

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
<b>ASSET &amp; COMMERCIAL MORTGAGE-BACKED SECURITIES</b>					
Retained Vantage Data Centers Issuer LLC	5.000	9/15/2048	2,572,000	2,486,118	0.14%
Enterprise Fleet Financing LLC	6.400	3/20/2030	1,845,000	1,873,440	0.11%
Navient Private Education Refi Loan Trust	5.510	10/15/2071	1,434,864	1,441,298	0.08%
BX Trust	6.737	10/15/2036	1,460,000	1,439,925	0.08%
New Economy Assets Phase 1 Sponsor LLC	1.910	10/20/2061	1,530,000	1,340,318	0.08%
Wheels Fleet Lease Funding 1 LLC	6.460	8/18/2038	1,260,000	1,269,981	0.07%
Home Partners of America Trust	2.302	12/17/2026	1,321,979	1,219,394	0.07%
Kubota Credit Owner Trust	5.280	1/18/2028	1,155,000	1,157,705	0.07%
CFMT LLC	1.390	9/22/2031	736,650	720,696	0.04%
CF Hippolyta Issuer LLC	1.530	3/15/2061	772,807	696,760	0.04%
Flagstar Mortgage Trust	2.000	9/25/2041	572,962	489,478	0.03%
SFS Auto Receivables Securitization Trust	5.890	3/22/2027	442,639	443,340	0.03%
New Economy Assets Phase 1 Sponsor LLC	2.410	10/20/2061	480,000	402,949	0.02%
CF Hippolyta Issuer LLC	1.690	7/15/2060	410,193	383,515	0.02%
Seasoned Credit Risk Transfer Trust	3.500	10/25/2058	393,641	368,785	0.02%
Castlelake Aircraft Structured Trust	3.967	4/15/2039	347,325	312,630	0.02%
SCF Equipment Leasing LLC	0.830	8/21/2028	314,905	311,681	0.02%
SFAVE Commercial Mortgage Securities Trust	4.144	1/5/2043	375,000	295,884	0.02%
Federal National Mortgage Association Connecticut Avenue Securities	6.870	10/25/2041	280,000	281,207	0.02%
Ford Credit Auto Owner Trust	1.610	10/17/2033	275,000	254,745	0.01%
Flagstar Mortgage Trust	4.000	5/25/2048	271,905	246,493	0.01%
Ford Credit Auto Owner Trust	1.910	10/17/2033	260,000	240,661	0.01%
Horizon Aircraft Finance III Ltd.	3.425	11/15/2039	253,166	199,996	0.01%
CF Hippolyta Issuer LLC	5.970	8/15/2062	195,426	190,577	0.01%
MetLife Securitization Trust	3.000	4/25/2055	191,260	178,774	0.01%
Towd Point Mortgage Trust	2.750	6/25/2057	159,051	152,249	0.01%
Horizon Aircraft Finance II Ltd.	3.721	7/15/2039	168,184	150,453	0.01%
CF Hippolyta Issuer LLC	1.980	3/15/2061	160,216	141,278	0.01%
MACH 1 Cayman Ltd.	3.474	10/15/2039	136,408	123,315	0.01%
Start II Ltd.	4.089	3/15/2044	130,291	120,532	0.01%
Federal National Mortgage Association Connecticut Avenue Securities	11.335	10/25/2028	109,818	116,133	0.01%
Castlelake Aircraft Structured Trust	3.474	1/15/2046	101,577	95,518	0.01%
Mill City Mortgage Loan Trust	2.750	1/25/2061	72,009	70,715	0.00%
MAPS Ltd.	4.458	3/15/2044	66,988	60,793	0.00%
Towd Point Mortgage Trust	3.000	1/25/2058	60,013	58,323	0.00%
Angel Oak Mortgage Trust	2.620	11/25/2059	49,247	47,667	0.00%
AASET Trust	3.844	5/15/2039	44,704	38,445	0.00%
Affirm Asset Securitization Trust	1.070	8/15/2025	24,791	24,651	0.00%
<b>BASE CURRENCY</b>					
US DOLLAR			21,745,742	21,745,742	1.26%

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<b>COMMON STOCKS</b>					
Microsoft Corp.			234,019	98,456,474	5.71%
Alphabet, Inc.			407,220	62,003,317	3.60%
JP Morgan Chase & Co.			159,152	31,878,146	1.85%
UnitedHealth Group, Inc.			58,132	28,757,900	1.67%
Eli Lilly & Co.			35,074	27,286,169	1.58%
Broadcom, Inc.			20,204	26,778,584	1.55%
Salesforce, Inc.			81,454	24,532,316	1.42%
Cisco Systems, Inc.			451,045	22,511,656	1.31%
Elevance Health, Inc.			42,198	21,881,351	1.27%
Accenture PLC			63,018	21,842,669	1.27%
Visa, Inc.			77,890	21,737,541	1.26%
MetLife, Inc.			272,787	20,216,245	1.17%
M&T Bank Corp.			138,889	20,200,016	1.17%
Centene Corp.			250,447	19,655,081	1.14%
ConocoPhillips			153,047	19,479,822	1.13%
NXP Semiconductors NV			77,807	19,278,240	1.12%
Corning, Inc.			579,287	19,093,300	1.11%
Pfizer, Inc.			629,261	17,461,993	1.01%
Raymond James Financial, Inc.			135,902	17,452,535	1.01%
Adobe, Inc.			34,012	17,162,455	1.00%
United Parcel Service, Inc.			114,375	16,999,556	0.99%
H&R Block, Inc.			332,943	16,350,831	0.95%
PNC Financial Services Group, Inc.			97,357	15,732,891	0.91%
Omnicom Group, Inc.			160,907	15,569,361	0.90%
Ares Management Corp.			115,707	15,386,717	0.89%
Emerson Electric Co.			134,202	15,221,191	0.88%
QUALCOMM, Inc.			89,690	15,184,517	0.88%
Gentex Corp.			411,177	14,851,713	0.86%
Keurig Dr Pepper, Inc.			480,822	14,746,811	0.86%
Airbnb, Inc.			88,892	14,663,624	0.85%
S&P Global, Inc.			34,075	14,497,209	0.84%
Targa Resources Corp.			126,965	14,218,810	0.82%
General Dynamics Corp.			49,909	14,098,793	0.82%
Johnson Controls International PLC			214,361	14,002,061	0.81%
Amdocs Ltd.			154,203	13,935,325	0.81%
Morgan Stanley			146,803	13,822,970	0.80%
CBRE Group, Inc.			141,993	13,807,399	0.80%
Boston Scientific Corp.			198,293	13,581,088	0.79%
Vertex Pharmaceuticals, Inc.			32,379	13,534,746	0.79%
Intercontinental Exchange, Inc.			97,388	13,384,033	0.78%
Analog Devices, Inc.			67,228	13,297,026	0.77%
Crown Castle, Inc.			125,411	13,272,246	0.77%
Kenvue, Inc.			617,006	13,240,949	0.77%
LKQ Corp.			244,293	13,047,689	0.76%

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AstraZeneca PLC			192,354	13,031,984	0.76%
Lennar Corp.			74,501	12,812,682	0.74%
Align Technology, Inc.			39,029	12,798,390	0.74%
Tractor Supply Co.			48,842	12,782,928	0.74%
Electronic Arts, Inc.			95,973	12,732,738	0.74%
L3Harris Technologies, Inc.			59,644	12,710,136	0.74%
Axalta Coating Systems Ltd.			367,849	12,650,327	0.73%
Fortune Brands Innovations, Inc.			145,998	12,361,651	0.72%
Middleby Corp.			76,238	12,258,308	0.71%
Unilever PLC			242,550	12,173,585	0.71%
F5, Inc.			63,700	12,076,883	0.70%
KKR & Co., Inc.			117,962	11,864,618	0.69%
Starbucks Corp.			129,314	11,818,006	0.69%
Knight-Swift Transportation Holdings, Inc.			210,893	11,603,333	0.67%
Everest Group Ltd.			28,823	11,457,143	0.66%
Wyndham Hotels & Resorts, Inc.			143,125	10,984,844	0.64%
Gaming & Leisure Properties, Inc.			235,772	10,862,016	0.63%
LPL Financial Holdings, Inc.			40,016	10,572,227	0.61%
Roche Holding AG			41,312	10,547,733	0.61%
Nasdaq, Inc.			75,742	4,779,320	0.28%
<b>CORPORATE BONDS</b>					
Alcon Finance Corp.	3.000	9/23/2029	4,706,000	4,249,492	0.25%
Glencore Funding LLC	6.375	10/6/2030	3,540,000	3,735,006	0.22%
Philip Morris International, Inc.	5.250	2/13/2034	3,537,000	3,508,975	0.20%
Kite Realty Group LP	5.500	3/1/2034	3,259,000	3,239,815	0.19%
Warnermedia Holdings, Inc.	4.054	3/15/2029	3,341,000	3,127,677	0.18%
Oracle Corp.	3.650	3/25/2041	3,844,000	3,023,370	0.18%
Georgia Power Co.	4.700	5/15/2032	3,073,000	3,000,073	0.17%
Credit Suisse AG	7.500	2/15/2028	2,737,000	2,954,060	0.17%
Constellation Software, Inc.	5.461	2/16/2034	2,826,000	2,847,234	0.17%
Westinghouse Air Brake Technologies Corp.	5.611	3/11/2034	2,805,000	2,841,647	0.16%
Credit Agricole SA	6.316	10/3/2029	2,733,000	2,836,564	0.16%
LXP Industrial Trust	6.750	11/15/2028	2,718,000	2,835,223	0.16%
Penske Truck Leasing Co. LP/PTL Finance Corp.	3.950	3/10/2025	2,850,000	2,804,513	0.16%
T-Mobile USA, Inc.	3.375	4/15/2029	3,005,000	2,774,886	0.16%
GLP Capital LP/GLP Financing II, Inc.	6.750	12/1/2033	2,612,000	2,750,893	0.16%
Realty Income Corp.	5.125	2/15/2034	2,610,000	2,565,573	0.15%
BPCE SA	6.714	10/19/2029	2,445,000	2,559,215	0.15%
Commonwealth Bank of Australia	5.071	9/14/2028	2,505,000	2,530,644	0.15%
Athene Global Funding	2.500	3/24/2028	2,815,000	2,512,402	0.15%
Bank of New York Mellon Corp.	4.967	4/26/2034	2,494,000	2,449,259	0.14%
American Tower Trust #1	5.490	3/15/2028	2,410,000	2,431,320	0.14%
Equinor ASA	3.000	4/6/2027	2,470,000	2,343,175	0.14%
HEICO Corp.	5.350	8/1/2033	2,325,000	2,334,717	0.14%
Broadcom, Inc.	3.469	4/15/2034	2,704,000	2,320,389	0.13%

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Bank of America Corp.	5.819	9/15/2029	2,239,000	2,297,207	0.13%
Tyson Foods, Inc.	5.700	3/15/2034	2,226,000	2,253,744	0.13%
Pacific Gas & Electric Co.	4.500	7/1/2040	2,613,300	2,235,047	0.13%
Providence St. Joseph Health Obligated Group	5.403	10/1/2033	2,190,000	2,225,266	0.13%
Blackstone Holdings Finance Co. LLC	2.550	3/30/2032	2,615,000	2,169,592	0.13%
DAE Funding LLC	1.550	8/1/2024	2,185,000	2,149,205	0.12%
Intercontinental Exchange, Inc.	4.000	9/15/2027	2,185,000	2,120,569	0.12%
Deutsche Bank AG	6.819	11/20/2029	1,960,000	2,050,391	0.12%
Intel Corp.	5.600	2/21/2054	1,929,000	1,969,510	0.11%
Genting New York LLC/GENNY Capital, Inc.	3.300	2/15/2026	2,003,000	1,922,499	0.11%
Comcast Corp.	3.250	11/1/2039	2,405,000	1,883,528	0.11%
Ashtead Capital, Inc.	2.450	8/12/2031	2,285,000	1,856,826	0.11%
VICI Properties LP/VICI Note Co., Inc.	5.750	2/1/2027	1,842,000	1,839,827	0.11%
Cleveland Electric Illuminating Co.	3.500	4/1/2028	1,960,000	1,829,867	0.11%
HEICO Corp.	5.250	8/1/2028	1,816,000	1,825,274	0.11%
Danske Bank AS	1.621	9/11/2026	1,865,000	1,756,085	0.10%
KeySpan Gas East Corp.	2.742	8/15/2026	1,870,000	1,745,473	0.10%
Wells Fargo & Co.	6.303	10/23/2029	1,665,000	1,734,382	0.10%
BNP Paribas SA	5.894	12/5/2034	1,640,000	1,717,801	0.10%
Bank of America Corp.	3.419	12/20/2028	1,799,000	1,686,667	0.10%
American Express Co.	5.043	5/1/2034	1,698,000	1,679,768	0.10%
Keurig Dr Pepper, Inc.	5.050	3/15/2029	1,590,000	1,594,274	0.09%
Smith & Nephew PLC	5.400	3/20/2034	1,595,000	1,589,297	0.09%
UBS AG	5.650	9/11/2028	1,545,000	1,582,648	0.09%
AT&T, Inc.	4.300	12/15/2042	1,841,000	1,577,045	0.09%
Danske Bank AS	6.259	9/22/2026	1,555,000	1,570,278	0.09%
Aviation Capital Group LLC	1.950	9/20/2026	1,715,000	1,567,451	0.09%
UBS Group AG	1.494	8/10/2027	1,695,000	1,541,670	0.09%
Wells Fargo & Co.	4.611	4/25/2053	1,750,000	1,541,029	0.09%
Bank of America Corp.	3.593	7/21/2028	1,610,000	1,530,811	0.09%
Galaxy Pipeline Assets Bidco Ltd.	2.160	3/31/2034	1,762,588	1,515,800	0.09%
Bank of America Corp.	1.734	7/22/2027	1,570,000	1,447,998	0.08%
Texas Electric Market Stabilization Funding N LLC	4.265	8/1/2036	1,471,488	1,424,257	0.08%
Morgan Stanley	3.125	7/27/2026	1,450,000	1,387,288	0.08%
Morgan Stanley	5.948	1/19/2038	1,372,000	1,368,931	0.08%
MetLife, Inc.	5.375	7/15/2033	1,330,000	1,357,854	0.08%
GA Global Funding Trust	5.500	1/8/2029	1,350,000	1,356,523	0.08%
VICI Properties LP	6.125	4/1/2054	1,323,000	1,308,025	0.08%
Athene Global Funding	5.583	1/9/2029	1,280,000	1,288,619	0.07%
Southern California Edison Co.	5.875	12/1/2053	1,241,000	1,280,845	0.07%
Goldman Sachs Group, Inc.	6.250	2/1/2041	1,150,000	1,248,120	0.07%
Corebridge Financial, Inc.	4.350	4/5/2042	1,404,000	1,187,299	0.07%
Archer-Daniels-Midland Co.	2.900	3/1/2032	1,325,000	1,142,162	0.07%
AT&T, Inc.	3.500	9/15/2053	1,589,000	1,122,832	0.07%
AbbVie, Inc.	4.950	3/15/2031	1,085,000	1,092,681	0.06%

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Archer-Daniels-Midland Co.	4.500	8/15/2033	1,109,000	1,073,959	0.06%
Semptra	4.125	4/1/2052	1,156,000	1,066,542	0.06%
Equitable Financial Life Global Funding	1.400	8/27/2027	1,200,000	1,048,429	0.06%
Bank of America Corp.	2.299	7/21/2032	1,215,000	995,403	0.06%
American Transmission Systems, Inc.	2.650	1/15/2032	1,200,000	994,390	0.06%
Humana, Inc.	5.875	3/1/2033	963,000	993,721	0.06%
Public Service Enterprise Group, Inc.	5.200	4/1/2029	990,000	990,369	0.06%
Morgan Stanley	3.700	10/23/2024	1,000,000	989,961	0.06%
Philip Morris International, Inc.	5.125	2/13/2031	985,000	980,010	0.06%
Extra Space Storage LP	5.900	1/15/2031	935,000	968,120	0.06%
Anheuser-Busch InBev Worldwide, Inc.	4.375	4/15/2038	990,000	920,395	0.05%
Danske Bank AS	5.705	3/1/2030	900,000	906,493	0.05%
ERAC USA Finance LLC	5.200	10/30/2034	895,000	894,107	0.05%
Energy Transfer LP	5.350	5/15/2045	945,000	872,111	0.05%
Pacific Gas & Electric Co.	6.750	1/15/2053	789,000	858,876	0.05%
ING Groep NV	5.335	3/19/2030	850,000	847,785	0.05%
Targa Resources Corp.	6.150	3/1/2029	795,000	827,276	0.05%
Southern Co. Gas Capital Corp.	5.750	9/15/2033	790,000	818,573	0.05%
BNP Paribas SA	2.819	11/19/2025	830,000	814,070	0.05%
Glencore Funding LLC	6.500	10/6/2033	757,000	808,435	0.05%
Emera U.S. Finance LP	2.639	6/15/2031	990,000	807,764	0.05%
Glencore Funding LLC	5.371	4/4/2029	805,000	807,029	0.05%
Georgia Power Co.	5.125	5/15/2052	826,000	798,989	0.05%
Humana, Inc.	5.500	3/15/2053	820,000	798,432	0.05%
Morgan Stanley	5.466	1/18/2035	790,000	797,793	0.05%
Intercontinental Exchange, Inc.	4.350	6/15/2029	816,000	794,669	0.05%
JP Morgan Chase & Co.	4.452	12/5/2029	805,000	784,739	0.05%
QatarEnergy	2.250	7/12/2031	935,000	782,449	0.05%
AGCO Corp.	5.800	3/21/2034	765,000	774,552	0.04%
JAB Holdings BV	3.750	5/28/2051	1,120,000	733,332	0.04%
Columbia Pipelines Operating Co. LLC	6.497	8/15/2043	676,000	725,212	0.04%
Element Fleet Management Corp.	5.643	3/13/2027	715,000	717,184	0.04%
Dignity Health	3.812	11/1/2024	714,000	703,785	0.04%
JP Morgan Chase & Co.	3.702	5/6/2030	705,000	660,824	0.04%
Energy Transfer LP	5.000	5/15/2050	750,000	659,009	0.04%
Humana, Inc.	5.375	4/15/2031	655,000	655,611	0.04%
San Diego Gas & Electric Co.	3.700	3/15/2052	860,000	649,803	0.04%
NextEra Energy Capital Holdings, Inc.	5.749	9/1/2025	625,000	627,511	0.04%
UnitedHealth Group, Inc.	4.200	5/15/2032	645,000	613,410	0.04%
Dominion Energy, Inc.	5.375	11/15/2032	607,000	611,002	0.04%
Capital One Financial Corp.	6.312	6/8/2029	580,000	596,770	0.03%
Bank of America Corp.	5.872	9/15/2034	574,000	595,023	0.03%
Ashtead Capital, Inc.	5.500	8/11/2032	600,000	586,824	0.03%
QatarEnergy	3.125	7/12/2041	780,000	580,699	0.03%
Gray Oak Pipeline LLC	2.600	10/15/2025	606,000	577,791	0.03%



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Saudi Arabian Oil Co.	3.500	4/16/2029	615,000	572,998	0.03%
Public Service Enterprise Group, Inc.	5.450	4/1/2034	570,000	571,687	0.03%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	4.738	3/20/2025	560,000	556,983	0.03%
Capital One Financial Corp.	7.149	10/29/2027	535,000	556,935	0.03%
JP Morgan Chase & Co.	2.522	4/22/2031	620,000	535,753	0.03%
Lockheed Martin Corp.	4.850	9/15/2041	560,000	526,941	0.03%
SBA Tower Trust	1.631	5/15/2051	545,000	493,302	0.03%
Verizon Communications, Inc.	2.987	10/30/2056	760,000	486,878	0.03%
Ashtead Capital, Inc.	5.950	10/15/2033	475,000	480,804	0.03%
Ashtead Capital, Inc.	5.800	4/15/2034	470,000	470,701	0.03%
Sigma Alimentos SA de CV	4.125	5/2/2026	480,000	464,173	0.03%
Capital One Financial Corp.	5.700	2/1/2030	455,000	458,777	0.03%
SBA Tower Trust	2.836	1/15/2050	470,000	458,732	0.03%
Citizens Financial Group, Inc.	5.841	1/23/2030	455,000	454,132	0.03%
HCA, Inc.	5.450	4/1/2031	450,000	452,739	0.03%
Extra Space Storage LP	5.500	7/1/2030	435,000	439,723	0.03%
Glencore Funding LLC	5.893	4/4/2054	425,000	431,228	0.03%
BAE Systems PLC	5.250	3/26/2031	415,000	417,017	0.02%
American International Group, Inc.	3.400	6/30/2030	437,000	399,811	0.02%
Prologis Targeted U.S. Logistics Fund LP	5.250	4/1/2029	400,000	398,875	0.02%
Dominion Energy South Carolina, Inc.	6.625	2/1/2032	360,000	398,359	0.02%
Discovery Communications LLC	4.000	9/15/2055	567,000	388,361	0.02%
Columbia Pipelines Operating Co. LLC	5.927	8/15/2030	375,000	385,075	0.02%
Time Warner Cable LLC	6.550	5/1/2037	395,000	373,918	0.02%
Ashtead Capital, Inc.	5.550	5/30/2033	380,000	373,643	0.02%
Glencore Funding LLC	5.700	5/8/2033	345,000	351,009	0.02%
SCE Recovery Funding LLC	0.861	11/15/2033	400,208	342,907	0.02%
UBS Group AG	6.301	9/22/2034	320,000	335,553	0.02%
AbbVie, Inc.	5.400	3/15/2054	325,000	334,474	0.02%
Verizon Communications, Inc.	2.875	11/20/2050	500,000	327,294	0.02%
American International Group, Inc.	4.375	6/30/2050	375,000	325,203	0.02%
AIB Group PLC	5.871	3/28/2035	320,000	321,440	0.02%
Verizon Communications, Inc.	3.000	11/20/2060	513,000	319,939	0.02%
Toledo Hospital	5.750	11/15/2038	320,000	317,777	0.02%
WEA Finance LLC	3.500	6/15/2029	350,000	309,485	0.02%
Boston Gas Co.	3.150	8/1/2027	330,000	306,180	0.02%
Columbia Pipelines Holding Co. LLC	5.681	1/15/2034	305,000	303,207	0.02%
UnitedHealth Group, Inc.	2.000	5/15/2030	355,000	301,821	0.02%
JP Morgan Chase & Co.	3.109	4/22/2041	390,000	296,209	0.02%
Corebridge Global Funding	5.900	9/19/2028	275,000	281,792	0.02%
SBA Tower Trust	1.884	7/15/2050	300,000	280,092	0.02%
Daimler Truck Finance North America LLC	5.150	1/16/2026	270,000	269,055	0.02%
Time Warner Cable LLC	7.300	7/1/2038	250,000	253,108	0.01%
Georgia Power Co.	4.750	9/1/2040	245,000	225,696	0.01%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Constellation Software, Inc.	5.158	2/16/2029	225,000	224,880	0.01%
FirstEnergy Pennsylvania Electric Co.	3.600	6/1/2029	241,000	223,991	0.01%
American Express Co.	6.489	10/30/2031	195,000	209,045	0.01%
Alcon Finance Corp.	5.750	12/6/2052	200,000	207,325	0.01%
Alcon Finance Corp.	5.375	12/6/2032	200,000	201,939	0.01%
Nasdaq, Inc.	5.950	8/15/2053	175,000	184,680	0.01%
Children's Hospital	2.928	7/15/2050	285,000	183,953	0.01%
Energy Transfer LP	4.950	6/15/2028	180,000	178,466	0.01%
Nasdaq, Inc.	6.100	6/28/2063	165,000	175,832	0.01%
SCE Recovery Funding LLC	1.942	5/15/2040	220,000	160,943	0.01%
Energy Transfer LP	5.550	5/15/2034	160,000	160,488	0.01%
Sutter Health	2.294	8/15/2030	175,000	150,012	0.01%
WEA Finance LLC	2.875	1/15/2027	160,000	146,407	0.01%
CVS Health Corp.	4.300	3/25/2028	113,000	110,315	0.01%
AT&T, Inc.	3.850	6/1/2060	146,000	105,765	0.01%
Gray Oak Pipeline LLC	3.450	10/15/2027	100,000	93,896	0.01%
UnitedHealth Group, Inc.	4.750	5/15/2052	95,000	88,215	0.01%
SCE Recovery Funding LLC	2.510	11/15/2043	125,000	86,078	0.00%
Equinor ASA	2.875	4/6/2025	85,000	83,024	0.00%
AbbVie, Inc.	5.350	3/15/2044	80,000	81,692	0.00%
United Airlines Pass-Through Trust	4.600	9/1/2027	83,254	80,336	0.00%
FirstEnergy Pennsylvania Electric Co.	5.200	4/1/2028	75,000	75,127	0.00%
AT&T, Inc.	3.650	6/1/2051	84,000	61,812	0.00%
FirstEnergy Pennsylvania Electric Co.	5.150	3/30/2026	60,000	59,513	0.00%
Dominion Energy, Inc.	3.375	4/1/2030	55,000	50,003	0.00%
T-Mobile USA, Inc.	5.750	1/15/2054	41,000	42,533	0.00%
<b>FOREIGN CURRENCY</b>					
EURO CURRENCY			72	78	0.00%
<b>FOREIGN GOVERNMENT OBLIGATIONS</b>					
Saudi Government International Bonds	5.000	1/16/2034	2,195,000	2,180,776	0.13%
Israel Government International Bonds	5.375	3/12/2029	1,630,000	1,633,668	0.09%
Saudi Government International Bonds	5.750	1/16/2054	1,640,000	1,619,828	0.09%
Mexico Government International Bonds	6.400	5/7/2054	1,400,000	1,395,244	0.08%
Israel Government International Bonds	5.500	3/12/2034	1,170,000	1,155,305	0.07%
Israel Government International Bonds	5.750	3/12/2054	1,166,000	1,117,238	0.06%
<b>MUNICIPAL BONDS</b>					
State of Illinois, IL, GO	5.100	6/1/2033	2,935,000	2,913,637	0.17%
Philadelphia Auth for Industrial Dev, PA, Rev	6.550	10/15/2028	1,250,000	1,342,153	0.08%
Municipal Electric Auth of Georgia, GA, Rev	6.637	4/1/2057	824,000	949,135	0.06%
Texas Natural Gas Securitization Finance Corp., TX, Rev	5.102	4/1/2035	925,000	933,090	0.05%
Metropolitan Transportation Auth, NY, Rev	6.814	11/15/2040	785,000	872,466	0.05%
Illinois Municipal Electric Agency, IL, Rev	6.832	2/1/2035	735,000	789,899	0.05%
Port Auth of New York & New Jersey, NY, Rev	3.175	7/15/2060	710,000	491,980	0.03%
Metropolitan Transportation Auth, NY, Rev	6.668	11/15/2039	375,000	412,500	0.02%
Kansas Dev Finance Auth, KS, Rev	2.774	5/1/2051	540,000	377,754	0.02%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Dallas Fort Worth International Airport, TX, Rev	4.507	11/1/2051	265,000	243,506	0.01%
Chicago Transit Auth Sales & Transfer Tax Receipts, IL, Rev	6.899	12/1/2040	174,655	197,282	0.01%
Golden State Tobacco Securitization Corp., CA, Rev	3.000	6/1/2046	145,000	133,873	0.01%
Dallas Fort Worth International Airport, TX, Rev	4.087	11/1/2051	60,000	51,652	0.00%
Metropolitan Transportation Auth, NY, Rev	6.200	11/15/2026	25,000	25,287	0.00%
<b>SHORT-TERM INVESTMENTS</b>					
Fixed Income Clearing Corp.		4/1/2024	5,617,541	5,617,541	0.33%
<b>U.S. GOVERNMENT AGENCIES</b>					
Federal National Mortgage Association	5.000	11/1/2053	2,864,077	2,797,150	0.16%
Federal Home Loan Mortgage Corp.	5.000	6/1/2053	2,242,613	2,189,693	0.13%
Federal Home Loan Mortgage Corp.	5.500	5/1/2053	2,077,576	2,069,233	0.12%
Government National Mortgage Association	2.500	10/20/2049	2,127,341	1,845,039	0.11%
Federal Home Loan Mortgage Corp.	4.430	2/25/2033	795,000	780,945	0.05%
Federal Home Loan Mortgage Corp.	5.500	11/1/2053	722,424	719,279	0.04%
Federal Home Loan Mortgage Corp.	5.000	11/1/2053	593,309	579,350	0.03%
Government National Mortgage Association	7.000	11/15/2032	395,107	412,758	0.02%
Federal Home Loan Mortgage Corp.	5.500	3/1/2053	278,902	278,133	0.02%
Federal Home Loan Mortgage Corp.	5.500	9/1/2053	277,964	277,270	0.02%
Federal Home Loan Mortgage Corp.	5.500	9/1/2053	274,996	276,540	0.02%
Federal Home Loan Mortgage Corp.	5.500	9/1/2053	274,673	275,643	0.02%
Federal National Mortgage Association	5.500	8/1/2053	276,154	275,304	0.02%
Federal National Mortgage Association	5.839	10/25/2024	56,015	55,702	0.00%
Government National Mortgage Association	7.000	11/15/2033	52,847	54,366	0.00%
Government National Mortgage Association	7.000	5/15/2033	46,961	48,189	0.00%
Government National Mortgage Association	6.000	1/15/2035	44,580	45,369	0.00%
Government National Mortgage Association	7.000	1/15/2033	39,920	41,187	0.00%
Government National Mortgage Association	6.000	6/15/2033	36,898	38,048	0.00%
Government National Mortgage Association	8.000	12/15/2030	35,852	36,133	0.00%
Government National Mortgage Association	5.000	7/15/2037	30,003	30,068	0.00%
Government National Mortgage Association	6.000	10/15/2028	22,427	22,679	0.00%
Government National Mortgage Association	6.500	6/15/2028	18,884	19,371	0.00%
Government National Mortgage Association	6.000	10/15/2034	18,229	18,555	0.00%
Government National Mortgage Association	7.500	9/16/2035	17,488	17,867	0.00%
Government National Mortgage Association	6.000	11/15/2028	14,865	15,032	0.00%
Government National Mortgage Association	6.500	6/15/2028	13,655	13,950	0.00%
Government National Mortgage Association	6.000	5/15/2028	13,693	13,847	0.00%
Government National Mortgage Association	6.000	10/15/2033	11,891	12,228	0.00%
Government National Mortgage Association	6.000	9/15/2028	11,888	12,063	0.00%
Government National Mortgage Association	8.000	8/15/2030	11,848	11,840	0.00%
Government National Mortgage Association	6.000	7/15/2028	10,081	10,251	0.00%
Government National Mortgage Association	6.500	4/15/2028	9,994	10,183	0.00%
Government National Mortgage Association	8.000	9/15/2030	10,026	10,034	0.00%
Government National Mortgage Association	8.000	8/15/2030	8,528	8,636	0.00%
Government National Mortgage Association	6.000	9/15/2032	8,127	8,430	0.00%
Government National Mortgage Association	8.000	12/15/2030	7,978	7,979	0.00%



Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Government National Mortgage Association	6.500	3/15/2028	7,592	7,770	0.00%
Government National Mortgage Association	6.500	6/15/2028	7,306	7,497	0.00%
Government National Mortgage Association	6.500	5/15/2028	7,041	7,188	0.00%
Government National Mortgage Association	6.000	9/15/2028	6,856	6,967	0.00%
Government National Mortgage Association	8.000	6/15/2030	6,547	6,666	0.00%
Government National Mortgage Association	6.000	11/15/2028	6,310	6,399	0.00%
Government National Mortgage Association	7.000	7/15/2033	6,189	6,341	0.00%
Government National Mortgage Association	6.500	3/15/2028	6,011	6,119	0.00%
Government National Mortgage Association	6.000	6/15/2035	5,913	6,018	0.00%
Government National Mortgage Association	6.000	5/15/2028	5,507	5,578	0.00%
Government National Mortgage Association	6.000	12/15/2028	5,385	5,476	0.00%
Government National Mortgage Association	6.000	5/15/2035	5,170	5,268	0.00%
Government National Mortgage Association	6.000	12/15/2028	4,909	5,008	0.00%
Government National Mortgage Association	8.000	4/15/2030	4,826	4,830	0.00%
Government National Mortgage Association	8.000	6/15/2030	4,584	4,564	0.00%
Government National Mortgage Association	6.000	10/15/2028	4,199	4,276	0.00%
Government National Mortgage Association	6.500	4/15/2028	4,198	4,273	0.00%
Government National Mortgage Association	6.500	4/15/2028	3,957	4,028	0.00%
Government National Mortgage Association	6.000	12/15/2028	3,425	3,494	0.00%
Government National Mortgage Association	6.000	11/15/2032	3,259	3,350	0.00%
Government National Mortgage Association	6.000	12/15/2028	3,149	3,193	0.00%
Government National Mortgage Association	6.000	10/15/2028	3,142	3,187	0.00%
Government National Mortgage Association	8.000	6/15/2030	3,018	3,027	0.00%
Government National Mortgage Association	6.000	12/15/2028	2,899	2,933	0.00%
Government National Mortgage Association	6.000	11/15/2028	2,836	2,882	0.00%
Government National Mortgage Association	6.500	4/15/2028	2,565	2,611	0.00%
Government National Mortgage Association	6.500	6/15/2028	2,539	2,609	0.00%
Government National Mortgage Association	6.500	10/15/2028	2,548	2,593	0.00%
Government National Mortgage Association	8.000	5/15/2030	2,487	2,494	0.00%
Government National Mortgage Association	8.000	1/15/2030	2,042	2,043	0.00%
Government National Mortgage Association	6.000	5/15/2028	1,894	1,917	0.00%
Government National Mortgage Association	6.000	8/15/2028	1,875	1,904	0.00%
Government National Mortgage Association	6.500	4/15/2028	1,831	1,875	0.00%
Government National Mortgage Association	7.000	11/15/2031	1,681	1,706	0.00%
Government National Mortgage Association	6.000	8/15/2028	1,655	1,678	0.00%
Government National Mortgage Association	6.500	4/15/2028	1,623	1,658	0.00%
Government National Mortgage Association	6.500	3/15/2028	1,608	1,637	0.00%
Government National Mortgage Association	6.000	9/15/2028	1,462	1,480	0.00%
Government National Mortgage Association	6.000	11/15/2028	1,440	1,455	0.00%
Government National Mortgage Association	6.000	4/15/2033	1,422	1,443	0.00%
Federal Home Loan Mortgage Corp.	5.681	4/1/2029	1,449	1,438	0.00%
Government National Mortgage Association	6.500	4/15/2028	1,195	1,217	0.00%
Government National Mortgage Association	8.000	12/15/2026	1,160	1,169	0.00%
Government National Mortgage Association	8.000	2/15/2030	1,093	1,088	0.00%
Government National Mortgage Association	8.000	7/15/2029	1,053	1,075	0.00%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Government National Mortgage Association	7.000	3/15/2032	1,015	1,029	0.00%
Government National Mortgage Association	6.000	11/15/2033	982	1,023	0.00%
Government National Mortgage Association	6.000	7/15/2026	1,007	1,021	0.00%
Government National Mortgage Association	6.500	4/15/2028	818	833	0.00%
Government National Mortgage Association	8.000	8/15/2030	811	815	0.00%
Government National Mortgage Association	6.500	2/15/2035	770	789	0.00%
Government National Mortgage Association	6.000	4/15/2028	753	765	0.00%
Government National Mortgage Association	6.000	3/15/2028	571	582	0.00%
Government National Mortgage Association	8.000	12/15/2029	575	577	0.00%
Government National Mortgage Association	8.000	7/15/2030	526	524	0.00%
Government National Mortgage Association	7.500	9/16/2035	516	523	0.00%
Government National Mortgage Association	8.000	3/15/2030	513	511	0.00%
Government National Mortgage Association	8.000	12/15/2029	456	459	0.00%
Government National Mortgage Association	6.500	6/15/2028	446	454	0.00%
Government National Mortgage Association	6.500	4/15/2028	377	384	0.00%
Government National Mortgage Association	6.000	12/15/2031	347	357	0.00%
Government National Mortgage Association	6.500	3/15/2028	328	336	0.00%
Government National Mortgage Association	8.000	1/15/2030	311	311	0.00%
Government National Mortgage Association	8.000	5/15/2030	257	257	0.00%
Government National Mortgage Association	8.000	1/15/2030	224	224	0.00%
Government National Mortgage Association	6.500	1/15/2028	197	200	0.00%
Government National Mortgage Association	6.500	3/15/2028	190	195	0.00%
Government National Mortgage Association	8.000	7/15/2030	163	163	0.00%
Government National Mortgage Association	6.000	4/15/2028	108	110	0.00%
Government National Mortgage Association	6.000	12/15/2031	104	105	0.00%
Government National Mortgage Association	8.000	7/15/2030	94	96	0.00%
Government National Mortgage Association	7.500	9/16/2035	82	83	0.00%
Government National Mortgage Association	6.500	3/15/2026	74	75	0.00%
Government National Mortgage Association	6.000	12/15/2028	65	66	0.00%
Government National Mortgage Association	8.000	6/15/2030	56	56	0.00%
Government National Mortgage Association	6.500	5/15/2028	38	39	0.00%
Government National Mortgage Association	8.000	9/15/2026	21	21	0.00%
Government National Mortgage Association	8.000	9/15/2027	12	12	0.00%
Government National Mortgage Association	6.000	6/15/2024	1	1	0.00%
<b>U.S. GOVERNMENT SECURITIES</b>					
U.S. Treasury Notes	4.000	1/31/2029	12,700,000	12,575,977	0.73%
U.S. Treasury Bonds	4.375	2/15/2038	12,050,000	12,308,416	0.71%
U.S. Treasury Notes	4.875	10/31/2028	11,962,000	12,268,993	0.71%
U.S. Treasury Notes	4.125	9/30/2027	12,018,900	11,930,636	0.69%
U.S. Treasury Notes	4.250	1/31/2026	11,364,000	11,276,551	0.65%
U.S. Treasury Notes	4.875	11/30/2025	11,114,000	11,132,234	0.65%
U.S. Treasury Notes	5.000	8/31/2025	9,805,900	9,826,967	0.57%
U.S. Treasury Notes	4.250	2/28/2029	8,880,700	8,897,351	0.52%
U.S. Treasury Notes	4.625	2/28/2026	8,602,300	8,597,260	0.50%
U.S. Treasury Notes	4.000	2/29/2028	8,016,000	7,926,446	0.46%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
U.S. Treasury Bonds	3.875	2/15/2043	8,346,800	7,727,637	0.45%
U.S. Treasury Bonds	2.500	2/15/2045	10,147,700	7,432,398	0.43%
U.S. Treasury Bonds	3.875	5/15/2043	8,002,100	7,396,629	0.43%
U.S. Treasury Notes	3.875	12/31/2027	7,157,100	7,044,991	0.41%
U.S. Treasury Notes	3.750	12/31/2028	7,134,400	6,986,138	0.41%
U.S. Treasury Bonds	4.500	2/15/2044	6,455,900	6,500,284	0.38%
U.S. Treasury Notes	3.250	6/30/2027	6,555,000	6,332,745	0.37%
U.S. Treasury Bonds	4.750	11/15/2053	5,881,700	6,289,743	0.36%
U.S. Treasury Bonds	4.375	8/15/2043	6,195,900	6,131,037	0.36%
U.S. Treasury Bonds	4.000	11/15/2052	6,259,200	5,895,628	0.34%
U.S. Treasury Notes	5.000	9/30/2025	5,874,000	5,889,373	0.34%
U.S. Treasury Bonds	4.750	11/15/2043	5,604,000	5,822,031	0.34%
U.S. Treasury Bonds	2.875	5/15/2052	7,630,100	5,784,570	0.34%
U.S. Treasury Bonds	4.000	11/15/2042	6,040,000	5,698,127	0.33%
U.S. Treasury Bonds	3.625	5/15/2053	6,254,900	5,505,778	0.32%
U.S. Treasury Bonds	4.250	2/15/2054	5,567,300	5,485,530	0.32%
U.S. Treasury Bonds	3.625	2/15/2053	6,095,900	5,362,963	0.31%
U.S. Treasury Notes	3.875	11/30/2027	5,122,000	5,041,569	0.29%
U.S. Treasury Notes	4.125	7/31/2028	4,725,200	4,698,252	0.27%
U.S. Treasury Bonds	3.375	8/15/2042	5,288,500	4,574,966	0.27%
U.S. Treasury Notes	4.375	11/30/2028	4,531,000	4,557,372	0.26%
U.S. Treasury Notes	4.625	9/30/2028	4,485,000	4,552,100	0.26%
U.S. Treasury Notes	2.750	4/30/2027	4,670,000	4,448,905	0.26%
U.S. Treasury Notes	3.625	3/31/2028	4,313,500	4,207,179	0.24%
U.S. Treasury Notes	1.500	1/31/2027	4,505,600	4,156,240	0.24%
U.S. Treasury Notes	4.125	3/31/2029	4,097,200	4,083,593	0.24%
U.S. Treasury Notes	4.375	12/15/2026	3,953,000	3,944,662	0.23%
U.S. Treasury Notes	4.375	8/31/2028	3,675,700	3,692,786	0.21%
U.S. Treasury Notes	0.375	11/30/2025	3,825,000	3,559,192	0.21%
U.S. Treasury Notes	4.125	10/31/2027	3,381,200	3,355,841	0.19%
U.S. Treasury Notes	4.000	6/30/2028	3,203,000	3,169,093	0.18%
U.S. Treasury Notes	3.500	4/30/2028	3,074,000	2,983,461	0.17%
U.S. Treasury Bonds	4.125	8/15/2053	2,696,900	2,596,609	0.15%
U.S. Treasury Notes	4.000	2/15/2026	2,186,000	2,159,273	0.13%
U.S. Treasury Notes	1.625	10/31/2026	2,115,000	1,969,346	0.11%
U.S. Treasury Notes	3.750	6/30/2030	1,633,000	1,590,835	0.09%
U.S. Treasury Notes	3.750	12/31/2030	1,598,000	1,554,866	0.09%
U.S. Treasury Bonds	2.750	11/15/2047	2,041,900	1,528,394	0.09%
U.S. Treasury Notes	4.750	7/31/2025	1,471,000	1,468,587	0.09%
U.S. Treasury Notes	3.625	5/31/2028	1,369,000	1,334,989	0.08%
U.S. Treasury Notes	3.125	8/15/2025	1,245,000	1,216,793	0.07%
U.S. Treasury Notes	4.000	12/15/2025	1,100,000	1,086,680	0.06%
U.S. Treasury Notes	0.875	9/30/2026	1,080,000	988,706	0.06%
U.S. Treasury Notes	4.875	10/31/2030	927,000	961,364	0.06%
U.S. Treasury Notes	1.375	10/31/2028	1,020,000	899,034	0.05%

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	866,000	869,078	0.05%
U.S. Treasury Notes	3.125	8/31/2027	897,000	862,066	0.05%
U.S. Treasury Notes	2.750	5/31/2029	890,000	829,543	0.05%
U.S. Treasury Notes	4.125	8/31/2030	754,300	749,998	0.04%
U.S. Treasury Notes	4.625	10/15/2026	730,000	732,310	0.04%
U.S. Treasury Notes	3.875	11/30/2029	685,000	673,066	0.04%
U.S. Treasury Notes	3.500	4/30/2030	635,000	610,617	0.04%
U.S. Treasury Notes	3.750	5/31/2030	620,000	604,161	0.04%
U.S. Treasury Notes	2.625	7/31/2029	590,000	545,450	0.03%
U.S. Treasury Notes	1.250	9/30/2028	603,000	529,368	0.03%
U.S. Treasury Notes	3.625	3/31/2030	512,000	495,940	0.03%
U.S. Treasury Notes	4.000	7/31/2030	483,900	477,908	0.03%
U.S. Treasury Notes	1.500	11/30/2028	530,000	469,050	0.03%
U.S. Treasury Notes	3.500	9/15/2025	414,000	406,335	0.02%
U.S. Treasury Notes	4.000	1/15/2027	411,000	406,216	0.02%
U.S. Treasury Bonds	3.250	5/15/2042	400,000	340,563	0.02%
U.S. Treasury Notes	3.250	6/30/2029	326,000	311,088	0.02%
U.S. Treasury Notes	4.125	6/15/2026	260,000	257,512	0.01%
U.S. Treasury Notes	4.000	2/15/2034	154,900	152,480	0.01%
U.S. Treasury Notes	4.000	10/31/2029	150,000	148,318	0.01%
U.S. Treasury Notes	1.250	5/31/2028	150,000	132,779	0.01%
U.S. Treasury Notes	4.375	11/30/2030	130,000	131,173	0.01%
<b>DERIVATIVES - FUTURES CONTRACTS</b>					
US 10YR ULTRA FUT JUN24 XCBT 20240618		6/18/2024	(1,300,000)	(12,409)	0.00%
<b>TOTAL INVESTMENTS</b>				<b>1,721,314,434</b>	<b>99.86%</b>
<b>OTHER ASSETS LESS LIABILITIES</b>				<b>2,417,882</b>	<b>0.14%</b>
<b>TOTAL NET ASSETS</b>				<b>1,723,732,316</b>	<b>100.00%</b>

\* 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](http://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](http://hartfordfunds.com). Please read it carefully before investing.**

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