029	790,000	272,550	0.01%
NASCAR Holdings LLC	7.945	10/19/2026	270,387	271,247	0.01%
Amer Sports Co.	8.576	2/17/2031	270,000	270,000	0.01%
Nouryon USA LLC	9.419	4/3/2028	267,349	267,750	0.01%
Xplornet Communications, Inc.	9.571	10/2/2028	579,983	262,535	0.01%
Foundation Building Materials, Inc.	9.313	1/29/2031	260,000	260,910	0.01%
Abe Investment Holdings, Inc.	9.909	2/19/2026	257,409	257,007	0.01%
Morgan Stanley & Co. International PLC	0.000	3/30/2031	250,000	250,470	0.01%
Beacon Roofing Supply, Inc.	0.000	5/19/2028	230,000	230,087	0.01%
Titan Acquisition Ltd.	0.000	2/1/2029	225,000	225,468	0.01%
Cano Health LLC	0.000	11/23/2027	783,158	217,976	0.01%
Ingersoll-Rand Services Co.	7.177	3/1/2027	187,163	187,397	0.01%
NEP Group, Inc.	12.445	10/19/2026	210,000	168,788	0.01%
AssuredPartners, Inc.	8.827	2/14/2031	145,000	145,136	0.01%
8th Avenue Food & Provisions, Inc.	13.192	10/1/2026	135,000	121,163	0.01%
Dynasty Acquisition Co., Inc.	0.000	8/24/2028	115,476	115,606	0.00%
Kodiak BP LLC	0.000	3/17/2028	115,000	115,000	0.00%
Carnival Corp.	8.319	8/8/2027	99,250	99,313	0.00%
PRA Health Sciences, Inc.	7.302	7/3/2028	78,385	78,521	0.00%
Groundworks LLC	0.000	3/6/2031	74,611	74,543	0.00%
Ryan LLC	2.250	11/14/2030	72,381	72,698	0.00%
Standard Aero Ltd.	0.000	8/24/2028	44,524	44,575	0.00%
AlixPartners LLP	7.945	2/4/2028	2,798	2,800	0.00%
PES Holdings LLC	1.500	12/31/2024	91,238	912	0.00%
Entegris, Inc.	0.000	7/6/2029	0.07	0.07	0.00%
SHORT-TERM INVESTMENTS					
Fixed Income Clearing Corp.		4/1/2024	14,285,625	14,285,625	0.60%
U.S. GOVERNMENT AGENCIES					
Uniform Mortgage-Backed Security	6.000	4/11/2054	158,550,000	160,080,827	6.70%
Uniform Mortgage-Backed Security	6.000	5/15/2054	67,950,000	68,592,797	2.87%
Uniform Mortgage-Backed Security	5.500	4/11/2054	65,825,000	65,544,087	2.74%
Uniform Mortgage-Backed Security	4.500	4/11/2054	31,768,000	30,278,859	1.27%
Federal Home Loan Mortgage Corp.	5.000	9/1/2052	15,734,011	15,376,502	0.64%
Federal Home Loan Mortgage Corp.	5.000	10/1/2052	15,017,361	14,674,976	0.61%
Federal National Mortgage Association	5.000	9/1/2052	15,010,173	14,669,110	0.61%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal Home Loan Mortgage Corp.	10.570	3/25/2042	7,940,000	8,603,681	0.36%
Federal Home Loan Mortgage Corp.	9.320	11/25/2051	4,740,000	4,649,703	0.19%
Federal Home Loan Mortgage Corp.	13.120	11/25/2041	3,685,000	4,015,952	0.17%
Federal Home Loan Mortgage Corp.	12.170	11/25/2051	3,295,000	2,935,809	0.12%
Federal Home Loan Mortgage Corp.	13.070	1/25/2051	2,770,000	2,840,949	0.12%
Federal Home Loan Mortgage Corp.	1.115	6/25/2030	12,169,312	676,307	0.03%
Federal Home Loan Mortgage Corp.	1.953	10/25/2047	4,759,080	412,583	0.02%
Federal Home Loan Mortgage Corp.	3.404	6/25/2048	1,955,000	318,933	0.01%
Federal Home Loan Mortgage Corp.	2.249	5/25/2047	2,605,748	253,484	0.01%
Federal Home Loan Mortgage Corp.	1.872	11/25/2047	2,658,480	219,441	0.01%
Federal Home Loan Mortgage Corp.	1.897	2/25/2047	2,355,000	211,880	0.01%
Federal Home Loan Mortgage Corp.	1.123	1/25/2030	3,875,800	198,375	0.01%
Federal Home Loan Mortgage Corp.	2.101	8/25/2047	1,890,000	176,955	0.01%
Federal Home Loan Mortgage Corp.	9.070	1/25/2051	180,000	175,997	0.01%
Federal Home Loan Mortgage Corp.	1.695	4/25/2030	2,227,562	173,729	0.01%
Federal Home Loan Mortgage Corp.	2.154	5/25/2047	3,870,000	163,267	0.01%
Federal Home Loan Mortgage Corp.	2.014	9/25/2047	3,345,000	132,415	0.01%
Federal Home Loan Mortgage Corp.	2.018	9/25/2046	1,150,193	104,510	0.00%
Federal Home Loan Mortgage Corp.	4.500	3/15/2041	88,923	85,524	0.00%
Federal Home Loan Mortgage Corp.	4.750	7/15/2039	42,474	42,204	0.00%
Federal National Mortgage Association	5.500	4/25/2035	38,577	39,336	0.00%
Federal National Mortgage Association	3.890	5/1/2030	30,794	29,596	0.00%
Federal National Mortgage Association	3.160	12/1/2026	26,613	25,544	0.00%
Federal National Mortgage Association	5.500	6/25/2042	104,688	22,007	0.00%
Federal National Mortgage Association	3.240	12/1/2026	21,432	20,615	0.00%
Federal National Mortgage Association	3.870	10/1/2025	20,382	20,005	0.00%
Federal Home Loan Mortgage Corp.	6.500	7/15/2036	11,616	11,935	0.00%
Federal National Mortgage Association	5.500	4/25/2037	10,299	10,494	0.00%
Government National Mortgage Association	5.000	10/16/2041	26,041	4,094	0.00%
Federal Home Loan Mortgage Corp.	5.500	8/15/2033	3,839	3,892	0.00%
Federal National Mortgage Association	0.084	4/25/2055	49,391	1,784	0.00%
Federal Home Loan Mortgage Corp.	0.000	11/15/2036	1,999	1,615	0.00%
Federal National Mortgage Association	4.000	3/25/2042	11,029	1,288	0.00%
Federal Home Loan Mortgage Corp.	3.000	3/15/2033	15,947	1,281	0.00%
Federal National Mortgage Association	3.500	5/25/2030	18,474	1,084	0.00%
Government National Mortgage Association	4.000	5/16/2042	10,786	1,076	0.00%
Federal National Mortgage Association	3.000	1/25/2028	34,807	1,041	0.00%
Federal National Mortgage Association	2.500	6/25/2028	7,361	249	0.00%
Federal National Mortgage Association	5.540	5/25/2042	1,118	81	0.00%
Federal Home Loan Mortgage Corp.	4.000	7/15/2027	4,400	46	0.00%
Federal National Mortgage Association	4.500	7/25/2027	1,190	13	0.00%
U.S. GOVERNMENT SECURITIES					
U.S. Treasury Notes	3.875	11/30/2027	79,540,000	78,290,974	3.27%
U.S. Treasury Notes	3.875	8/15/2033	61,315,000	59,743,803	2.50%
U.S. Treasury Bonds	3.375	11/15/2048	66,440,000	55,620,142	2.33%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
U.S. Treasury Notes	4.625	11/15/2026	49,460,000	49,635,815	2.08%
U.S. Treasury Bonds	4.125	8/15/2053	27,975,000	26,934,680	1.13%
U.S. Treasury Bonds	4.000	11/15/2042	27,970,000	26,386,854	1.10%
U.S. Treasury Notes	4.000	2/29/2028	26,085,000	25,793,582	1.08%
U.S. Treasury Bonds	3.875	2/15/2043	24,640,000	22,812,212	0.95%
U.S. Treasury Notes	4.625	3/15/2026	21,000,000	21,470,859	0.90%
U.S. Treasury Bonds	4.000	11/15/2052	17,955,000	16,912,067	0.71%
U.S. Treasury Inflation-Indexed Bonds	0.250	2/15/2050	24,515,940	15,524,060	0.65%
U.S. Treasury Inflation-Indexed Notes	0.125	7/15/2030	16,038,138	14,465,303	0.61%
U.S. Treasury Bonds	2.500	2/15/2045	18,155,000	13,297,119	0.56%
U.S. Treasury Bonds	3.625	8/15/2043	14,845,000	13,224,808	0.55%
U.S. Treasury Inflation-Indexed Notes	0.250	7/15/2029	12,139,486	11,204,491	0.47%
U.S. Treasury Notes	2.750	8/15/2032	10,305,000	9,250,750	0.39%
U.S. Treasury Bonds	3.625	5/15/2053	9,545,000	8,401,837	0.35%
U.S. Treasury Inflation-Indexed Notes	1.750	1/15/2034	6,971,962	6,893,417	0.29%
U.S. Treasury Inflation-Indexed Bonds	0.125	2/15/2052	3,603,446	2,127,087	0.09%
U.S. Treasury Bonds	4.250	2/15/2054	1,548,700	1,525,953	0.06%
U.S. Treasury Bonds	2.250	8/15/2046	2,200,000	1,508,375	0.06%
U.S. Treasury Inflation-Indexed Notes	1.375	7/15/2033	1,203,166	1,156,424	0.05%
U.S. Treasury Bonds	4.750	11/15/2053	378,700	404,972	0.02%
U.S. Treasury Bonds	4.500	8/15/2039	(15,800,000)	(19,029,125)	-0.80%
DERIVATIVES - CENTRALLY CLEARED CREDIT DEFAULT SWAP CONTRACTS					
CDX.NA.HY.S41.V1		12/20/2028	159,271,200	2,798,369	0.12%
ITRAXX-XOVER S40.V1		12/20/2028	76,995,000	2,119,883	0.09%
Mediobanca SpA		12/20/2028	7,380,000	(162,116)	-0.01%
DERIVATIVES - CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS					
12 Mo. USD SOFR		3/15/2053	10,685,000	1,229,454	0.05%
12 Mo. USD SOFR		3/15/2053	8,095,000	994,050	0.04%
12 Mo. USD SOFR		6/21/2053	5,555,000	522,697	0.02%
12 Mo. USD SOFR		9/20/2053	12,095,000	137,689	0.01%
DERIVATIVES - FOREIGN CURRENCY CONTRACTS					
EURO CURRENCY		6/20/2024	(89,326,000)	1,637,018	0.07%
EURO CURRENCY		4/30/2024	(86,167,679)	412,924	0.02%
POUND STERLING		6/20/2024	(12,243,000)	321,920	0.01%
EURO CURRENCY		4/30/2024	(81,624,813)	262,211	0.01%
JAPANESE YEN		6/18/2024	(2,036,500,000)	225,292	0.01%
EURO CURRENCY		6/20/2024	(12,792,393)	195,837	0.01%
AUSTRALIAN DOLLAR		6/20/2024	(10,460,000)	113,200	0.00%
EURO CURRENCY		6/18/2024	(3,109,000)	40,118	0.00%
BRAZILIAN REAL		6/20/2024	(67,282,000)	36,229	0.00%
CANADIAN DOLLAR		6/20/2024	(8,545,000)	31,583	0.00%
SINGAPORE DOLLAR		6/20/2024	(2,421,000)	26,898	0.00%
EURO CURRENCY		6/20/2024	(1,678,000)	21,140	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
EURO CURRENCY		4/30/2024	(4,519,000)	20,183	0.00%
POUND STERLING		4/30/2024	(8,135,000)	14,950	0.00%
EURO CURRENCY		6/18/2024	(1,071,000)	11,761	0.00%
EURO CURRENCY		6/18/2024	(607,000)	4,797	0.00%
CANADIAN DOLLAR		4/17/2024	(3,000,000)	3,455	0.00%
EURO CURRENCY		6/18/2024	(530,000)	2,375	0.00%
EURO CURRENCY		6/18/2024	(636,000)	2,030	0.00%
EURO CURRENCY		4/30/2024	(1,312,000)	1,295	0.00%
EURO CURRENCY		6/20/2024	(93,000)	996	0.00%
EURO CURRENCY		4/30/2024	(448,129)	955	0.00%
POUND STERLING		4/30/2024	(269,000)	503	0.00%
EURO CURRENCY		6/18/2024	(293,000)	416	0.00%
EURO CURRENCY		4/30/2024	(323,734)	320	0.00%
POUND STERLING		4/30/2024	(242,000)	266	0.00%
EURO CURRENCY		6/20/2024	(19,000)	5	0.00%
JAPANESE YEN		6/18/2024	(134,200,000)	(60)	0.00%
KAZAKHSTAN TENGE		6/20/2024	2,244,200,000	(10,535)	0.00%
EURO CURRENCY		4/30/2024	3,776,000	(12,233)	0.00%
INDIAN RUPEE		6/20/2024	404,020,000	(36,671)	0.00%
DERIVATIVES - FOREIGN CURRENCY EXCHANGE CONTRACTS (SPOT)					
EURO CURRENCY		4/3/2024	292,718	(454)	0.00%
EURO CURRENCY		4/2/2024	635,557	(2,085)	0.00%
EURO CURRENCY		4/2/2024	4,519,325	(20,609)	0.00%
DERIVATIVES - FUTURES CONTRACTS					
U.S. Treasury 10-Year Note Future		6/18/2024	327,400,000	933,513	0.04%
U.S. Treasury 5-Year Note Future		6/28/2024	291,200,000	898,845	0.04%
US 10YR ULTRA FUT JUN24 XCBT 20240618		6/18/2024	69,800,000	533,800	0.02%
EURO-SCHATZ FUT JUN24 XEUR 20240606		6/6/2024	(3,700,000)	(785)	0.00%
EURO-BUXL 30Y BND JUN24 XEUR 20240606		6/6/2024	(4,700,000)	(143,630)	-0.01%
Euro-BUND Future		6/6/2024	(14,200,000)	(163,570)	-0.01%
LONG GILT FUTURE JUN24 IFLL 20240626		6/26/2024	(38,600,000)	(259,852)	-0.01%
US ULTRA BOND CBT JUN24 XCBT 20240618		6/18/2024	(32,900,000)	(414,767)	-0.02%
EURO-BOBL FUTURE JUN24 XEUR 20240606		6/6/2024	(86,400,000)	(421,764)	-0.02%
DERIVATIVES - OTC CREDIT DEFAULT SWAP CONTRACTS					
CMBX Long: 99D0V4KQ7 CDS USD R F 3.00000 1 CMBX / Shrt: 99D0V4KQ7 CDS USD P V 01MEVENT 2 CMBX		4/17/2065	10,000,000	295,632	0.01%
CMBX Long: 99D0XMIi6 CDS USD R F 3.00000 1 CMBX / Shrt: 99D0XMIi6 CDS USD P V 01MEVENT 2 CMBX		4/17/2065	5,910,000	40,252	0.00%
CMBX Long: 99D0XPEL6 CDS USD R F 3.00000 1 CMBX / Shrt: 99D0XPEL6 CDS USD P V 01MEVENT 2 CMBX		4/17/2065	5,635,000	38,605	0.00%
CMBX Long: 99D0XP460 CDS USD R F 3.00000 1 CMBX / Shrt: 99D0XP460 CDS USD P V 01MEVENT 2 CMBX		4/17/2065	5,910,000	29,358	0.00%

Full Portfolio Holdings* as of March 31, 2024

TOTAL INVESTMENTS	2,720,945,388	113.81%
OTHER ASSETS LESS LIABILITIES	(330,133,952)	-13.81%
TOTAL NET ASSETS	2,390,811,436	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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