

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					
SG Commercial Mortgage Securities Trust	2.632	3/15/2037	9,500,000	8,681,272	0.49%
Vantage Data Centers Issuer LLC	1.645	9/15/2045	7,080,000	6,633,341	0.38%
DB Master Finance LLC	2.045	11/20/2051	7,086,875	6,488,375	0.37%
TCI-Symphony CLO Ltd.	6.596	10/13/2032	6,320,677	6,322,194	0.36%
Cologix Data Centers U.S. Issuer LLC	3.300	12/26/2051	6,450,000	5,862,694	0.33%
Venture XV CLO Ltd.	6.756	7/15/2032	5,450,000	5,433,138	0.31%
Stratus Static CLO Ltd.	7.218	10/20/2031	5,000,000	4,999,670	0.28%
Neuberger Berman Loan Advisers CLO 25 Ltd.	6.490	10/18/2029	4,993,037	4,994,839	0.28%
BSPRT Issuer Ltd.	6.819	2/15/2037	4,999,588	4,968,339	0.28%
MF1 Ltd.	6.676	2/19/2037	4,859,032	4,828,794	0.27%
Morgan Stanley Capital I Trust	3.912	9/9/2032	5,500,000	4,816,407	0.27%
CIFC Funding Ltd.	6.726	7/15/2036	4,745,000	4,742,348	0.27%
Auxilior Term Funding LLC	5.700	2/15/2030	4,465,000	4,509,427	0.26%
CIFC Funding Ltd.	6.980	4/24/2031	4,500,000	4,478,625	0.25%
Vantage Data Centers Issuer LLC	2.165	10/15/2046	4,875,000	4,448,727	0.25%
Lendbuzz Securitization Trust	7.500	12/15/2028	4,285,000	4,339,835	0.25%
COLT Mortgage Loan Trust	1.110	10/25/2066	5,048,648	4,177,970	0.24%
FirstKey Homes Trust	1.266	10/19/2037	4,367,721	4,088,215	0.23%
COLT Trust	1.390	1/25/2065	4,886,208	4,050,891	0.23%
GS Mortgage Securities Corp. Trust	2.751	2/10/2037	4,235,000	4,039,419	0.23%
Atrium XIII	7.077	11/21/2030	4,050,000	4,021,593	0.23%
GCAT Trust	1.262	7/25/2066	4,917,045	4,012,024	0.23%
CSMC Trust	2.257	8/15/2037	4,241,887	3,942,299	0.22%
SG Residential Mortgage Trust	1.160	7/25/2061	4,763,006	3,868,151	0.22%
Carlyle Global Market Strategies CLO Ltd.	6.559	7/20/2031	3,622,516	3,627,591	0.21%
Hertz Vehicle Financing LLC	1.210	12/26/2025	3,600,000	3,514,775	0.20%
Greenwood Park CLO Ltd.	6.976	4/15/2031	3,500,000	3,468,553	0.20%
Palmer Square Loan Funding Ltd.	6.379	7/20/2029	3,432,168	3,433,284	0.19%
Madison Park Funding XVIII Ltd.	6.519	10/21/2030	3,408,832	3,409,292	0.19%
Onslow Bay Mortgage Loan Trust	1.957	10/25/2061	4,104,297	3,390,616	0.19%
CIFC Funding Ltd.	6.619	4/20/2031	3,375,432	3,379,392	0.19%
Towd Point Mortgage Trust	2.900	10/25/2059	3,600,631	3,366,334	0.19%
Neuberger Berman Loan Advisers CLO 24 Ltd.	6.591	4/19/2030	3,332,175	3,332,132	0.19%
CSMC Trust	2.000	1/25/2060	3,738,670	3,254,503	0.18%
Voya CLO Ltd.	6.556	4/25/2031	3,210,014	3,210,666	0.18%
COLT Mortgage Loan Trust	0.956	9/27/2066	3,977,665	3,192,854	0.18%
Angel Oak Mortgage Trust	0.951	7/25/2066	3,846,902	3,163,385	0.18%
Stack Infrastructure Issuer LLC	1.893	8/25/2045	3,285,000	3,095,757	0.18%
COLT Mortgage Loan Trust	1.397	10/25/2066	3,776,895	3,091,071	0.18%
Evergreen Credit Card Trust	5.610	7/15/2026	3,000,000	2,995,953	0.17%
CIFC Funding Ltd.	6.689	1/22/2031	2,925,618	2,926,688	0.17%

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FREMF Mortgage Trust	3.847	1/25/2048	2,900,000	2,849,690	0.16%
Bridgecrest Lending Auto Securitization Trust	5.430	8/15/2028	2,805,000	2,803,182	0.16%
Apidos CLO XXVIII	6.979	1/20/2031	2,750,000	2,745,537	0.16%
GCAT Trust	1.093	8/25/2066	3,397,996	2,743,201	0.16%
Mill City Mortgage Loan Trust	1.125	11/25/2060	2,900,935	2,699,361	0.15%
Angel Oak Mortgage Trust	1.458	9/25/2066	3,312,754	2,695,387	0.15%
CSMC Trust	1.101	5/25/2066	3,255,106	2,660,506	0.15%
Voya CLO Ltd.	6.598	4/17/2030	2,635,001	2,636,218	0.15%
OBX Trust	1.101	5/25/2061	3,261,111	2,594,082	0.15%
Affirm Asset Securitization Trust	5.610	2/15/2029	2,590,000	2,584,491	0.15%
Verus Securitization Trust	1.013	9/25/2066	3,042,627	2,530,657	0.14%
CSMC Trust	1.015	4/25/2066	3,065,965	2,493,558	0.14%
CIFC Funding Ltd.	6.896	1/15/2034	2,470,000	2,469,392	0.14%
Affirm Asset Securitization Trust	6.610	1/18/2028	2,445,000	2,460,098	0.14%
Anchorage Capital CLO 1-R Ltd.	7.026	4/13/2031	2,440,000	2,435,615	0.14%
CSMC Trust	1.174	7/25/2066	2,857,737	2,327,079	0.13%
Vantage Data Centers Issuer LLC	3.188	7/15/2044	2,347,719	2,325,652	0.13%
Imperial Fund Mortgage Trust	1.595	11/25/2056	2,530,955	2,133,198	0.12%
Apidos CLO XII Ltd.	6.656	4/15/2031	2,084,329	2,087,539	0.12%
Imperial Fund Mortgage Trust	1.071	6/25/2056	2,429,711	2,076,754	0.12%
Palmer Square Loan Funding Ltd.	6.376	10/15/2029	2,052,216	2,048,920	0.12%
Benefit Street Partners CLO XII Ltd.	6.526	10/15/2030	2,037,582	2,037,765	0.12%
IMS Ecuadorian Mortgage Trust	3.400	8/18/2043	2,050,713	2,007,569	0.11%
Aqua Finance Trust	1.540	7/17/2046	2,193,930	1,961,833	0.11%
GCAT Trust	1.091	5/25/2066	2,349,859	1,949,137	0.11%
Marlette Funding Trust	1.300	12/15/2031	1,964,158	1,946,321	0.11%
MMAF Equipment Finance LLC	1.560	10/9/2042	2,155,000	1,913,988	0.11%
BX Commercial Mortgage Trust	6.092	5/15/2038	1,916,025	1,900,197	0.11%
LCM XXIV Ltd.	6.559	3/20/2030	1,896,246	1,899,210	0.11%
Symphony Static CLO I Ltd.	6.416	10/25/2029	1,876,045	1,876,163	0.11%
Towd Point Mortgage Trust	1.750	10/25/2060	2,132,196	1,872,000	0.11%
MFA Trust	1.906	11/25/2056	2,100,378	1,802,918	0.10%
COLT Mortgage Loan Trust	0.910	6/25/2066	2,106,064	1,718,774	0.10%
CSMC Trust	0.830	3/25/2056	2,038,274	1,706,604	0.10%
Starwood Mortgage Residential Trust	1.127	6/25/2056	2,057,263	1,669,446	0.09%
Apidos CLO XX Ltd.	6.676	7/16/2031	1,666,905	1,667,137	0.09%
Imperial Fund Mortgage Trust	1.073	9/25/2056	2,035,275	1,657,163	0.09%
CSMC Trust	0.809	5/25/2065	1,941,823	1,645,337	0.09%
LCM 31 Ltd.	6.779	1/20/2032	1,600,000	1,601,410	0.09%
Dryden 37 Senior Loan Fund	6.676	1/15/2031	1,552,855	1,554,440	0.09%
Hyundai Auto Receivables Trust	1.660	6/15/2028	1,640,000	1,527,299	0.09%
GCAT Trust	1.469	4/25/2065	1,646,576	1,521,296	0.09%
FHF Trust	4.430	1/18/2028	1,505,242	1,486,416	0.08%
Angel Oak Mortgage Trust	1.068	5/25/2066	1,732,792	1,456,937	0.08%
COLT Pass-Through Certificates	0.857	5/25/2065	1,698,381	1,438,351	0.08%

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Arroyo Mortgage Trust	1.175	10/25/2048	1,649,106	1,425,291	0.08%
GCAT Trust	1.036	5/25/2066	1,724,098	1,407,754	0.08%
CSMC Trust	1.208	5/25/2065	1,501,479	1,361,538	0.08%
Mill City Mortgage Loan Trust	2.750	7/25/2059	1,402,686	1,334,576	0.08%
BBCMS Mortgage Trust	2.021	4/15/2053	1,390,000	1,293,532	0.07%
Voya CLO Ltd.	6.636	4/15/2031	1,287,942	1,288,947	0.07%
Magnetite XXV Ltd.	6.786	1/25/2032	1,280,000	1,281,595	0.07%
SFS Auto Receivables Securitization Trust	4.940	1/21/2031	1,285,000	1,279,629	0.07%
Carlyle Global Market Strategies CLO Ltd.	6.548	4/17/2031	1,261,047	1,261,158	0.07%
TRK Trust	1.153	7/25/2056	1,455,833	1,248,970	0.07%
Lendbuzz Securitization Trust	1.460	6/15/2026	1,261,620	1,231,964	0.07%
Angel Oak Mortgage Trust	1.035	1/20/2065	1,511,994	1,227,453	0.07%
Verus Securitization Trust	0.820	10/25/2063	1,355,516	1,225,431	0.07%
Falcon Aerospace Ltd.	3.597	9/15/2039	1,343,637	1,222,709	0.07%
COLT Mortgage Loan Trust	0.924	8/25/2066	1,514,611	1,219,688	0.07%
Angel Oak Mortgage Trust	1.691	4/25/2065	1,330,728	1,218,701	0.07%
GCAT Trust	0.874	1/25/2066	1,473,517	1,198,407	0.07%
Octagon Investment Partners XVI Ltd.	6.598	7/17/2030	1,185,952	1,185,950	0.07%
KKR CLO 11 Ltd.	6.756	1/15/2031	1,178,007	1,178,342	0.07%
Sapphire Aviation Finance II Ltd.	3.228	3/15/2040	1,288,440	1,172,519	0.07%
JP Morgan Chase Commercial Mortgage Securities Trust	3.905	5/5/2030	1,401,532	1,164,965	0.07%
Verus Securitization Trust	0.918	2/25/2064	1,262,200	1,116,488	0.06%
KKR CLO 21 Ltd.	6.576	4/15/2031	1,101,864	1,102,436	0.06%
STAR Trust	1.219	5/25/2065	1,257,907	1,097,229	0.06%
CF Hippolyta Issuer LLC	2.280	7/15/2060	1,144,103	1,052,508	0.06%
Carlyle Global Market Strategies CLO Ltd.	6.978	4/17/2031	1,000,000	999,087	0.06%
GoldenTree Loan Management U.S. CLO 2 Ltd.	6.489	11/20/2030	993,781	993,906	0.06%
Verus Securitization Trust	1.020	4/25/2064	1,112,826	983,818	0.06%
DB Master Finance LLC	4.021	5/20/2049	971,235	940,167	0.05%
Dryden 41 Senior Loan Fund	6.546	4/15/2031	930,817	931,922	0.05%
GM Financial Consumer Automobile Receivables Trust	6.410	5/16/2029	900,000	927,545	0.05%
Credit Acceptance Auto Loan Trust	1.260	10/15/2030	924,404	911,360	0.05%
Arroyo Mortgage Trust	2.962	10/25/2048	973,223	902,383	0.05%
Verus Securitization Trust	0.815	1/25/2066	1,008,012	879,554	0.05%
Stack Infrastructure Issuer LLC	1.877	3/26/2046	935,000	862,378	0.05%
MFA Trust	1.029	11/25/2064	983,579	845,843	0.05%
MFA Trust	0.852	1/25/2056	864,658	805,991	0.05%
New Residential Mortgage Loan Trust	6.194	1/25/2048	830,863	805,214	0.05%
Carvana Auto Receivables Trust	6.090	11/10/2026	784,515	785,441	0.04%
Angel Oak Mortgage Trust	0.909	1/25/2066	943,035	780,649	0.04%
OBX Trust	1.054	7/25/2061	1,004,707	779,913	0.04%
COLT Mortgage Loan Trust	1.325	10/26/2065	849,656	758,576	0.04%
Deephaven Residential Mortgage Trust	0.899	4/25/2066	836,300	719,603	0.04%
Progress Residential Trust	1.052	4/17/2038	774,894	711,703	0.04%

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Amur Equipment Finance Receivables XIII LLC	5.370	1/21/2031	705,000	702,380	0.04%
Apidos CLO XXIII Ltd.	6.796	4/15/2033	700,000	701,033	0.04%
GCAT Trust	2.650	10/25/2068	733,708	691,896	0.04%
Angel Oak Mortgage Trust	1.469	6/25/2065	723,389	671,379	0.04%
Visio Trust	1.280	5/25/2056	744,471	663,015	0.04%
Verus Securitization Trust	1.031	2/25/2066	754,088	650,555	0.04%
MFA Trust	1.153	4/25/2065	723,057	645,290	0.04%
U.S. Bank NA	6.789	8/25/2032	632,557	640,802	0.04%
New Residential Mortgage Loan Trust	2.464	1/26/2060	702,087	640,502	0.04%
Ellington Financial Mortgage Trust	0.931	6/25/2066	768,876	617,745	0.04%
SFS Auto Receivables Securitization Trust	5.380	1/21/2031	615,000	616,675	0.03%
New Residential Mortgage Loan Trust	3.859	9/25/2057	663,244	615,858	0.03%
Angel Oak Mortgage Trust	0.990	4/25/2053	653,394	598,041	0.03%
OBX Trust	3.500	12/25/2049	657,726	577,383	0.03%
Towd Point Mortgage Trust	3.250	3/25/2058	578,328	559,446	0.03%
Mill City Mortgage Loan Trust	3.500	8/25/2058	566,727	547,699	0.03%
Citigroup Mortgage Loan Trust, Inc.	3.250	3/25/2061	557,989	534,747	0.03%
Verus Securitization Trust	1.502	5/25/2065	567,541	534,366	0.03%
MFA Trust	1.014	1/26/2065	578,826	528,805	0.03%
BRAVO Residential Funding Trust	0.941	2/25/2049	573,741	502,651	0.03%
CSMC Trust	3.240	2/25/2050	534,493	490,382	0.03%
GCAT Trust	1.555	4/25/2065	524,794	482,878	0.03%
BRAVO Residential Funding Trust	1.449	5/25/2060	483,161	457,910	0.03%
Bunker Hill Loan Depository Trust	1.724	2/25/2055	473,920	451,994	0.03%
Ellington Financial Mortgage Trust	1.178	10/25/2065	499,524	450,412	0.03%
New Residential Mortgage Loan Trust	1.650	5/24/2060	462,813	435,228	0.02%
Citigroup Mortgage Loan Trust, Inc.	3.310	2/25/2058	446,404	430,985	0.02%
Bunker Hill Loan Depository Trust	2.724	11/25/2059	426,275	413,865	0.02%
Deephaven Residential Mortgage Trust	0.715	5/25/2065	435,782	401,496	0.02%
Credit Acceptance Auto Loan Trust	1.000	5/15/2030	400,972	398,106	0.02%
New Residential Mortgage Loan Trust	4.000	3/25/2057	419,440	396,038	0.02%
Tricolor Auto Securitization Trust	6.480	8/17/2026	388,979	389,051	0.02%
New Residential Mortgage Loan Trust	4.000	2/25/2057	410,362	388,812	0.02%
JP Morgan Chase Bank NA - CACLN	0.889	12/26/2028	391,890	384,937	0.02%
MFA Trust	1.479	3/25/2065	402,252	375,823	0.02%
COLT Mortgage Loan Trust	0.798	7/27/2054	420,440	364,409	0.02%
New Residential Mortgage Loan Trust	4.000	5/25/2057	362,934	342,618	0.02%
New Residential Mortgage Loan Trust	4.000	12/25/2057	346,745	328,257	0.02%
GCAT Trust	3.247	1/25/2060	335,323	318,453	0.02%
Towd Point Mortgage Trust	2.750	10/25/2057	323,421	311,662	0.02%
BHG Securitization Trust	5.320	10/17/2035	303,102	302,078	0.02%
New Residential Mortgage Loan Trust	0.941	10/25/2058	320,799	295,835	0.02%
Ellington Financial Mortgage Trust	0.797	2/25/2066	344,857	289,218	0.02%
New Residential Mortgage Loan Trust	3.500	12/25/2057	296,282	280,542	0.02%
MetLife Securitization Trust	3.000	4/25/2055	295,297	276,019	0.02%

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New Residential Mortgage Loan Trust	4.000	4/25/2057	290,307	273,838	0.02%
Arroyo Mortgage Trust	3.805	1/25/2049	268,199	254,613	0.01%
Starwood Mortgage Residential Trust	1.486	4/25/2065	270,035	252,457	0.01%
New Residential Mortgage Loan Trust	3.750	11/25/2056	239,731	222,573	0.01%
Residential Mortgage Loan Trust	2.376	1/26/2060	227,868	217,146	0.01%
SoFi Consumer Loan Program Trust	1.300	9/25/2030	217,992	217,095	0.01%
Mill City Mortgage Loan Trust	2.750	1/25/2061	212,492	208,671	0.01%
Mill City Mortgage Loan Trust	3.500	5/25/2058	204,473	201,246	0.01%
Verus Securitization Trust	3.642	11/25/2059	202,758	196,189	0.01%
New Residential Mortgage Loan Trust	3.250	9/25/2056	210,697	192,835	0.01%
Angel Oak Mortgage Trust	2.466	12/25/2059	201,233	190,111	0.01%
New Residential Mortgage Loan Trust	3.750	11/26/2035	193,820	181,296	0.01%
Mill City Mortgage Loan Trust	3.250	5/25/2062	185,344	180,759	0.01%
Verus Securitization Trust	3.417	1/25/2060	183,712	175,140	0.01%
FCI Funding LLC	1.130	4/15/2033	169,440	167,037	0.01%
Ellington Financial Mortgage Trust	2.739	11/25/2059	150,298	142,144	0.01%
New Residential Mortgage Loan Trust	3.750	3/25/2056	138,292	129,316	0.01%
Starwood Mortgage Residential Trust	2.275	2/25/2050	109,281	102,163	0.01%
Affirm Asset Securitization Trust	1.070	8/15/2025	95,251	94,713	0.01%
Accredited Mortgage Loan Trust	5.542	1/25/2035	83,436	83,313	0.00%
Towd Point Mortgage Trust	2.750	7/25/2057	76,933	75,534	0.00%
Amur Equipment Finance Receivables IX LLC	0.750	11/20/2026	73,781	73,354	0.00%
Avant Loans Funding Trust	1.210	7/15/2030	68,123	68,035	0.00%
Sequoia Mortgage Trust	4.500	8/25/2048	40,587	39,533	0.00%
Towd Point Mortgage Trust	2.750	10/25/2056	9,339	9,300	0.00%
BASE CURRENCY					
US DOLLAR			13,274,134	13,274,134	0.75%
CORPORATE BONDS					
Public Service Enterprise Group, Inc.	5.875	10/15/2028	10,350,000	10,661,847	0.60%
Rogers Communications, Inc.	5.000	2/15/2029	10,195,000	10,131,794	0.57%
IQVIA, Inc.	6.250	2/1/2029	8,740,000	9,080,781	0.52%
Manufacturers & Traders Trust Co.	4.700	1/27/2028	8,600,000	8,290,111	0.47%
Crown Castle, Inc.	1.050	7/15/2026	8,600,000	7,819,447	0.44%
Telecom Italia SpA	5.303	5/30/2024	7,450,000	7,419,004	0.42%
Jones Lang LaSalle, Inc.	6.875	12/1/2028	6,980,000	7,394,273	0.42%
Athene Global Funding	5.583	1/9/2029	7,215,000	7,263,582	0.41%
Regal Rexnord Corp.	6.050	4/15/2028	7,030,000	7,133,195	0.40%
Charter Communications Operating LLC/Charter Communications Operating Capital	6.150	11/10/2026	7,050,000	7,107,099	0.40%
HSBC Holdings PLC	1.589	5/24/2027	7,455,000	6,861,776	0.39%
Danske Bank AS	1.549	9/10/2027	7,340,000	6,694,249	0.38%
HSBC Holdings PLC	5.887	8/14/2027	6,560,000	6,620,801	0.38%
American Tower Trust #1	5.490	3/15/2028	6,335,000	6,391,042	0.36%
DAE Funding LLC	1.550	8/1/2024	6,400,000	6,295,154	0.36%
Warnermedia Holdings, Inc.	3.755	3/15/2027	6,490,000	6,196,247	0.35%
CBRE Services, Inc.	5.500	4/1/2029	6,000,000	6,039,614	0.34%

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FS KKR Capital Corp.	1.650	10/12/2024	6,075,000	5,933,134	0.34%
Royalty Pharma PLC	1.200	9/2/2025	6,200,000	5,832,461	0.33%
Solventum Corp.	5.400	3/1/2029	5,775,000	5,786,942	0.33%
GA Global Funding Trust	5.500	1/8/2029	5,740,000	5,767,735	0.33%
Ares Capital Corp.	7.000	1/15/2027	5,560,000	5,721,368	0.32%
Aker BP ASA	3.000	1/15/2025	5,845,000	5,693,649	0.32%
Western Midstream Operating LP	3.100	2/1/2025	5,725,000	5,601,763	0.32%
Standard Chartered PLC	6.301	1/9/2029	5,425,000	5,581,076	0.32%
PNC Financial Services Group, Inc.	6.615	10/20/2027	5,300,000	5,457,529	0.31%
Warnermedia Holdings, Inc.	3.638	3/15/2025	5,520,000	5,411,792	0.31%
Bank of America Corp.	5.819	9/15/2029	5,200,000	5,335,183	0.30%
Goldman Sachs Group, Inc.	6.484	10/24/2029	5,000,000	5,264,651	0.30%
Skyworks Solutions, Inc.	1.800	6/1/2026	5,610,000	5,199,440	0.29%
JDE Peet's NV	0.800	9/24/2024	5,325,000	5,192,889	0.29%
Pacific Gas & Electric Co.	5.450	6/15/2027	5,150,000	5,166,908	0.29%
Societe Generale SA	4.677	6/15/2027	5,200,000	5,124,187	0.29%
Synchrony Financial	4.875	6/13/2025	5,200,000	5,123,239	0.29%
Standard Chartered PLC	7.767	11/16/2028	4,755,000	5,089,362	0.29%
Macquarie Airfinance Holdings Ltd.	6.400	3/26/2029	5,000,000	5,078,350	0.29%
Morgan Stanley	5.173	1/16/2030	5,000,000	5,006,658	0.28%
Huntington Bancshares, Inc.	6.208	8/21/2029	4,890,000	5,003,288	0.28%
SMBC Aviation Capital Finance DAC	5.300	4/3/2029	5,000,000	4,992,102	0.28%
Kinder Morgan, Inc.	5.000	2/1/2029	5,000,000	4,981,552	0.28%
Citigroup, Inc.	5.174	2/13/2030	5,000,000	4,979,609	0.28%
Realty Income Corp.	4.750	2/15/2029	5,000,000	4,941,031	0.28%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	5.100	1/19/2029	4,935,000	4,904,959	0.28%
Corebridge Financial, Inc.	3.650	4/5/2027	5,100,000	4,869,218	0.28%
Teva Pharmaceutical Finance Netherlands III BV	4.750	5/9/2027	5,000,000	4,840,217	0.27%
JDE Peet's NV	1.375	1/15/2027	5,375,000	4,835,389	0.27%
UniCredit SpA	1.982	6/3/2027	5,230,000	4,828,876	0.27%
VICI Properties LP/VICI Note Co., Inc.	4.250	12/1/2026	5,000,000	4,807,848	0.27%
Crown Castle, Inc.	4.800	9/1/2028	4,875,000	4,781,804	0.27%
Wells Fargo & Co.	3.526	3/24/2028	5,000,000	4,760,862	0.27%
Flex Ltd.	3.750	2/1/2026	4,850,000	4,704,153	0.27%
UBS Group AG	1.494	8/10/2027	5,170,000	4,702,321	0.27%
Boeing Co.	2.196	2/4/2026	5,000,000	4,682,205	0.27%
Constellation Software, Inc.	5.158	2/16/2029	4,680,000	4,677,509	0.27%
Var Energi ASA	7.500	1/15/2028	4,340,000	4,590,314	0.26%
BPCE SA	1.652	10/6/2026	4,860,000	4,563,795	0.26%
Credit Suisse AG	1.250	8/7/2026	5,000,000	4,561,259	0.26%
Manufacturers & Traders Trust Co.	4.650	1/27/2026	4,620,000	4,520,465	0.26%
ABN AMRO Bank NV	6.339	9/18/2027	4,400,000	4,476,844	0.25%
JP Morgan Chase & Co.	5.012	1/23/2030	4,450,000	4,433,220	0.25%
Western Midstream Operating LP	6.350	1/15/2029	4,265,000	4,420,122	0.25%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Wells Fargo & Co.	5.574	7/25/2029	4,320,000	4,372,412	0.25%
Public Service Enterprise Group, Inc.	5.200	4/1/2029	4,355,000	4,356,624	0.25%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	6.450	4/15/2027	4,165,000	4,277,876	0.24%
LXP Industrial Trust	6.750	11/15/2028	4,090,000	4,266,395	0.24%
L3Harris Technologies, Inc.	5.050	6/1/2029	4,265,000	4,250,725	0.24%
Genting New York LLC/GENNY Capital, Inc.	3.300	2/15/2026	4,325,000	4,151,178	0.24%
Avolon Holdings Funding Ltd.	2.875	2/15/2025	4,250,000	4,135,751	0.23%
CaixaBank SA	5.673	3/15/2030	4,130,000	4,131,969	0.23%
Nationwide Building Society	6.557	10/18/2027	4,000,000	4,105,023	0.23%
AIB Group PLC	7.583	10/14/2026	4,000,000	4,104,854	0.23%
Ford Motor Credit Co. LLC	3.375	11/13/2025	4,250,000	4,089,572	0.23%
Silgan Holdings, Inc.	1.400	4/1/2026	4,450,000	4,076,684	0.23%
BPCE SA	5.716	1/18/2030	4,035,000	4,055,954	0.23%
CDW LLC/CDW Finance Corp.	2.670	12/1/2026	4,325,000	4,016,883	0.23%
Hyundai Capital America	5.300	1/8/2029	4,000,000	4,004,831	0.23%
Bank of America Corp.	5.202	4/25/2029	4,000,000	4,003,675	0.23%
Hyundai Capital America	5.250	1/8/2027	4,000,000	3,997,695	0.23%
Ares Capital Corp.	5.875	3/1/2029	4,000,000	3,986,947	0.23%
Ford Motor Credit Co. LLC	2.700	8/10/2026	4,275,000	3,986,348	0.23%
JP Morgan Chase & Co.	4.851	7/25/2028	4,000,000	3,965,221	0.22%
Edison International	4.700	8/15/2025	4,000,000	3,951,549	0.22%
HCA, Inc.	3.125	3/15/2027	4,175,000	3,950,000	0.22%
Glencore Funding LLC	6.125	10/6/2028	3,800,000	3,928,565	0.22%
Aviation Capital Group LLC	4.875	10/1/2025	4,000,000	3,926,453	0.22%
Var Energi ASA	5.000	5/18/2027	4,000,000	3,909,576	0.22%
Pacific Gas & Electric Co.	6.100	1/15/2029	3,785,000	3,898,679	0.22%
Scentre Group Trust 1/Scentre Group Trust 2	3.625	1/28/2026	4,020,000	3,898,276	0.22%
Open Text Corp.	6.900	12/1/2027	3,770,000	3,897,490	0.22%
FS KKR Capital Corp.	3.250	7/15/2027	4,275,000	3,894,699	0.22%
BPCE SA	4.750	7/19/2027	3,925,000	3,867,275	0.22%
DXC Technology Co.	1.800	9/15/2026	4,225,000	3,854,943	0.22%
Brandywine Operating Partnership LP	4.100	10/1/2024	3,890,000	3,845,791	0.22%
Flex Ltd.	6.000	1/15/2028	3,775,000	3,842,451	0.22%
Element Fleet Management Corp.	5.643	3/13/2027	3,820,000	3,831,671	0.22%
TD SYNEX Corp.	1.750	8/9/2026	4,150,000	3,795,040	0.22%
RGA Global Funding	6.000	11/21/2028	3,675,000	3,789,371	0.21%
Kilroy Realty LP	4.250	8/15/2029	4,125,000	3,788,067	0.21%
Columbia Pipelines Holding Co. LLC	6.042	8/15/2028	3,680,000	3,762,153	0.21%
Jabil, Inc.	1.700	4/15/2026	4,000,000	3,713,792	0.21%
AES Corp.	1.375	1/15/2026	4,000,000	3,704,571	0.21%
Western Union Co.	1.350	3/15/2026	4,000,000	3,697,058	0.21%
Bank of New York Mellon Corp.	6.317	10/25/2029	3,500,000	3,695,507	0.21%
Bank of America Corp.	1.734	7/22/2027	4,000,000	3,689,168	0.21%
Alliant Energy Finance LLC	5.950	3/30/2029	3,575,000	3,683,881	0.21%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
General Motors Financial Co., Inc.	1.500	6/10/2026	4,000,000	3,680,467	0.21%
Celanese U.S. Holdings LLC	6.350	11/15/2028	3,515,000	3,642,614	0.21%
Barclays PLC	2.279	11/24/2027	3,950,000	3,634,006	0.21%
HSBC Holdings PLC	6.161	3/9/2029	3,530,000	3,628,482	0.21%
ITC Holdings Corp.	4.950	9/22/2027	3,585,000	3,560,806	0.20%
CaixaBank SA	6.684	9/13/2027	3,475,000	3,551,218	0.20%
Piedmont Operating Partnership LP	9.250	7/20/2028	3,325,000	3,541,535	0.20%
American Tower Corp.	5.500	3/15/2028	3,500,000	3,529,365	0.20%
BNP Paribas SA	5.497	5/20/2030	3,500,000	3,509,265	0.20%
ERAC USA Finance LLC	5.000	2/15/2029	3,440,000	3,448,201	0.20%
Deutsche Bank AG	2.552	1/7/2028	3,745,000	3,438,889	0.20%
Societe Generale SA	2.226	1/21/2026	3,500,000	3,393,323	0.19%
Deutsche Bank AG	6.119	7/14/2026	3,350,000	3,360,961	0.19%
BNP Paribas SA	5.335	6/12/2029	3,310,000	3,327,659	0.19%
Tapestry, Inc.	7.000	11/27/2026	3,225,000	3,324,348	0.19%
Credit Agricole SA	1.247	1/26/2027	3,525,000	3,267,580	0.19%
KeyBank NA	4.390	12/14/2027	3,460,000	3,267,578	0.19%
BPCE SA	6.714	10/19/2029	3,120,000	3,265,747	0.19%
Danske Bank AS	5.705	3/1/2030	3,220,000	3,243,231	0.18%
Capital One Financial Corp.	6.312	6/8/2029	3,120,000	3,210,208	0.18%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	2.450	10/29/2026	3,420,000	3,175,045	0.18%
Aviation Capital Group LLC	6.750	10/25/2028	3,000,000	3,128,710	0.18%
Targa Resources Corp.	6.150	3/1/2029	3,000,000	3,121,797	0.18%
Aker BP ASA	2.000	7/15/2026	3,355,000	3,101,452	0.18%
Deutsche Bank AG	2.311	11/16/2027	3,390,000	3,097,889	0.18%
UBS Group AG	6.442	8/11/2028	3,005,000	3,094,649	0.18%
NatWest Group PLC	1.642	6/14/2027	3,335,000	3,066,325	0.17%
Energy Transfer LP	5.550	2/15/2028	3,000,000	3,042,594	0.17%
IQVIA, Inc.	5.700	5/15/2028	3,000,000	3,041,606	0.17%
Lennox International, Inc.	5.500	9/15/2028	3,000,000	3,041,358	0.17%
Hyundai Capital America	5.950	9/21/2026	3,000,000	3,035,707	0.17%
Aircastle Ltd.	5.250	8/11/2025	3,050,000	3,023,469	0.17%
Westpac New Zealand Ltd.	5.195	2/28/2029	3,000,000	3,002,309	0.17%
Santander Holdings USA, Inc.	5.807	9/9/2026	3,000,000	3,001,776	0.17%
Microchip Technology, Inc.	5.050	3/15/2029	3,000,000	3,000,047	0.17%
GLP Capital LP/GLP Financing II, Inc.	5.375	4/15/2026	3,000,000	2,974,100	0.17%
Banque Federative du Credit Mutuel SA	4.753	7/13/2027	3,000,000	2,965,735	0.17%
Wells Fargo & Co.	4.540	8/15/2026	3,000,000	2,962,123	0.17%
Bacardi Ltd.	4.450	5/15/2025	3,000,000	2,958,150	0.17%
Enel Finance International NV	1.375	7/12/2026	3,230,000	2,955,597	0.17%
Santander Holdings USA, Inc.	3.450	6/2/2025	3,035,000	2,950,677	0.17%
Synchrony Bank	5.625	8/23/2027	3,000,000	2,945,141	0.17%
JP Morgan Chase & Co.	4.323	4/26/2028	3,000,000	2,932,139	0.17%
BPCE SA	2.375	1/14/2025	3,000,000	2,920,957	0.17%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Huntington Bancshares, Inc.	4.443	8/4/2028	3,000,000	2,896,249	0.16%
Nordstrom, Inc.	2.300	4/8/2024	2,865,000	2,857,843	0.16%
Beth Israel Lahey Health, Inc.	2.220	7/1/2028	3,206,000	2,856,533	0.16%
Penske Truck Leasing Co. LP/PTL Finance Corp.	1.200	11/15/2025	3,000,000	2,799,193	0.16%
Bacardi Ltd./Bacardi-Martini BV	5.250	1/15/2029	2,825,000	2,798,471	0.16%
Penske Truck Leasing Co. LP/PTL Finance Corp.	5.350	3/30/2029	2,795,000	2,798,418	0.16%
Bank of Ireland Group PLC	6.253	9/16/2026	2,780,000	2,796,155	0.16%
Targa Resources Corp.	5.200	7/1/2027	2,775,000	2,772,139	0.16%
Brighthouse Financial Global Funding	1.750	1/13/2025	2,865,000	2,769,166	0.16%
Dollar General Corp.	5.200	7/5/2028	2,750,000	2,765,673	0.16%
Brighthouse Financial Global Funding	1.550	5/24/2026	3,020,000	2,764,362	0.16%
DNB Bank ASA	1.535	5/25/2027	3,000,000	2,763,293	0.16%
Morgan Stanley	1.512	7/20/2027	3,000,000	2,754,606	0.16%
Illumina, Inc.	5.800	12/12/2025	2,750,000	2,754,238	0.16%
Air Lease Corp.	5.100	3/1/2029	2,750,000	2,730,420	0.15%
Ashtead Capital, Inc.	1.500	8/12/2026	2,995,000	2,727,551	0.15%
Athene Global Funding	1.730	10/2/2026	3,000,000	2,723,070	0.15%
BNP Paribas SA	1.323	1/13/2027	2,915,000	2,710,200	0.15%
Corebridge Global Funding	5.200	1/12/2029	2,700,000	2,705,069	0.15%
Wells Fargo & Co.	4.808	7/25/2028	2,730,000	2,691,798	0.15%
Penske Truck Leasing Co. LP/PTL Finance Corp.	5.700	2/1/2028	2,645,000	2,682,092	0.15%
Ally Financial, Inc.	3.875	5/21/2024	2,690,000	2,681,927	0.15%
Credit Agricole SA	1.907	6/16/2026	2,794,000	2,671,523	0.15%
LKQ Corp.	5.750	6/15/2028	2,565,000	2,611,337	0.15%
Ovintiv, Inc.	5.650	5/15/2028	2,560,000	2,603,272	0.15%
Wells Fargo & Co.	5.198	1/23/2030	2,605,000	2,600,128	0.15%
Barclays PLC	6.490	9/13/2029	2,500,000	2,598,588	0.15%
Cox Communications, Inc.	5.450	9/15/2028	2,565,000	2,597,916	0.15%
Santander U.K. Group Holdings PLC	6.534	1/10/2029	2,500,000	2,585,341	0.15%
Assured Guaranty U.S. Holdings, Inc.	6.125	9/15/2028	2,485,000	2,578,588	0.15%
KBC Group NV	5.796	1/19/2029	2,540,000	2,562,330	0.15%
Marriott International, Inc.	5.550	10/15/2028	2,500,000	2,554,216	0.14%
Barclays PLC	6.496	9/13/2027	2,500,000	2,551,117	0.14%
Lloyds Banking Group PLC	5.985	8/7/2027	2,500,000	2,523,897	0.14%
Societe Generale SA	6.447	1/12/2027	2,500,000	2,523,446	0.14%
Charles Schwab Corp.	6.196	11/17/2029	2,420,000	2,516,390	0.14%
Danske Bank AS	6.466	1/9/2026	2,500,000	2,509,712	0.14%
Bank of America Corp.	5.080	1/20/2027	2,500,000	2,487,939	0.14%
Barclays PLC	5.304	8/9/2026	2,500,000	2,487,626	0.14%
COPT Defense Properties LP	2.250	3/15/2026	2,645,000	2,487,551	0.14%
Philip Morris International, Inc.	4.875	2/13/2029	2,500,000	2,486,348	0.14%
PVH Corp.	4.625	7/10/2025	2,520,000	2,482,477	0.14%
Westpac New Zealand Ltd.	4.902	2/15/2028	2,500,000	2,479,758	0.14%
JP Morgan Chase & Co.	5.299	7/24/2029	2,405,000	2,423,583	0.14%
ONEOK, Inc.	5.650	11/1/2028	2,350,000	2,403,607	0.14%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Regal Rexnord Corp.	6.050	2/15/2026	2,375,000	2,388,163	0.14%
HSBC Holdings PLC	4.755	6/9/2028	2,405,000	2,358,648	0.13%
Wells Fargo & Co.	6.303	10/23/2029	2,135,000	2,223,968	0.13%
Penske Truck Leasing Co. LP/PTL Finance Corp.	4.400	7/1/2027	2,275,000	2,215,314	0.13%
Capital One Financial Corp.	5.468	2/1/2029	2,215,000	2,207,320	0.13%
Cleco Corporate Holdings LLC	3.743	5/1/2026	2,280,000	2,191,961	0.12%
Edison International	5.250	11/15/2028	2,180,000	2,172,247	0.12%
Macquarie Group Ltd.	1.340	1/12/2027	2,340,000	2,170,804	0.12%
Citizens Bank NA	5.284	1/26/2026	2,195,000	2,162,565	0.12%
Berry Global, Inc.	5.500	4/15/2028	2,140,000	2,157,240	0.12%
CNO Global Funding	1.750	10/7/2026	2,355,000	2,146,983	0.12%
Motorola Solutions, Inc.	5.000	4/15/2029	2,145,000	2,135,441	0.12%
JP Morgan Chase & Co.	6.070	10/22/2027	2,050,000	2,092,099	0.12%
JP Morgan Chase & Co.	6.087	10/23/2029	2,000,000	2,080,487	0.12%
CDW LLC/CDW Finance Corp.	4.125	5/1/2025	2,090,000	2,049,518	0.12%
UBS Group AG	4.125	4/15/2026	2,100,000	2,044,718	0.12%
Tyson Foods, Inc.	5.400	3/15/2029	1,990,000	2,007,593	0.11%
Deutsche Bank AG	1.447	4/1/2025	2,000,000	2,000,000	0.11%
BNP Paribas SA	5.176	1/9/2030	2,000,000	1,999,473	0.11%
Navient Corp.	5.875	10/25/2024	2,000,000	1,996,938	0.11%
Morgan Stanley	5.164	4/20/2029	1,990,000	1,989,049	0.11%
General Motors Financial Co., Inc.	5.000	4/9/2027	2,000,000	1,986,067	0.11%
Pacific Gas & Electric Co.	4.950	6/8/2025	2,000,000	1,983,752	0.11%
VICI Properties LP	4.375	5/15/2025	1,985,000	1,951,269	0.11%
Lloyds Banking Group PLC	5.462	1/5/2028	1,950,000	1,950,215	0.11%
Avolon Holdings Funding Ltd.	4.250	4/15/2026	2,000,000	1,930,701	0.11%
Standard Chartered PLC	1.456	1/14/2027	2,070,000	1,919,940	0.11%
Corebridge Global Funding	5.900	9/19/2028	1,870,000	1,916,189	0.11%
Equitable Financial Life Global Funding	1.400	7/7/2025	2,020,000	1,915,525	0.11%
Macquarie Group Ltd.	1.629	9/23/2027	2,065,000	1,876,688	0.11%
BNP Paribas SA	1.675	6/30/2027	2,025,000	1,865,995	0.11%
Equitable Financial Life Global Funding	1.000	1/9/2026	2,000,000	1,848,136	0.10%
Goldman Sachs Group, Inc.	1.542	9/10/2027	2,000,000	1,827,010	0.10%
Marvell Technology, Inc.	4.875	6/22/2028	1,850,000	1,825,442	0.10%
Berry Global, Inc.	1.650	1/15/2027	2,000,000	1,815,259	0.10%
Edison International	3.550	11/15/2024	1,840,000	1,815,173	0.10%
Morgan Stanley	6.407	11/1/2029	1,710,000	1,793,950	0.10%
PeaceHealth Obligated Group	1.375	11/15/2025	1,905,000	1,772,360	0.10%
PTC, Inc.	3.625	2/15/2025	1,784,000	1,746,874	0.10%
SBA Tower Trust	2.836	1/15/2050	1,745,000	1,703,165	0.10%
LYB International Finance III LLC	1.250	10/1/2025	1,791,000	1,681,666	0.10%
Truist Financial Corp.	5.435	1/24/2030	1,660,000	1,658,829	0.09%
Celanese U.S. Holdings LLC	6.050	3/15/2025	1,650,000	1,652,370	0.09%
Bayer U.S. Finance LLC	6.250	1/21/2029	1,610,000	1,638,987	0.09%
CNO Global Funding	1.650	1/6/2025	1,615,000	1,560,380	0.09%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
AIB Group PLC	6.608	9/13/2029	1,490,000	1,553,710	0.09%
NatWest Group PLC	5.847	3/2/2027	1,455,000	1,462,553	0.08%
Fifth Third Bancorp	6.339	7/27/2029	1,415,000	1,459,220	0.08%
Meituan	2.125	10/28/2025	1,535,000	1,454,333	0.08%
Bayer U.S. Finance LLC	6.125	11/21/2026	1,440,000	1,452,452	0.08%
BNP Paribas SA	5.125	1/13/2029	1,445,000	1,443,077	0.08%
AutoZone, Inc.	6.250	11/1/2028	1,350,000	1,416,398	0.08%
Capital One Financial Corp.	5.700	2/1/2030	1,395,000	1,406,579	0.08%
DAE Funding LLC	2.625	3/20/2025	1,450,000	1,403,165	0.08%
Penske Truck Leasing Co. LP/PTL Finance Corp.	2.700	11/1/2024	1,425,000	1,399,770	0.08%
SBA Tower Trust	1.884	7/15/2050	1,390,000	1,297,759	0.07%
Humana, Inc.	5.750	12/1/2028	1,265,000	1,296,981	0.07%
BNP Paribas SA	2.591	1/20/2028	1,390,000	1,287,562	0.07%
Aker BP ASA	5.600	6/13/2028	1,260,000	1,277,323	0.07%
Hyatt Hotels Corp.	5.750	1/30/2027	1,250,000	1,270,389	0.07%
Aircastle Ltd.	5.950	2/15/2029	1,220,000	1,220,646	0.07%
Aircastle Ltd.	4.125	5/1/2024	1,200,000	1,198,065	0.07%
Electricite de France SA	5.700	5/23/2028	1,100,000	1,115,753	0.06%
Goldman Sachs Group, Inc.	4.482	8/23/2028	1,100,000	1,075,826	0.06%
Citizens Financial Group, Inc.	5.841	1/23/2030	1,070,000	1,067,959	0.06%
UBS Group AG	1.305	2/2/2027	1,090,000	1,006,208	0.06%
Energy Transfer LP	6.100	12/1/2028	905,000	938,221	0.05%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	1.750	1/30/2026	1,000,000	933,832	0.05%
SBA Tower Trust	1.631	5/15/2051	1,010,000	914,192	0.05%
Citizens Bank NA	4.119	5/23/2025	873,000	869,620	0.05%
Marvell Technology, Inc.	5.750	2/15/2029	815,000	834,815	0.05%
HEICO Corp.	5.250	8/1/2028	790,000	794,034	0.05%
International Flavors & Fragrances, Inc.	4.450	9/26/2028	800,000	774,537	0.04%
BPCE SA	2.045	10/19/2027	840,000	766,560	0.04%
Columbia Pipelines Holding Co. LLC	6.055	8/15/2026	755,000	763,423	0.04%
Morgan Stanley	5.449	7/20/2029	720,000	726,263	0.04%
Viatis, Inc.	1.650	6/22/2025	755,000	718,086	0.04%
Citizens Bank NA	6.064	10/24/2025	713,000	710,197	0.04%
Cinemark USA, Inc.	8.750	5/1/2025	696,000	697,740	0.04%
Howard University	2.516	10/1/2025	655,000	626,370	0.04%
FirstEnergy Pennsylvania Electric Co.	5.200	4/1/2028	500,000	500,849	0.03%
Howard University	1.991	10/1/2025	500,000	471,881	0.03%
FOREIGN CURRENCY					
EURO CURRENCY			1,751,282	1,889,370	0.11%
MUNICIPAL BONDS					
Oklahoma Dev Finance Auth, OK, Rev	5.450	8/15/2028	1,875,000	1,855,189	0.11%
SENIOR FLOATING RATE INTERESTS					
Elanco Animal Health, Inc.	7.176	8/1/2027	4,731,581	4,712,135	0.27%
Dun & Bradstreet Corp.	8.082	1/18/2029	4,708,189	4,705,977	0.27%
American Builders & Contractors Supply Co., Inc.	7.330	1/31/2031	4,190,397	4,190,188	0.24%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Sedgwick Claims Management Services, Inc.	9.077	2/24/2028	3,474,509	3,479,825	0.20%
Zelis Payments Buyer, Inc.	8.077	9/28/2029	3,443,549	3,441,620	0.20%
United Rentals North America, Inc.	7.077	2/14/2031	3,200,000	3,206,016	0.18%
TransDigm, Inc.	8.570	8/24/2028	3,112,463	3,122,206	0.18%
Great Outdoors Group LLC	9.195	3/6/2028	3,009,508	3,009,087	0.17%
ABG Intermediate Holdings 2 LLC	8.927	12/21/2028	2,732,780	2,741,498	0.16%
Genesee & Wyoming, Inc.	7.402	12/30/2026	2,689,000	2,689,215	0.15%
Asurion LLC	8.692	12/23/2026	2,748,966	2,689,066	0.15%
WEX, Inc.	7.327	3/31/2028	2,620,888	2,618,555	0.15%
Verisure Holding AB	6.902	3/27/2028	2,380,000	2,554,337	0.14%
Telenet Financing USD LLC	7.440	4/30/2028	2,630,000	2,553,283	0.14%
Clean Harbors, Inc.	7.195	10/8/2028	2,491,250	2,493,592	0.14%
HUB International Ltd.	8.574	6/20/2030	2,491,685	2,492,133	0.14%
Fleetcor Technologies Operating Co. LLC	7.177	4/28/2028	2,462,267	2,459,657	0.14%
UFC Holdings LLC	8.336	4/29/2026	2,381,796	2,384,773	0.14%
Ciena Corp.	7.329	10/24/2030	2,377,329	2,380,301	0.14%
Virgin Media Bristol LLC	7.940	1/31/2028	2,325,000	2,288,102	0.13%
Four Seasons Hotels Ltd.	7.430	11/30/2029	2,251,277	2,252,132	0.13%
UGI Energy Services LLC	8.680	2/22/2030	2,177,462	2,185,236	0.12%
Hayward Industries, Inc.	8.195	5/30/2028	2,184,000	2,185,026	0.12%
McAfee Corp.	9.176	3/1/2029	2,181,150	2,174,192	0.12%
Medallion Midland Acquisition LP	8.830	10/18/2028	2,160,304	2,162,097	0.12%
Acrisure LLC	8.945	2/15/2027	2,135,359	2,130,790	0.12%
Core & Main LP	7.971	7/27/2028	2,129,868	2,125,438	0.12%
Brown Group Holding LLC	8.180	6/7/2028	2,089,562	2,087,013	0.12%
Standard Industries, Inc.	7.693	9/22/2028	2,029,309	2,029,309	0.12%
Jazz Financing Lux SARL	8.445	5/5/2028	1,990,326	2,000,278	0.11%
USI, Inc.	8.302	11/22/2029	1,992,580	1,992,301	0.11%
Cinemark USA, Inc.	9.070	5/24/2030	1,985,000	1,991,213	0.11%
SRS Distribution, Inc.	8.945	6/2/2028	1,967,953	1,979,938	0.11%
LBM Acquisition LLC	9.177	12/17/2027	1,966,359	1,961,699	0.11%
Cable One, Inc.	7.445	5/3/2028	1,978,914	1,958,769	0.11%
Beacon Roofing Supply, Inc.	7.579	5/19/2028	1,953,907	1,954,649	0.11%
Blackhawk Network Holdings, Inc.	10.327	3/12/2029	1,929,723	1,930,920	0.11%
Delta 2 Lux SARL	7.559	1/15/2030	1,930,000	1,930,483	0.11%
Quikrete Holdings, Inc.	8.070	2/1/2027	1,903,218	1,903,770	0.11%
Setanta Aircraft Leasing DAC	7.564	11/5/2028	1,900,000	1,902,774	0.11%
Open Text Corp.	8.177	1/31/2030	1,895,746	1,897,907	0.11%
TricorBraun Holdings, Inc.	8.692	3/3/2028	1,911,579	1,887,684	0.11%
E2open LLC	8.945	2/4/2028	1,878,682	1,878,287	0.11%
AlixPartners LLP	7.945	2/4/2028	1,872,097	1,873,614	0.11%
Peraton Corp.	9.180	2/1/2028	1,851,484	1,848,022	0.10%
TK Elevator U.S. Newco, Inc.	9.081	7/30/2027	1,823,821	1,829,147	0.10%
Wec U.S. Holdings Ltd.	8.079	1/27/2031	1,820,012	1,817,373	0.10%
Medline Borrower LP	0.000	10/23/2028	1,801,049	1,804,921	0.10%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Berlin Packaging LLC	8.585	3/11/2028	1,794,508	1,786,432	0.10%
1011778 BC Unlimited Liability Co.	7.580	9/20/2030	1,727,775	1,726,047	0.10%
Quikrete Holdings, Inc.	8.195	3/19/2029	1,715,000	1,715,000	0.10%
Jeld-Wen, Inc.	7.442	7/28/2028	1,706,250	1,704,970	0.10%
KFC Holding Co.	7.191	3/15/2028	1,689,495	1,687,231	0.10%
Aretec Group, Inc.	9.927	8/9/2030	1,674,717	1,683,091	0.10%
LS Group OpCo Acquisition LLC	8.684	11/2/2027	1,678,100	1,677,580	0.10%
IRB Holding Corp.	8.177	12/15/2027	1,666,945	1,666,578	0.09%
Science Applications International Corp.	7.202	2/2/2031	1,659,003	1,664,196	0.09%
UKG, Inc.	8.814	2/10/2031	1,641,921	1,649,720	0.09%
Coherent Corp.	8.195	7/2/2029	1,644,047	1,644,047	0.09%
Carnival Corp.	8.695	10/18/2028	1,642,200	1,642,545	0.09%
Verisure Holding AB	6.945	8/6/2026	1,510,000	1,625,773	0.09%
Surgery Center Holdings, Inc.	8.829	12/19/2030	1,611,259	1,617,752	0.09%
Organon & Co.	8.433	6/2/2028	1,589,063	1,593,703	0.09%
Ctec III GmbH	7.452	3/16/2029	1,487,723	1,584,293	0.09%
Charter Communications Operating LLC	7.076	2/1/2027	1,562,149	1,561,759	0.09%
Zurn LLC	7.445	10/4/2028	1,550,301	1,555,929	0.09%
CHG PPC Parent LLC	8.445	12/8/2028	1,557,107	1,555,161	0.09%
Boels Topholding BV	7.132	2/6/2027	1,443,965	1,552,884	0.09%
DCert Buyer, Inc.	9.330	10/16/2026	1,547,093	1,538,599	0.09%
Light & Wonder International, Inc.	8.075	4/14/2029	1,505,441	1,506,902	0.09%
Lorca Finco PLC	7.604	9/17/2027	1,390,000	1,494,653	0.08%
Virgin Media SFA Finance Ltd.	6.359	1/31/2029	1,400,000	1,465,275	0.08%
AHP Health Partners, Inc.	8.942	8/24/2028	1,462,557	1,464,385	0.08%
Trans Union LLC	7.327	12/1/2028	1,460,219	1,458,759	0.08%
Quartz Acquireco LLC	8.809	6/28/2030	1,432,800	1,434,591	0.08%
Ryan Specialty LLC	8.080	9/1/2027	1,424,750	1,425,463	0.08%
Truist Insurance Holdings LLC	0.000	3/24/2031	1,390,000	1,387,679	0.08%
Bellis Acquisition Co. PLC	6.875	2/16/2026	1,290,000	1,375,433	0.08%
Avantor Funding, Inc.	7.680	11/8/2027	1,372,359	1,372,976	0.08%
Element Solutions, Inc.	7.329	12/18/2030	1,369,814	1,369,814	0.08%
Clarios Global LP	7.080	4/30/2026	1,268,005	1,366,660	0.08%
Ziggo BV	6.859	1/31/2029	1,310,000	1,359,786	0.08%
SS&C Technologies, Inc.	7.195	4/16/2025	1,358,385	1,358,330	0.08%
Gen Digital, Inc.	7.427	9/12/2029	1,329,594	1,328,649	0.08%
Ziggo Financing Partnership	7.940	4/30/2028	1,345,000	1,324,583	0.08%
Crocs, Inc.	7.562	2/20/2029	1,322,250	1,324,498	0.08%
Quikrete Holdings, Inc.	0.000	3/25/2031	1,323,647	1,324,203	0.08%
First Student Bidco, Inc.	8.564	7/21/2028	1,266,187	1,263,553	0.07%
Trans Union LLC	7.177	11/16/2026	1,262,388	1,261,100	0.07%
Station Casinos LLC	0.000	3/14/2031	1,260,000	1,257,568	0.07%
Installed Building Products, Inc.	0.000	12/14/2028	1,249,596	1,249,596	0.07%
Mattress Firm, Inc.	9.814	9/25/2028	1,238,679	1,239,608	0.07%
CSC Holdings LLC	9.825	1/18/2028	1,285,527	1,234,505	0.07%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
IQVIA, Inc.	7.309	1/2/2031	1,226,925	1,231,747	0.07%
Aramark Services, Inc.	7.332	4/6/2028	1,231,985	1,231,221	0.07%
MH Sub I LLC	9.580	5/3/2028	1,228,613	1,219,951	0.07%
APX Group, Inc.	8.695	7/10/2028	1,216,988	1,219,555	0.07%
Catalent Pharma Solutions, Inc.	7.443	2/22/2028	1,214,607	1,213,089	0.07%
Pathway Vet Alliance LLC	9.195	3/31/2027	1,357,104	1,186,624	0.07%
Gray Television, Inc.	7.940	1/2/2026	1,193,748	1,177,836	0.07%
Clydesdale Acquisition Holdings, Inc.	9.105	4/13/2029	1,169,175	1,170,379	0.07%
Summit Materials LLC	7.827	1/12/2029	1,150,000	1,154,888	0.07%
Asurion LLC	9.427	8/19/2028	1,198,123	1,151,444	0.07%
Axalta Coating Systems U.S. Holdings, Inc.	7.330	12/20/2029	1,133,388	1,134,397	0.06%
Clarios Global LP	8.330	5/6/2030	1,127,175	1,128,933	0.06%
PetSmart LLC	9.180	2/11/2028	1,121,250	1,117,281	0.06%
Tecta America Corp.	9.442	4/10/2028	1,106,625	1,108,008	0.06%
CCC Intelligent Solutions, Inc.	7.692	9/21/2028	1,097,600	1,095,767	0.06%
Spirit Aerosystems, Inc.	9.563	1/15/2027	1,081,313	1,085,140	0.06%
Constellation Renewables LLC	8.105	12/15/2027	1,083,721	1,083,721	0.06%
Lorca Finco PLC	8.104	9/17/2027	1,002,234	1,080,125	0.06%
Go Daddy Operating Co. LLC	7.330	11/9/2029	1,073,987	1,072,784	0.06%
MKS Instruments, Inc.	7.823	8/17/2029	1,072,823	1,071,932	0.06%
Polaris Newco LLC	9.574	6/2/2028	1,072,652	1,061,753	0.06%
AAdvantage Loyalty IP Ltd.	10.329	4/20/2028	998,750	1,036,063	0.06%
Tempo Acquisition LLC	8.080	8/31/2028	1,028,623	1,031,195	0.06%
Oryx Midstream Services Permian Basin LLC	8.436	10/5/2028	1,026,416	1,029,536	0.06%
Caesars Entertainment, Inc.	8.663	2/6/2030	1,022,275	1,023,982	0.06%
Ensemble RCM LLC	8.317	8/1/2029	1,013,489	1,015,394	0.06%
Windsor Holdings III LLC	9.326	8/1/2030	1,009,931	1,011,830	0.06%
Savage Enterprises LLC	8.692	9/15/2028	1,004,137	1,003,715	0.06%
Playtika Holding Corp.	8.195	3/13/2028	997,633	997,733	0.06%
Tronox Finance LLC	8.552	4/4/2029	994,156	993,848	0.06%
Harbor Freight Tools USA, Inc.	8.195	10/19/2027	993,823	992,799	0.06%
White Cap Buyer LLC	9.080	10/19/2027	985,326	987,888	0.06%
Iron Mountain, Inc.	7.195	1/2/2026	989,474	987,000	0.06%
Chariot Buyer LLC	8.680	11/3/2028	981,555	979,474	0.06%
Hilton Domestic Operating Co., Inc.	7.429	11/8/2030	974,847	976,289	0.06%
Deerfield Dakota Holding LLC	9.059	4/9/2027	975,811	970,522	0.06%
Covanta Holding Corp.	7.827	11/30/2028	968,875	965,852	0.05%
Hanesbrands, Inc.	9.080	3/8/2030	965,250	964,043	0.05%
MajorDrive Holdings IV LLC	9.571	6/1/2028	962,775	963,738	0.05%
ADMI Corp.	8.820	12/23/2027	993,584	956,324	0.05%
Newfold Digital Holdings Group, Inc.	9.422	2/10/2028	981,300	954,315	0.05%
CSC Holdings LLC	7.940	4/15/2027	1,058,940	951,341	0.05%
Russell Investments U.S. Institutional Holdco, Inc.	8.927	5/30/2025	996,725	950,876	0.05%
Aramark Services, Inc.	7.195	1/15/2027	951,150	949,723	0.05%
Asurion LLC	10.692	1/31/2028	1,055,000	946,863	0.05%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Gardner Denver, Inc.	7.177	3/1/2027	945,543	946,725	0.05%
Michaels Cos., Inc.	9.821	4/15/2028	1,050,251	939,974	0.05%
Go Daddy Operating Co. LLC	7.445	8/10/2027	938,438	938,522	0.05%
Foundation Building Materials, Inc.	8.824	1/31/2028	931,125	931,442	0.05%
SkyMiles IP Ltd.	9.068	10/20/2027	896,250	923,514	0.05%
Froneri U.S., Inc.	7.680	1/29/2027	919,188	919,371	0.05%
Allied Universal Holdco LLC	9.180	5/12/2028	911,754	910,268	0.05%
DT Midstream, Inc.	7.442	6/26/2028	904,478	906,097	0.05%
Petco Health & Wellness Co., Inc.	8.821	3/3/2028	978,475	903,377	0.05%
Alliance Laundry Systems LLC	8.927	10/8/2027	893,270	895,003	0.05%
Fugue Finance LLC	9.343	1/31/2028	886,732	887,841	0.05%
U.S. Foods, Inc.	7.442	9/13/2026	878,117	879,592	0.05%
Filtration Group Corp.	9.695	10/21/2028	871,200	873,378	0.05%
Apple Bidco LLC	8.195	9/22/2028	869,975	868,618	0.05%
Vmed O2 U.K. Holdco 4 Ltd.	7.109	1/31/2029	800,000	849,072	0.05%
Boost Newco Borrower LLC	8.309	1/31/2031	845,000	847,290	0.05%
Tronox Finance LLC	8.043	3/10/2028	843,074	840,874	0.05%
Century DE Buyer LLC	9.317	10/30/2030	815,000	817,445	0.05%
Asurion LLC	8.692	7/31/2027	850,938	816,143	0.05%
Ingram Micro, Inc.	8.571	6/30/2028	803,000	804,004	0.05%
Hertz Corp.	8.692	6/30/2028	831,278	803,456	0.05%
B&G Foods, Inc.	7.827	10/10/2026	788,184	786,884	0.04%
U.S. Foods, Inc.	7.327	11/22/2028	773,608	776,432	0.04%
Belron Finance U.S. LLC	7.578	4/13/2028	768,275	768,275	0.04%
Berlin Packaging LLC	9.196	3/11/2028	765,375	765,811	0.04%
UTZ Quality Foods LLC	8.445	1/20/2028	753,351	754,436	0.04%
GIP Pilot Acquisition Partners LP	8.327	10/4/2030	745,000	746,676	0.04%
Belron Finance U.S. LLC	7.664	4/18/2029	746,250	746,250	0.04%
NorthRiver Midstream Finance LP	0.000	8/16/2030	743,974	744,078	0.04%
NCR Atleos Corp.	10.163	3/27/2029	740,000	743,241	0.04%
Alliant Holdings Intermediate LLC	8.827	11/6/2030	738,801	741,571	0.04%
TransDigm, Inc.	8.598	2/14/2031	733,163	736,564	0.04%
Penn Entertainment, Inc.	8.177	5/3/2029	719,050	719,323	0.04%
Insulet Corp.	8.330	5/4/2028	716,625	717,220	0.04%
Weber-Stephen Products LLC	8.692	10/30/2027	774,072	713,602	0.04%
Iron Mountain, Inc.	7.580	1/31/2031	713,213	706,672	0.04%
Barnes Group, Inc.	7.827	9/3/2030	688,275	688,619	0.04%
Evertec Group LLC	8.830	10/30/2030	675,000	676,688	0.04%
EW Scripps Co.	8.004	5/1/2026	676,426	669,283	0.04%
Ontario Gaming GTA LP	9.559	8/1/2030	665,000	667,022	0.04%
EyeCare Partners LLC	9.324	11/15/2028	1,282,163	665,442	0.04%
Vestis Corp.	7.576	2/22/2031	665,000	664,169	0.04%
American Rock Salt Co. LLC	9.442	6/9/2028	731,250	634,052	0.04%
Nexstar Media, Inc.	7.945	9/18/2026	628,990	628,813	0.04%
Arsenal AIC Parent LLC	9.080	8/18/2030	626,854	628,264	0.04%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
AthenaHealth Group, Inc.	8.580	2/15/2029	635,017	628,171	0.04%
Buckeye Partners LP	7.330	11/1/2026	616,804	617,877	0.04%
Amentum Government Services Holdings LLC	9.445	1/29/2027	616,000	616,770	0.03%
Pegasus BidCo BV	9.057	7/12/2029	600,188	599,689	0.03%
Emerald Borrower LP	7.791	5/31/2030	597,863	597,266	0.03%
NFP Corp.	8.695	2/16/2027	595,068	595,217	0.03%
Verscend Holding Corp.	9.445	8/27/2025	590,652	590,652	0.03%
Avantor Funding, Inc.	6.330	6/12/2028	537,580	578,941	0.03%
Virgin Media Bristol LLC	8.690	1/31/2029	585,000	578,629	0.03%
EW Scripps Co.	8.442	1/7/2028	606,100	576,722	0.03%
IQVIA, Inc.	5.902	6/11/2025	532,882	575,440	0.03%
Zacapa SARL	9.309	3/22/2029	569,592	569,353	0.03%
First Brands Group LLC	10.574	3/30/2027	551,012	551,288	0.03%
Beacon Roofing Supply, Inc.	0.000	5/19/2028	550,000	550,209	0.03%
Surf Holdings LLC	8.941	3/5/2027	549,313	550,000	0.03%
OMNIA Partners LLC	9.074	7/25/2030	545,000	547,044	0.03%
Asurion LLC	9.677	8/19/2028	557,193	536,855	0.03%
Epicor Software Corp.	8.692	7/30/2027	526,620	528,131	0.03%
Great Canadian Gaming Corp.	9.590	11/1/2026	526,975	527,744	0.03%
EP Purchaser LLC	9.071	11/6/2028	524,300	519,975	0.03%
EG America LLC	11.238	2/7/2028	514,599	510,739	0.03%
First Brands Group LLC	10.574	3/30/2027	507,437	507,224	0.03%
Techem Verwaltungsgesellschaft 675 GmbH	6.280	7/15/2025	465,797	501,198	0.03%
AppLovin Corp.	7.830	8/16/2030	500,000	499,375	0.03%
BrightView Landscapes LLC	8.313	4/20/2029	498,170	498,170	0.03%
Phinia, Inc.	11.500	7/3/2028	498,750	498,127	0.03%
Synaptics, Inc.	7.835	12/2/2028	493,638	492,403	0.03%
Belron Finance U.S. LLC	7.821	11/13/2025	475,000	475,447	0.03%
Reverb Buyer, Inc.	8.677	11/1/2028	496,568	441,946	0.03%
AmWINS Group, Inc.	8.195	2/19/2028	434,500	434,921	0.02%
CMG Media Corp.	8.909	12/17/2026	495,079	430,189	0.02%
Birkenstock U.S. BidCo, Inc.	8.827	4/28/2028	389,240	389,587	0.02%
First Student Bidco, Inc.	8.313	7/21/2028	384,030	383,231	0.02%
Carnival Corp.	8.319	8/8/2027	382,113	382,353	0.02%
ICON Luxembourg SARL	7.302	7/3/2028	380,177	380,839	0.02%
Belron Finance U.S. LLC	7.829	10/30/2026	374,400	374,400	0.02%
Xplornet Communications, Inc.	9.571	10/2/2028	809,250	366,315	0.02%
Aramark Services, Inc.	7.329	6/22/2030	363,773	363,547	0.02%
Acrisure LLC	9.695	2/15/2027	361,675	362,127	0.02%
Filtration Group Corp.	8.945	10/21/2028	360,750	361,291	0.02%
Amentum Government Services Holdings LLC	9.329	2/15/2029	359,525	359,974	0.02%
Fluidra Finco SL	7.355	1/29/2029	342,125	341,355	0.02%
MIWD Holdco II LLC	0.000	3/21/2031	340,000	341,275	0.02%
Mileage Plus Holdings LLC	10.733	6/21/2027	295,750	304,185	0.02%
Waystar Technologies, Inc.	9.330	10/22/2029	300,612	301,063	0.02%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
AssuredPartners, Inc.	8.827	2/12/2027	289,838	290,020	0.02%
Delos Aircraft Leasing DAC	7.302	10/31/2027	274,000	274,480	0.02%
Whitewater Whistler Holdings LLC	8.063	2/15/2030	273,388	273,645	0.02%
Boluda Towage SL	7.202	7/30/2026	240,000	258,357	0.01%
Nouryon USA LLC	9.419	4/3/2028	255,237	255,620	0.01%
Prestige Brands, Inc.	7.442	7/3/2028	253,750	254,702	0.01%
Air Canada	7.833	3/14/2031	250,000	250,158	0.01%
SS&C Technologies, Inc.	7.195	4/16/2025	238,676	238,666	0.01%
Ingersoll-Rand Services Co.	7.177	3/1/2027	227,937	228,221	0.01%
SS&C Technologies, Inc.	7.195	4/16/2025	225,350	225,341	0.01%
DirecTV Financing LLC	10.695	8/2/2029	209,805	209,471	0.01%
Hertz Corp.	8.692	6/30/2028	160,681	155,303	0.01%
AssuredPartners, Inc.	9.077	2/12/2027	108,628	108,673	0.01%
NASCAR Holdings LLC	7.945	10/19/2026	97,965	98,276	0.01%
PRA Health Sciences, Inc.	7.302	7/3/2028	94,721	94,886	0.01%
WestJet Airlines Ltd.	8.427	12/11/2026	88,041	87,945	0.00%
Covanta Holding Corp.	7.827	11/30/2028	73,868	73,637	0.00%
Entegris, Inc.	0.000	7/6/2029	0.05	0.05	0.00%
Altice Financing SA	10.314	10/31/2027	0.00	0.00	0.00%
SHORT-TERM INVESTMENTS					
Fixed Income Clearing Corp.		4/1/2024	1,712,635	1,712,635	0.10%
U.S. GOVERNMENT AGENCIES					
Federal National Mortgage Association	4.000	5/25/2052	12,680,970	12,119,260	0.69%
Federal National Mortgage Association	3.375	8/25/2048	9,217,139	8,573,485	0.49%
Federal National Mortgage Association	5.800	6/25/2041	7,426,618	7,612,623	0.43%
Government National Mortgage Association	4.500	7/20/2048	6,707,108	6,494,230	0.37%
Federal National Mortgage Association	4.500	9/25/2040	6,172,507	6,074,775	0.34%
Federal National Mortgage Association	4.500	5/25/2040	4,752,993	4,676,342	0.27%
Federal Home Loan Mortgage Corp.	4.000	8/15/2054	4,409,823	4,236,438	0.24%
Federal Home Loan Mortgage Corp.	2.000	5/15/2040	3,769,162	3,322,698	0.19%
Federal Home Loan Mortgage Corp.	1.000	1/15/2041	3,352,559	2,969,466	0.17%
Federal National Mortgage Association	3.000	2/25/2043	2,925,631	2,635,818	0.15%
Government National Mortgage Association	2.500	10/20/2041	2,666,685	2,530,630	0.14%
Federal National Mortgage Association	3.000	3/1/2033	2,532,180	2,411,373	0.14%
Federal Home Loan Mortgage Corp.	4.500	5/25/2045	2,448,500	2,356,204	0.13%
Federal National Mortgage Association	2.500	3/25/2035	2,442,027	2,314,558	0.13%
Federal National Mortgage Association	3.500	10/25/2035	2,096,112	1,984,117	0.11%
Federal Home Loan Mortgage Corp.	3.500	3/1/2032	1,890,570	1,824,778	0.10%
Federal Home Loan Mortgage Corp.	2.500	12/15/2042	1,998,149	1,801,873	0.10%
Federal National Mortgage Association	2.000	12/25/2042	2,117,693	1,769,755	0.10%
Federal National Mortgage Association	4.000	11/25/2041	1,864,588	1,757,922	0.10%
Federal Home Loan Mortgage Corp.	5.000	12/25/2048	1,692,168	1,682,172	0.10%
Federal Home Loan Mortgage Corp.	1.000	5/15/2041	1,759,526	1,610,249	0.09%
Federal Home Loan Mortgage Corp.	3.500	7/25/2048	1,567,085	1,467,894	0.08%
Federal National Mortgage Association	3.250	11/25/2043	1,513,903	1,443,829	0.08%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal Home Loan Mortgage Corp.	3.000	4/1/2031	1,434,452	1,364,066	0.08%
Government National Mortgage Association	2.500	7/20/2042	1,332,890	1,257,418	0.07%
Federal Home Loan Mortgage Corp.	2.000	9/15/2041	1,246,313	1,156,482	0.07%
Federal National Mortgage Association	2.000	4/25/2034	1,155,736	1,109,896	0.06%
Government National Mortgage Association	2.000	5/20/2046	1,265,219	1,082,611	0.06%
Federal National Mortgage Association	3.500	7/25/2045	907,760	879,258	0.05%
Federal Home Loan Mortgage Corp.	1.000	6/15/2044	856,118	776,172	0.04%
Federal Home Loan Mortgage Corp.	4.500	7/15/2040	763,046	751,662	0.04%
Federal Home Loan Mortgage Corp.	1.000	5/25/2033	806,246	725,864	0.04%
Federal National Mortgage Association	1.500	11/25/2042	726,601	667,158	0.04%
Federal National Mortgage Association	3.500	12/1/2026	665,250	646,279	0.04%
Government National Mortgage Association	3.500	5/20/2048	630,254	587,596	0.03%
Federal National Mortgage Association	3.000	5/25/2047	549,236	525,732	0.03%
Federal National Mortgage Association	3.500	5/25/2056	514,941	489,736	0.03%
Government National Mortgage Association	3.000	8/20/2045	489,544	457,223	0.03%
Federal Home Loan Mortgage Corp.	1.250	7/15/2031	257,199	254,111	0.01%
Federal Home Loan Mortgage Corp.	3.500	4/1/2027	215,577	209,943	0.01%
Federal National Mortgage Association	3.500	11/1/2026	173,631	169,684	0.01%
Federal National Mortgage Association	3.500	12/1/2028	117,242	113,819	0.01%
Federal Home Loan Mortgage Corp.	3.500	9/15/2043	61,867	60,509	0.00%
Government National Mortgage Association	5.000	8/20/2039	57,612	57,195	0.00%
Federal National Mortgage Association	3.000	4/25/2043	29,351	28,712	0.00%
Federal Home Loan Mortgage Corp.	6.385	11/25/2048	21,338	21,325	0.00%
Federal Home Loan Mortgage Corp.	3.750	5/15/2039	16,984	16,937	0.00%
U.S. GOVERNMENT SECURITIES					
U.S. Treasury Notes	4.625	3/15/2026	313,600,000	320,631,502	18.19%
U.S. Treasury Notes	2.125	5/31/2026	44,025,000	41,809,992	2.37%
U.S. Treasury Notes	2.750	5/15/2025	20,000,000	19,518,750	1.11%
U.S. Treasury Notes	2.625	5/31/2027	15,000,000	14,220,117	0.81%
U.S. Treasury Notes	3.250	6/30/2027	10,950,000	10,578,727	0.60%
U.S. Treasury Notes	3.875	1/15/2026	10,000,000	9,858,984	0.56%
U.S. Treasury Notes	4.000	2/15/2026	5,000,000	4,938,867	0.28%
DERIVATIVES - FOREIGN CURRENCY CONTRACTS					
EURO CURRENCY		4/30/2024	(18,380,496)	88,081	0.00%
EURO CURRENCY		4/3/2024	(2,614,000)	10,558	0.00%
EURO CURRENCY		5/8/2024	(2,614,000)	7,909	0.00%
EURO CURRENCY		4/3/2024	2,614,000	(7,905)	0.00%
DERIVATIVES - FUTURES CONTRACTS					
U.S. Treasury 10-Year Note Future		6/18/2024	(62,200,000)	(221,001)	-0.01%
U.S. Treasury 5-Year Note Future		6/28/2024	(177,700,000)	(507,061)	-0.03%
TOTAL INVESTMENTS				2,081,940,617	118.11%
OTHER ASSETS LESS LIABILITIES				(319,163,635)	-18.11%
TOTAL NET ASSETS				1,762,776,982	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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