

Full Portfolio Holdings* as of March 31, 2024

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

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
ASSET & COMMERCIAL MORTGAGE-BACKED SECURITIES					
Enterprise Fleet Financing LLC	6.400	3/20/2030	3,320,000	3,371,176	0.61%
Westlake Automobile Receivables Trust	5.800	2/16/2027	3,255,000	3,262,586	0.59%
Kubota Credit Owner Trust	5.610	7/15/2026	2,856,069	2,856,311	0.52%
GLS Auto Receivables Issuer Trust	5.570	2/16/2027	2,800,000	2,797,511	0.50%
Santander Drive Auto Receivables Trust	6.180	2/16/2027	2,548,471	2,553,039	0.46%
GM Financial Consumer Automobile Receivables Trust	5.890	11/16/2026	2,510,000	2,515,963	0.45%
Nissan Auto Lease Trust	4.910	1/15/2026	2,410,000	2,400,974	0.43%
Nissan Auto Lease Trust	5.110	10/15/2026	2,390,000	2,382,996	0.43%
GM Financial Automobile Leasing Trust	5.580	1/20/2026	2,369,877	2,369,957	0.43%
MMAF Equipment Finance LLC	5.200	9/13/2027	2,375,000	2,368,613	0.43%
Dext ABS LLC	6.560	5/15/2034	2,284,065	2,290,662	0.41%
Honda Auto Receivables Owner Trust	5.870	6/22/2026	2,250,000	2,257,152	0.41%
PFS Financing Corp.	0.770	8/15/2026	2,225,000	2,183,328	0.39%
GCAT Trust	1.262	7/25/2066	2,622,424	2,139,746	0.39%
Ally Auto Receivables Trust	5.760	11/15/2026	2,090,426	2,092,161	0.38%
Fifth Third Auto Trust	5.800	11/16/2026	2,035,204	2,036,713	0.37%
SCF Equipment Leasing LLC	6.560	1/22/2030	1,935,000	1,951,175	0.35%
Tesla Electric Vehicle Trust	5.540	12/21/2026	1,930,000	1,930,893	0.35%
Granite Park Equipment Leasing LLC	6.510	5/20/2030	1,890,000	1,900,941	0.34%
John Deere Owner Trust	5.590	6/15/2026	1,900,070	1,900,508	0.34%
Citizens Auto Receivables Trust	6.090	10/15/2026	1,870,511	1,874,257	0.34%
AmeriCredit Automobile Receivables Trust	1.010	1/19/2027	1,969,000	1,852,621	0.33%
Hyundai Auto Lease Securitization Trust	5.850	3/16/2026	1,814,783	1,818,569	0.33%
Hyundai Auto Receivables Trust	5.770	5/15/2026	1,780,903	1,783,088	0.32%
Hyundai Auto Lease Securitization Trust	5.150	6/15/2026	1,750,000	1,746,412	0.32%
Wheels Fleet Lease Funding 1 LLC	5.800	4/18/2038	1,740,000	1,741,045	0.31%
AmeriCredit Automobile Receivables Trust	5.840	10/19/2026	1,697,502	1,698,060	0.31%
GreatAmerica Leasing Receivables	5.320	8/17/2026	1,655,000	1,652,168	0.30%
Kubota Credit Owner Trust	5.390	1/15/2027	1,610,000	1,609,253	0.29%
Daimler Trucks Retail Trust	6.030	9/15/2025	1,600,272	1,602,177	0.29%
MMAF Equipment Finance LLC	5.790	11/13/2026	1,582,954	1,585,322	0.29%
Hyundai Auto Lease Securitization Trust	5.050	1/15/2026	1,585,000	1,579,996	0.29%
Westlake Automobile Receivables Trust	1.230	4/15/2026	1,600,000	1,564,123	0.28%
COLT Mortgage Loan Trust	1.397	10/25/2066	1,907,332	1,560,991	0.28%
CCG Receivables Trust	3.910	7/16/2029	1,574,350	1,554,564	0.28%
DLLAD LLC	0.640	9/21/2026	1,603,486	1,552,044	0.28%
Carvana Auto Receivables Trust	6.230	1/11/2027	1,543,353	1,546,930	0.28%
Verizon Master Trust	5.230	11/22/2027	1,545,000	1,541,561	0.28%
Ford Credit Auto Owner Trust	5.570	6/15/2026	1,525,919	1,526,225	0.28%
Ford Credit Auto Lease Trust	5.240	7/15/2026	1,515,000	1,512,622	0.27%

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Citizens Auto Receivables Trust	5.430	10/15/2026	1,495,000	1,493,773	0.27%
GM Financial Automobile Leasing Trust	1.960	2/20/2026	1,500,000	1,490,401	0.27%
Huntington Auto Trust	5.500	3/15/2027	1,490,000	1,489,789	0.27%
Capital One Prime Auto Receivables Trust	3.170	4/15/2027	1,519,056	1,488,330	0.27%
CCG Receivables Trust	5.820	9/16/2030	1,466,070	1,470,964	0.27%
AmeriCredit Automobile Receivables Trust	2.450	11/18/2026	1,494,665	1,469,373	0.27%
SG Residential Mortgage Trust	1.160	7/25/2061	1,789,128	1,452,994	0.26%
CNH Equipment Trust	5.190	7/15/2027	1,440,000	1,436,962	0.26%
Chesapeake Funding II LLC	5.650	5/15/2035	1,399,246	1,400,785	0.25%
Enterprise Fleet Financing LLC	5.560	4/22/2030	1,380,606	1,382,116	0.25%
Foursight Capital Automobile Receivables Trust	5.990	5/15/2028	1,377,460	1,382,008	0.25%
Tesla Auto Lease Trust	6.020	9/22/2025	1,370,734	1,374,007	0.25%
DLLMT LLC	5.780	11/20/2025	1,353,881	1,353,465	0.24%
HPEFS Equipment Trust	5.180	5/20/2031	1,340,000	1,337,443	0.24%
BMW Vehicle Lease Trust	5.950	8/25/2025	1,304,557	1,306,081	0.24%
GLS Auto Select Receivables Trust	6.370	6/15/2028	1,288,360	1,297,559	0.23%
COLT Mortgage Loan Trust	1.110	10/25/2066	1,558,643	1,289,843	0.23%
World Omni Select Auto Trust	5.920	3/15/2027	1,252,960	1,254,583	0.23%
John Deere Owner Trust	5.280	3/16/2026	1,251,147	1,248,947	0.23%
Chase Auto Owner Trust	5.480	4/26/2027	1,245,000	1,245,700	0.22%
Enterprise Fleet Financing LLC	5.760	10/22/2029	1,234,933	1,236,902	0.22%
Carvana Auto Receivables Trust	5.760	4/12/2027	1,229,000	1,229,305	0.22%
Westlake Automobile Receivables Trust	5.960	10/15/2026	1,215,007	1,215,951	0.22%
Exeter Automobile Receivables Trust	5.700	5/15/2026	1,205,000	1,205,026	0.22%
Mercedes-Benz Auto Lease Trust	5.240	11/17/2025	1,203,899	1,202,277	0.22%
ARI Fleet Lease Trust	5.410	2/17/2032	1,196,401	1,193,567	0.22%
Enterprise Fleet Financing LLC	5.230	3/20/2030	1,190,000	1,188,246	0.21%
DT Auto Owner Trust	5.480	4/15/2027	1,167,866	1,166,616	0.21%
SBNA Auto Lease Trust	5.390	11/20/2026	1,150,000	1,150,035	0.21%
CarMax Auto Owner Trust	5.720	11/16/2026	1,139,339	1,139,936	0.21%
Flagship Credit Auto Trust	5.890	7/15/2027	1,121,933	1,122,999	0.20%
New Residential Mortgage Loan Trust	1.156	11/27/2056	1,326,613	1,113,522	0.20%
GreatAmerica Leasing Receivables	5.350	2/16/2026	1,105,842	1,103,781	0.20%
CSMC Trust	3.573	7/25/2049	1,180,208	1,093,427	0.20%
GM Financial Consumer Automobile Receivables Trust	5.740	9/16/2026	1,084,155	1,085,010	0.20%
LAD Auto Receivables Trust	5.440	11/16/2026	1,085,000	1,083,354	0.20%
CarMax Auto Owner Trust	5.500	6/15/2026	1,070,782	1,070,157	0.19%
Westlake Automobile Receivables Trust	5.890	2/16/2027	1,066,519	1,068,179	0.19%
Flagship Credit Auto Trust	5.760	4/15/2027	1,061,247	1,060,602	0.19%
Mercedes-Benz Auto Receivables Trust	4.510	11/15/2027	1,065,000	1,054,894	0.19%
Bank of America Auto Trust	5.830	5/15/2026	1,052,976	1,053,959	0.19%
GLS Auto Receivables Issuer Trust	5.980	8/17/2026	1,045,003	1,045,469	0.19%
GLS Auto Receivables Issuer Trust	5.700	1/15/2027	1,047,003	1,045,021	0.19%
Amur Equipment Finance Receivables XIII LLC	5.380	1/21/2031	1,035,000	1,035,057	0.19%

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HPEFS Equipment Trust	6.040	1/21/2031	1,030,000	1,033,955	0.19%
DLLAD LLC	5.190	4/20/2026	1,025,924	1,023,107	0.18%
Porsche Financial Auto Securitization Trust	5.420	12/22/2026	1,023,367	1,022,827	0.18%
Wheels Fleet Lease Funding 1 LLC	6.460	8/18/2038	1,000,000	1,007,921	0.18%
Porsche Financial Auto Securitization Trust	5.880	11/23/2026	1,002,916	1,004,110	0.18%
Affirm Asset Securitization Trust	6.610	1/18/2028	975,000	981,021	0.18%
USAA Auto Owner Trust	5.830	7/15/2026	970,000	970,978	0.18%
BRAVO Residential Funding Trust	1.699	4/25/2060	1,052,801	967,139	0.17%
Carvana Auto Receivables Trust	5.500	8/10/2027	956,000	955,702	0.17%
Tesla Auto Lease Trust	5.370	6/22/2026	950,000	949,286	0.17%
LAD Auto Receivables Trust	6.090	6/15/2026	937,853	938,561	0.17%
World Omni Select Auto Trust	0.530	3/15/2027	949,984	936,991	0.17%
CPS Auto Receivables Trust	5.910	8/16/2027	917,663	918,160	0.17%
Verus Securitization Trust	1.630	10/25/2066	1,086,556	910,512	0.16%
DT Auto Owner Trust	6.290	8/16/2027	907,323	909,937	0.16%
SBNA Auto Lease Trust	6.270	4/20/2026	895,000	898,956	0.16%
SFS Auto Receivables Securitization Trust	5.350	6/21/2027	900,000	898,602	0.16%
Marlette Funding Trust	6.490	9/15/2033	884,467	885,476	0.16%
GM Financial Consumer Automobile Receivables Trust	5.190	3/16/2026	878,255	877,111	0.16%
COLT Mortgage Loan Trust	1.726	11/26/2066	1,032,290	873,372	0.16%
GreatAmerica Leasing Receivables Funding LLC	4.920	5/15/2025	864,507	862,569	0.16%
Bridgecrest Lending Auto Securitization Trust	5.820	9/15/2026	860,000	859,745	0.16%
CarMax Auto Owner Trust	4.750	10/15/2027	865,000	858,018	0.15%
DLLAA LLC	5.930	7/20/2026	832,799	834,285	0.15%
Enterprise Fleet Financing LLC	5.510	1/22/2029	801,946	801,262	0.14%
Hyundai Auto Receivables Trust	5.190	12/15/2025	792,074	790,794	0.14%
GM Financial Automobile Leasing Trust	5.160	4/20/2026	785,000	783,186	0.14%
DT Auto Owner Trust	5.880	4/15/2027	779,264	779,583	0.14%
Marlette Funding Trust	6.040	6/15/2033	777,762	777,258	0.14%
HPEFS Equipment Trust	5.430	8/20/2029	760,000	759,390	0.14%
Westlake Automobile Receivables Trust	5.510	6/15/2026	759,304	758,826	0.14%
Exeter Automobile Receivables Trust	5.600	8/17/2026	750,000	749,360	0.14%
Toyota Auto Receivables Owner Trust	5.280	5/15/2026	747,279	746,350	0.13%
Santander Drive Auto Receivables Trust	5.710	2/16/2027	745,000	745,339	0.13%
BHG Securitization Trust	1.710	2/20/2035	757,076	743,889	0.13%
Volkswagen Auto Loan Enhanced Trust	5.500	12/21/2026	732,638	732,464	0.13%
Tesla Auto Lease Trust	5.860	8/20/2025	723,856	724,813	0.13%
Towd Point Mortgage Trust	3.750	3/25/2058	737,161	720,060	0.13%
CPS Auto Receivables Trust	6.400	6/15/2027	705,344	707,408	0.13%
CNH Equipment Trust	5.420	7/15/2026	702,955	702,546	0.13%
Carvana Auto Receivables Trust	6.410	9/10/2027	699,544	702,365	0.13%
Marlette Funding Trust	6.070	4/15/2033	699,718	699,735	0.13%
Nissan Auto Receivables Owner Trust	5.340	2/17/2026	696,200	695,447	0.13%
Honda Auto Receivables Owner Trust	5.410	4/15/2026	689,808	689,243	0.12%

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World Omni Automobile Lease Securitization Trust	5.470	11/17/2025	689,480	688,963	0.12%
Auxilior Term Funding LLC	6.180	12/15/2028	675,000	678,623	0.12%
Dell Equipment Finance Trust	5.840	1/22/2029	670,863	671,329	0.12%
Bridgecrest Lending Auto Securitization Trust	6.340	7/15/2026	657,413	658,576	0.12%
SFS Auto Receivables Securitization Trust	5.890	3/22/2027	654,962	655,999	0.12%
Nissan Auto Lease Trust	5.740	8/15/2025	655,119	655,423	0.12%
DLLST LLC	5.330	1/20/2026	640,000	638,619	0.12%
First Investors Auto Owner Trust	2.030	1/15/2027	637,418	628,796	0.11%
Kubota Credit Owner Trust	5.400	2/17/2026	624,503	623,952	0.11%
Santander Drive Auto Receivables Trust	1.260	2/16/2027	628,856	620,177	0.11%
World Omni Auto Receivables Trust	5.180	7/15/2026	616,113	615,330	0.11%
CNH Equipment Trust	5.340	9/15/2026	613,732	612,746	0.11%
Carvana Auto Receivables Trust	5.770	4/12/2027	610,000	610,104	0.11%
Dell Equipment Finance Trust	6.100	4/23/2029	605,000	606,889	0.11%
Ford Credit Auto Owner Trust	5.140	3/15/2026	597,713	596,519	0.11%
GM Financial Consumer Automobile Receivables Trust	4.600	11/17/2025	581,869	580,865	0.10%
Westlake Automobile Receivables Trust	5.620	3/15/2027	580,000	579,738	0.10%
CPS Auto Receivables Trust	5.710	9/15/2027	562,471	563,778	0.10%
Enterprise Fleet Financing LLC	0.480	5/20/2027	568,457	559,052	0.10%
Santander Drive Auto Receivables Trust	6.080	5/17/2027	534,920	536,312	0.10%
American Credit Acceptance Receivables Trust	6.000	3/12/2027	519,924	520,431	0.09%
GM Financial Consumer Automobile Receivables Trust	5.100	5/18/2026	521,002	519,983	0.09%
Angel Oak Mortgage Trust	2.531	1/26/2065	553,016	510,664	0.09%
GCAT Trust	1.915	8/25/2066	584,815	508,707	0.09%
Exeter Automobile Receivables Trust	6.040	7/15/2026	495,000	495,278	0.09%
ARI Fleet Lease Trust	6.050	7/15/2032	475,000	478,077	0.09%
Amur Equipment Finance Receivables XI LLC	5.300	6/21/2028	471,977	470,809	0.08%
GM Financial Automobile Leasing Trust	5.440	10/20/2025	461,565	461,284	0.08%
HPEFS Equipment Trust	5.260	8/20/2029	459,056	458,667	0.08%
Capital One Prime Auto Receivables Trust	5.200	5/15/2026	453,951	453,340	0.08%
GM Financial Consumer Automobile Receivables Trust	5.120	2/16/2027	445,000	443,944	0.08%
CPS Auto Receivables Trust	5.540	3/16/2026	440,668	440,528	0.08%
MFA Trust	1.029	11/25/2064	488,398	420,005	0.08%
DLLST LLC	3.400	1/21/2025	401,585	399,967	0.07%
CarMax Auto Owner Trust	5.230	1/15/2026	396,726	396,368	0.07%
Towd Point Mortgage Trust	2.750	6/25/2057	397,629	380,624	0.07%
World Omni Auto Receivables Trust	5.250	11/16/2026	379,610	379,077	0.07%
Exeter Automobile Receivables Trust	6.070	12/15/2025	369,504	369,714	0.07%
New Residential Mortgage Loan Trust	4.000	8/27/2057	389,214	368,432	0.07%
ARI Fleet Lease Trust	5.300	11/15/2032	365,000	364,257	0.07%
COLT Mortgage Loan Trust	1.325	10/26/2065	405,630	362,148	0.07%
Ford Credit Auto Owner Trust	5.370	8/15/2025	358,142	358,074	0.06%
Flagship Credit Auto Trust	0.810	7/17/2026	344,733	341,214	0.06%

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CPS Auto Receivables Trust	6.130	9/15/2026	339,842	340,248	0.06%
Carvana Auto Receivables Trust	6.090	11/10/2026	337,341	337,740	0.06%
SCF Equipment Leasing LLC	6.240	7/20/2028	335,189	335,355	0.06%
Ellington Financial Mortgage Trust	0.931	6/25/2066	413,313	332,072	0.06%
Ally Auto Receivables Trust	4.620	10/15/2025	332,196	331,940	0.06%
Ford Credit Auto Lease Trust	5.190	6/15/2025	331,730	331,619	0.06%
Affirm Asset Securitization Trust	4.550	6/15/2027	331,826	329,099	0.06%
Santander Drive Auto Receivables Trust	6.080	8/17/2026	313,844	314,213	0.06%
BRAVO Residential Funding Trust	0.970	3/25/2060	335,174	312,364	0.06%
New York City Tax Lien Trust	2.100	11/10/2034	312,295	310,424	0.06%
CCG Receivables Trust	0.540	3/14/2029	315,443	307,886	0.06%
First Investors Auto Owner Trust	0.480	3/15/2027	305,983	302,545	0.05%
American Credit Acceptance Receivables Trust	5.450	9/14/2026	297,759	297,664	0.05%
Enterprise Fleet Financing LLC	4.380	7/20/2029	298,453	295,270	0.05%
American Credit Acceptance Receivables Trust	5.890	10/13/2026	276,702	276,730	0.05%
Chesapeake Funding II LLC	5.663	4/15/2033	274,094	273,416	0.05%
BRAVO Residential Funding Trust	0.941	2/25/2049	311,510	272,912	0.05%
Westlake Flooring Master Trust	5.430	2/15/2028	270,000	270,314	0.05%
AmeriCredit Automobile Receivables Trust	0.680	10/19/2026	272,450	270,276	0.05%
Carvana Auto Receivables Trust	0.700	1/10/2028	270,443	259,124	0.05%
MFA Trust	1.014	1/26/2065	267,076	243,996	0.04%
Exeter Automobile Receivables Trust	6.110	9/15/2025	242,976	243,090	0.04%
Dext ABS LLC	1.120	2/15/2028	240,362	235,855	0.04%
Nissan Auto Receivables Owner Trust	4.500	8/15/2025	235,898	235,491	0.04%
FHF Trust	0.830	12/15/2026	234,217	227,670	0.04%
Foursight Capital Automobile Receivables Trust	5.430	10/15/2026	225,500	225,268	0.04%
Starwood Mortgage Residential Trust	0.943	5/25/2065	242,645	221,728	0.04%
Credit Acceptance Auto Loan Trust	1.000	5/15/2030	220,647	219,069	0.04%
GM Financial Automobile Leasing Trust	5.270	6/20/2025	205,997	205,859	0.04%
Hyundai Auto Lease Securitization Trust	5.200	4/15/2025	203,385	203,316	0.04%
GLS Auto Receivables Issuer Trust	4.590	5/15/2026	195,182	194,810	0.04%
Carvana Auto Receivables Trust	0.490	3/10/2026	196,271	194,573	0.04%
BHG Securitization Trust	5.320	10/17/2035	194,253	193,597	0.03%
Verus Securitization Trust	3.692	11/25/2059	196,863	190,245	0.03%
BWAY Mortgage Trust	2.809	3/10/2033	191,526	187,925	0.03%
Santander Drive Auto Receivables Trust	5.360	5/15/2026	180,468	180,442	0.03%
Ally Auto Receivables Trust	5.290	6/16/2025	177,964	177,917	0.03%
Bunker Hill Loan Depository Trust	2.724	11/25/2059	170,510	165,546	0.03%
SoFi Consumer Loan Program Trust	5.810	5/15/2031	159,910	159,826	0.03%
MMAF Equipment Finance LLC	5.570	9/9/2025	148,506	148,489	0.03%
Foursight Capital Automobile Receivables Trust	4.490	3/16/2026	134,554	134,458	0.02%
BMW Vehicle Lease Trust	5.270	2/25/2025	127,576	127,544	0.02%
Towd Point Mortgage Trust	6.044	2/25/2057	120,118	122,055	0.02%
Verus Securitization Trust	3.642	11/25/2059	120,592	116,685	0.02%
Flagship Credit Auto Trust	0.360	7/15/2027	116,552	115,809	0.02%

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AmeriCredit Automobile Receivables Trust	4.200	12/18/2025	115,916	115,759	0.02%
World Omni Auto Receivables Trust	2.770	10/15/2025	112,759	112,582	0.02%
Marlette Funding Trust	5.180	11/15/2032	102,802	102,637	0.02%
Carvana Auto Receivables Trust	0.830	9/11/2028	98,648	98,162	0.02%
Carvana Auto Receivables Trust	4.420	12/10/2025	90,929	90,849	0.02%
Amur Equipment Finance Receivables IX LLC	0.750	11/20/2026	88,537	88,025	0.02%
CPS Auto Receivables Trust	4.180	4/15/2030	83,564	83,421	0.02%
GLS Auto Receivables Issuer Trust	3.550	1/15/2026	79,299	79,216	0.01%
COLT Mortgage Loan Trust	1.506	4/27/2065	82,850	78,287	0.01%
Donlen Fleet Lease Funding 2 LLC	0.560	12/11/2034	78,035	77,730	0.01%
CPS Auto Receivables Trust	2.880	6/15/2026	77,431	77,330	0.01%
FCI Funding LLC	1.130	4/15/2033	69,769	68,780	0.01%
Residential Mortgage Loan Trust	2.376	1/26/2060	68,304	65,091	0.01%
Atalaya Equipment Leasing Trust	1.230	5/15/2026	57,020	56,757	0.01%
Drive Auto Receivables Trust	1.020	6/15/2027	53,043	52,927	0.01%
Ellington Financial Mortgage Trust	2.739	11/25/2059	50,627	47,880	0.01%
CCG Receivables Trust	0.300	6/14/2027	47,139	46,868	0.01%
CFMT LLC	3.169	7/25/2054	39,254	38,742	0.01%
Ford Credit Auto Owner Trust	4.520	4/15/2025	34,723	34,705	0.01%
Santander Drive Auto Receivables Trust	5.810	1/15/2026	31,489	31,493	0.01%
Starwood Mortgage Residential Trust	2.275	2/25/2050	33,306	31,137	0.01%
OBX Trust	6.094	6/25/2057	32,301	31,026	0.01%
Enterprise Fleet Funding LLC	0.440	12/21/2026	28,920	28,764	0.01%
MMAF Equipment Finance LLC	2.010	12/12/2024	27,694	27,673	0.00%
Chesapeake Funding II LLC	0.870	8/15/2032	27,232	27,164	0.00%
HPEFS Equipment Trust	3.150	9/20/2029	5	5	0.00%
BASE CURRENCY					
US DOLLAR			7,228,018	7,228,018	1.30%
CORPORATE BONDS					
National Bank of Canada	5.842	8/6/2024	3,725,000	3,727,460	0.67%
Bank of Nova Scotia	5.731	7/31/2024	3,675,000	3,675,978	0.66%
Athene Global Funding	5.916	8/19/2024	3,500,000	3,502,136	0.63%
Athene Global Funding	6.057	5/24/2024	2,620,000	2,621,357	0.47%
Principal Life Global Funding II	5.737	8/23/2024	2,500,000	2,500,338	0.45%
Manufacturers & Traders Trust Co.	4.650	1/27/2026	2,310,000	2,260,232	0.41%
Credit Agricole SA	5.589	7/5/2026	2,190,000	2,207,554	0.40%
Sumitomo Mitsui Trust Bank Ltd.	5.802	9/16/2024	2,200,000	2,201,573	0.40%
UBS AG	5.803	8/9/2024	2,200,000	2,201,188	0.40%
Toronto-Dominion Bank	5.711	9/10/2024	2,200,000	2,201,163	0.40%
ONEOK, Inc.	5.550	11/1/2026	2,050,000	2,069,506	0.37%
American Express Co.	3.375	5/3/2024	2,050,000	2,045,686	0.37%
Bank of America NA	5.650	8/18/2025	2,000,000	2,012,396	0.36%
JP Morgan Chase & Co.	5.895	6/1/2025	2,000,000	2,001,128	0.36%
Fifth Third Bank NA	5.852	10/27/2025	1,880,000	1,878,676	0.34%
Manufacturers & Traders Trust Co.	5.400	11/21/2025	1,850,000	1,833,684	0.33%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Charles Schwab Corp.	5.875	8/24/2026	1,750,000	1,779,095	0.32%
Wells Fargo Bank NA	5.550	8/1/2025	1,750,000	1,758,541	0.32%
Goldman Sachs Group, Inc.	5.798	8/10/2026	1,750,000	1,756,032	0.32%
ANZ New Zealand International Ltd.	5.956	2/18/2025	1,750,000	1,754,590	0.32%
Southern California Edison Co.	5.350	3/1/2026	1,750,000	1,753,098	0.32%
Ovintiv, Inc.	5.650	5/15/2025	1,750,000	1,750,430	0.32%
Constellation Brands, Inc.	3.600	5/9/2024	1,725,000	1,720,903	0.31%
JDE Peet's NV	0.800	9/24/2024	1,750,000	1,706,583	0.31%
Sempra	5.400	8/1/2026	1,700,000	1,705,885	0.31%
Williams Cos., Inc.	5.400	3/2/2026	1,700,000	1,704,901	0.31%
Wells Fargo Bank NA	4.811	1/15/2026	1,700,000	1,691,623	0.31%
Cargill, Inc.	3.500	4/22/2025	1,700,000	1,669,411	0.30%
ABN AMRO Bank NV	6.339	9/18/2027	1,600,000	1,627,943	0.29%
Brighthouse Financial Global Funding	6.109	4/12/2024	1,625,000	1,625,149	0.29%
International Flavors & Fragrances, Inc.	1.230	10/1/2025	1,700,000	1,591,419	0.29%
CommonSpirit Health	2.760	10/1/2024	1,580,000	1,555,576	0.28%
MassMutual Global Funding II	5.709	4/12/2024	1,550,000	1,550,113	0.28%
GE HealthCare Technologies, Inc.	5.550	11/15/2024	1,550,000	1,548,022	0.28%
Equitable Financial Life Global Funding	5.500	12/2/2025	1,540,000	1,536,741	0.28%
Protective Life Global Funding	5.366	1/6/2026	1,525,000	1,528,454	0.28%
Bank of America Corp.	6.041	4/22/2025	1,525,000	1,525,211	0.28%
Mississippi Power Co.	5.666	6/28/2024	1,520,000	1,520,121	0.27%
State Street Corp.	5.751	11/4/2026	1,500,000	1,510,563	0.27%
PNC Financial Services Group, Inc.	5.671	10/28/2025	1,510,000	1,509,836	0.27%
Morgan Stanley Bank NA	5.479	7/16/2025	1,500,000	1,506,040	0.27%
Goldman Sachs Group, Inc.	5.861	9/10/2024	1,500,000	1,500,536	0.27%
General Motors Financial Co., Inc.	5.969	10/15/2024	1,500,000	1,499,935	0.27%
Macquarie Group Ltd.	6.059	10/14/2025	1,500,000	1,498,890	0.27%
Truist Financial Corp.	5.761	6/9/2025	1,500,000	1,496,230	0.27%
NextEra Energy Capital Holdings, Inc.	4.255	9/1/2024	1,500,000	1,490,009	0.27%
Royal Bank of Canada	5.687	10/7/2024	1,475,000	1,475,657	0.27%
Occidental Petroleum Corp.	5.875	9/1/2025	1,400,000	1,404,382	0.25%
Citigroup, Inc.	6.045	1/25/2026	1,400,000	1,401,520	0.25%
National Australia Bank Ltd.	5.729	1/12/2025	1,400,000	1,401,093	0.25%
UBS AG	5.819	1/13/2025	1,400,000	1,400,526	0.25%
American Honda Finance Corp.	4.950	1/9/2026	1,400,000	1,397,006	0.25%
UnitedHealth Group, Inc.	5.150	10/15/2025	1,395,000	1,396,685	0.25%
Banco Santander SA	3.892	5/24/2024	1,400,000	1,396,592	0.25%
Morgan Stanley	3.620	4/17/2025	1,350,000	1,348,509	0.24%
Protective Life Global Funding	3.218	3/28/2025	1,375,000	1,345,863	0.24%
Eversource Energy	4.200	6/27/2024	1,350,000	1,345,444	0.24%
JP Morgan Chase & Co.	3.845	6/14/2025	1,350,000	1,344,160	0.24%
New York Life Global Funding	3.150	6/6/2024	1,350,000	1,343,801	0.24%
Societe Generale SA	4.351	6/13/2025	1,350,000	1,333,916	0.24%
PNC Financial Services Group, Inc.	3.900	4/29/2024	1,325,000	1,323,216	0.24%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
NatWest Markets PLC	5.884	8/12/2024	1,290,000	1,290,389	0.23%
HSBC Holdings PLC	7.336	11/3/2026	1,250,000	1,286,250	0.23%
American Express Co.	3.950	8/1/2025	1,300,000	1,277,638	0.23%
Pacific Life Global Funding II	5.500	8/28/2026	1,250,000	1,260,749	0.23%
Truist Financial Corp.	5.900	10/28/2026	1,250,000	1,256,521	0.23%
American Electric Power Co., Inc.	5.699	8/15/2025	1,250,000	1,252,296	0.23%
Goldman Sachs Group, Inc.	5.700	11/1/2024	1,250,000	1,250,525	0.23%
KeyBank NA	5.683	6/14/2024	1,250,000	1,249,999	0.23%
Commonwealth Bank of Australia	5.079	1/10/2025	1,250,000	1,246,851	0.23%
Huntington National Bank	5.699	11/18/2025	1,250,000	1,242,825	0.22%
American Express Co.	4.990	5/1/2026	1,250,000	1,242,630	0.22%
Banque Federative du Credit Mutuel SA	4.935	1/26/2026	1,250,000	1,242,203	0.22%
Morgan Stanley Bank NA	4.754	4/21/2026	1,250,000	1,242,077	0.22%
Standard Chartered PLC	6.170	1/9/2027	1,225,000	1,236,116	0.22%
Mercedes-Benz Finance North America LLC	5.500	11/27/2024	1,225,000	1,224,624	0.22%
National Australia Bank Ltd.	4.966	1/12/2026	1,225,000	1,223,605	0.22%
Philip Morris International, Inc.	5.125	11/15/2024	1,225,000	1,222,118	0.22%
Metropolitan Life Global Funding I	5.000	1/6/2026	1,225,000	1,221,992	0.22%
CVS Health Corp.	5.000	2/20/2026	1,225,000	1,220,932	0.22%
Morgan Stanley	5.050	1/28/2027	1,225,000	1,220,598	0.22%
Linde, Inc.	4.800	12/5/2024	1,225,000	1,220,233	0.22%
Public Storage Operating Co.	5.821	4/23/2024	1,220,000	1,220,096	0.22%
Jackson National Life Global Funding	5.500	1/9/2026	1,225,000	1,219,860	0.22%
Macquarie Group Ltd.	6.207	11/22/2024	1,200,000	1,203,180	0.22%
Danske Bank AS	6.259	9/22/2026	1,180,000	1,191,593	0.22%
Huntington National Bank	4.008	5/16/2025	1,175,000	1,170,599	0.21%
BPCE SA	5.203	1/18/2027	1,125,000	1,127,609	0.20%
Analog Devices, Inc.	5.616	10/1/2024	1,120,000	1,121,050	0.20%
Consumers Securitization Funding LLC	5.550	3/1/2028	1,085,000	1,088,102	0.20%
Gray Oak Pipeline LLC	2.600	10/15/2025	1,100,000	1,048,796	0.19%
Pfizer Investment Enterprises Pte. Ltd.	4.650	5/19/2025	1,050,000	1,043,186	0.19%
Comcast Corp.	5.250	11/7/2025	1,020,000	1,024,349	0.18%
Bank of America Corp.	3.841	4/25/2025	1,025,000	1,023,629	0.18%
HSBC USA, Inc.	3.750	5/24/2024	1,025,000	1,022,661	0.18%
Citizens Bank NA	4.119	5/23/2025	1,025,000	1,021,032	0.18%
Hyundai Capital America	6.250	11/3/2025	1,000,000	1,010,416	0.18%
Penske Truck Leasing Co. LP/PTL Finance Corp.	5.750	5/24/2026	1,000,000	1,007,439	0.18%
National Securities Clearing Corp.	5.150	5/30/2025	1,000,000	1,000,141	0.18%
Spire, Inc.	5.300	3/1/2026	1,000,000	999,161	0.18%
Southern Co.	5.150	10/6/2025	1,000,000	998,521	0.18%
Bank of New York Mellon	5.224	11/21/2025	1,000,000	998,264	0.18%
Banque Federative du Credit Mutuel SA	4.524	7/13/2025	1,000,000	990,342	0.18%
NextEra Energy Capital Holdings, Inc.	5.749	9/1/2025	980,000	983,937	0.18%
Athene Global Funding	5.684	2/23/2026	980,000	983,872	0.18%
Barclays PLC	7.325	11/2/2026	950,000	973,446	0.18%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Capital One Financial Corp.	4.985	7/24/2026	975,000	968,705	0.17%
Royal Bank of Canada	5.660	10/25/2024	950,000	950,777	0.17%
Litton Industries, Inc.	7.750	3/15/2026	900,000	935,063	0.17%
Societe Generale SA	6.447	1/12/2027	925,000	933,675	0.17%
Toronto-Dominion Bank	5.103	1/9/2026	925,000	926,764	0.17%
Enterprise Products Operating LLC	5.050	1/10/2026	925,000	924,554	0.17%
Bank of America Corp.	5.080	1/20/2027	925,000	920,537	0.17%
Banque Federative du Credit Mutuel SA	5.896	7/13/2026	875,000	886,550	0.16%
Intel Corp.	4.875	2/10/2026	885,000	882,331	0.16%
Royal Bank of Canada	5.200	7/20/2026	875,000	877,960	0.16%
Hewlett Packard Enterprise Co.	5.900	10/1/2024	875,000	876,699	0.16%
Daimler Truck Finance North America LLC	5.600	8/8/2025	875,000	875,658	0.16%
Standard Chartered PLC	7.776	11/16/2025	850,000	859,573	0.16%
JP Morgan Chase & Co.	5.546	12/15/2025	850,000	849,098	0.15%
AutoZone, Inc.	5.050	7/15/2026	800,000	801,453	0.14%
Sprint LLC	7.125	6/15/2024	800,000	801,218	0.14%
Lloyds Banking Group PLC	5.462	1/5/2028	780,000	780,086	0.14%
Danske Bank AS	6.466	1/9/2026	750,000	752,914	0.14%
Credit Suisse AG	4.750	8/9/2024	750,000	747,267	0.13%
Citizens Bank NA	6.064	10/24/2025	750,000	747,051	0.13%
Diageo Capital PLC	5.200	10/24/2025	730,000	730,685	0.13%
Corebridge Global Funding	5.750	7/2/2026	725,000	725,951	0.13%
Corebridge Financial, Inc.	3.500	4/4/2025	705,000	690,337	0.12%
Principal Life Global Funding II	5.799	4/12/2024	645,000	645,065	0.12%
Nutrien Ltd.	5.950	11/7/2025	580,000	584,882	0.11%
Daimler Truck Finance North America LLC	5.150	1/16/2026	565,000	563,023	0.10%
Elevance Health, Inc.	5.350	10/15/2025	545,000	545,292	0.10%
NextEra Energy Capital Holdings, Inc.	6.051	3/1/2025	525,000	527,041	0.10%
FirstEnergy Pennsylvania Electric Co.	5.150	3/30/2026	500,000	495,946	0.09%
Bayer U.S. Finance LLC	6.125	11/21/2026	460,000	463,978	0.08%
NTT Finance Corp.	4.142	7/26/2024	455,000	452,825	0.08%
Bank of New York Mellon	5.148	5/22/2026	430,000	429,212	0.08%
Energy Transfer LP	4.250	4/1/2024	350,000	350,000	0.06%
Oracle Corp.	5.800	11/10/2025	275,000	277,319	0.05%
Columbia Pipelines Holding Co. LLC	6.055	8/15/2026	245,000	247,733	0.04%
SHORT-TERM INVESTMENTS					
U.S. Treasury Bills		5/28/2024	10,000,000	9,916,887	1.79%
U.S. Treasury Bills		7/30/2024	10,000,000	9,827,987	1.77%
U.S. Treasury Bills		6/25/2024	8,000,000	7,902,313	1.43%
U.S. Treasury Bills		4/23/2024	6,000,000	5,980,860	1.08%
U.S. Treasury Bills		5/21/2024	6,000,000	5,956,792	1.08%
U.S. Treasury Bills		4/30/2024	5,000,000	4,979,015	0.90%
U.S. Treasury Bills		5/7/2024	5,000,000	4,974,000	0.90%
U.S. Treasury Bills		5/14/2024	5,000,000	4,968,497	0.90%
U.S. Treasury Bills		6/4/2024	5,000,000	4,954,084	0.89%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
U.S. Treasury Bills		9/26/2024	5,000,000	4,873,463	0.88%
U.S. Treasury Bills		5/30/2024	4,500,000	4,461,189	0.81%
U.S. Treasury Bills		4/16/2024	4,400,000	4,390,375	0.79%
Australia & New Zealand Banking Group Ltd.		4/22/2024	3,100,000	3,089,928	0.56%
U.S. Treasury Bills		3/20/2025	3,000,000	2,859,584	0.52%
U.S. Treasury Bills		5/23/2024	2,000,000	1,984,891	0.36%
U.S. Treasury Bills		8/22/2024	2,000,000	1,959,233	0.35%
Fixed Income Clearing Corp.		4/1/2024	1,879,156	1,879,156	0.34%
U.S. GOVERNMENT AGENCIES					
Federal National Mortgage Association	3.000	7/25/2043	2,184,697	2,164,322	0.39%
Federal Home Loan Mortgage Corp.	4.000	3/15/2037	2,067,314	2,024,679	0.37%
Federal National Mortgage Association	3.056	6/25/2024	1,744,501	1,734,546	0.31%
Federal Home Loan Banks	4.875	6/14/2024	1,500,000	1,498,474	0.27%
Federal National Mortgage Association	4.000	6/25/2041	1,526,865	1,497,113	0.27%
Federal National Mortgage Association	4.000	7/25/2040	1,459,610	1,427,624	0.26%
Federal Home Loan Mortgage Corp.	3.500	5/15/2026	1,373,899	1,348,528	0.24%
Government National Mortgage Association	3.500	1/20/2052	930,655	904,398	0.16%
Federal National Mortgage Association	3.500	11/25/2038	893,947	871,891	0.16%
Federal National Mortgage Association	3.500	11/1/2034	795,352	777,955	0.14%
Federal National Mortgage Association	3.500	8/25/2026	731,294	718,016	0.13%
Federal National Mortgage Association	4.000	9/25/2039	691,216	679,429	0.12%
Federal Home Loan Mortgage Corp.	1.000	5/15/2041	586,509	536,750	0.10%
Federal National Mortgage Association	1.750	9/25/2041	408,225	379,397	0.07%
Federal Home Loan Mortgage Corp.	3.500	5/15/2026	359,968	353,884	0.06%
Government National Mortgage Association	2.500	9/20/2046	342,010	317,156	0.06%
Federal National Mortgage Association	4.000	9/25/2039	295,728	290,036	0.05%
Federal Home Loan Mortgage Corp.	3.500	11/15/2025	266,215	261,679	0.05%
Federal Home Loan Mortgage Corp.	1.750	4/15/2027	208,435	202,024	0.04%
Federal Home Loan Mortgage Corp.	3.000	5/15/2043	40,935	40,318	0.01%
Federal Home Loan Mortgage Corp.	3.500	11/15/2042	16,609	16,535	0.00%
U.S. GOVERNMENT SECURITIES					
U.S. Treasury Notes	2.000	4/30/2024	51,250,000	51,111,696	9.23%
U.S. Treasury Notes	0.750	11/15/2024	10,000,000	9,728,613	1.76%
TOTAL INVESTMENTS				562,600,681	101.55%
OTHER ASSETS LESS LIABILITIES				(8,574,141)	-1.55%
TOTAL NET ASSETS				554,026,540	100.00%

Full Portfolio Holdings* as of March 31, 2024

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

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

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

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