

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>					
Symphony CLO XXV Ltd.	6.551	4/19/2034	6,615,000	6,577,751	0.37%
Sound Point CLO XXIX Ltd.	6.656	4/25/2034	5,775,000	5,735,124	0.33%
Venture 42 CLO Ltd.	6.706	4/15/2034	5,775,000	5,733,974	0.33%
SG Commercial Mortgage Securities Trust	2.632	3/15/2037	5,410,000	4,943,756	0.28%
FirstKey Homes Trust	4.250	7/17/2039	4,840,307	4,683,867	0.27%
Wellfleet CLO X Ltd.	6.749	7/20/2032	4,553,126	4,549,957	0.26%
RR 23 Ltd.	7.964	10/15/2035	4,490,000	4,524,726	0.26%
Columbia Cent CLO 27 Ltd.	6.776	1/25/2035	4,485,000	4,466,997	0.25%
BX Trust	7.776	8/15/2039	4,321,459	4,348,442	0.25%
Imperial Fund Mortgage Trust	3.638	3/25/2067	4,570,800	4,236,770	0.24%
Seasoned Credit Risk Transfer Trust	3.500	7/25/2058	4,672,385	4,195,669	0.24%
Towd Point Mortgage Trust	2.918	11/30/2060	5,047,374	4,170,469	0.24%
CSMC Trust	2.265	11/25/2066	4,751,217	4,147,073	0.24%
Cirrus Funding Ltd.	4.800	1/25/2037	4,175,000	4,086,640	0.23%
Verus Securitization Trust	1.829	10/25/2066	4,712,950	4,080,291	0.23%
Hertz Vehicle Financing III LLC	5.940	2/25/2028	3,980,000	4,040,288	0.23%
TYSN Mortgage Trust	6.580	12/10/2033	3,530,000	3,691,046	0.21%
COLT Mortgage Loan Trust	4.550	4/25/2067	3,644,160	3,644,024	0.21%
COLT Mortgage Loan Trust	1.110	10/25/2066	4,221,890	3,493,793	0.20%
Federal National Mortgage Association Connecticut Avenue Securities	9.820	1/25/2042	3,155,000	3,315,816	0.19%
PRPM LLC	5.610	10/25/2025	3,321,877	3,314,379	0.19%
OBX Trust	2.305	11/25/2061	3,842,870	3,297,657	0.19%
Battalion CLO 18 Ltd.	7.472	3/13/2037	3,285,000	3,278,926	0.19%
Carvana Auto Receivables Trust	4.130	4/12/2027	3,315,413	3,270,868	0.19%
GS Mortgage Securities Corp. Trust	2.954	11/5/2034	4,340,000	3,220,382	0.18%
Retained Vantage Data Centers Issuer LLC	5.000	9/15/2048	3,315,000	3,204,309	0.18%
CD Mortgage Trust	2.459	8/10/2049	3,344,985	3,116,835	0.18%
Elmwood CLO 19 Ltd.	7.717	10/17/2036	3,085,000	3,113,706	0.18%
Tricon Residential Trust	4.849	7/17/2040	3,148,861	3,104,916	0.18%
Pretium Mortgage Credit Partners LLC	2.981	1/25/2052	3,153,301	3,066,270	0.17%
Domino's Pizza Master Issuer LLC	4.116	7/25/2048	3,103,063	3,018,922	0.17%
Octagon 61 Ltd.	7.668	4/20/2036	3,005,000	3,017,762	0.17%
Progress Residential Trust	1.510	10/17/2038	3,295,138	2,996,228	0.17%
First Franklin Mortgage Loan Trust	5.924	4/25/2036	3,267,261	2,950,367	0.17%
Seasoned Credit Risk Transfer Trust	3.500	3/25/2058	3,302,299	2,923,161	0.17%
Wells Fargo Commercial Mortgage Trust	2.942	10/15/2049	3,085,000	2,906,388	0.17%
CAMB Commercial Mortgage Trust	8.173	12/15/2037	2,920,000	2,898,100	0.16%
New Economy Assets Phase 1 Sponsor LLC	1.910	10/20/2061	3,150,000	2,759,478	0.16%
Pretium Mortgage Credit Partners LLC	1.992	2/25/2061	2,802,492	2,725,200	0.16%
NMLT Trust	1.185	5/25/2056	3,219,208	2,641,244	0.15%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Benefit Street Partners CLO XXXI Ltd.	7.675	4/25/2036	2,590,000	2,603,590	0.15%
Texas Debt Capital CLO Ltd.	7.618	4/20/2036	2,580,000	2,588,341	0.15%
ARI Fleet Lease Trust	5.410	2/17/2032	2,542,845	2,536,822	0.14%
Starwood Mortgage Residential Trust	1.920	11/25/2066	2,976,129	2,487,124	0.14%
BPR Trust	8.557	8/15/2039	2,335,000	2,340,755	0.13%
GS Mortgage Securities Corp. II	5.507	3/10/2041	2,360,000	2,340,454	0.13%
Seasoned Credit Risk Transfer Trust	3.500	10/25/2058	2,635,281	2,330,247	0.13%
CPS Auto Receivables Trust	5.910	8/16/2027	2,276,020	2,277,253	0.13%
Westlake Automobile Receivables Trust	4.310	9/15/2027	2,285,000	2,264,993	0.13%
Aligned Data Centers Issuer LLC	6.000	8/17/2048	2,220,000	2,220,625	0.13%
Navient Private Education Refi Loan Trust	5.510	10/15/2071	2,210,226	2,220,136	0.13%
Elmwood CLO 23 Ltd.	7.564	4/16/2036	2,155,000	2,166,984	0.12%
Chesapeake Funding II LLC	5.650	5/15/2035	2,102,735	2,105,047	0.12%
510 Asset-Backed Trust	2.116	6/25/2061	2,139,739	2,077,685	0.12%
OBX Trust	1.054	7/25/2061	2,593,006	2,012,846	0.11%
Domino's Pizza Master Issuer LLC	2.662	4/25/2051	2,256,200	2,007,846	0.11%
Santander Drive Auto Receivables Trust	5.610	7/17/2028	2,000,000	2,004,916	0.11%
Flagship Credit Auto Trust	4.690	7/17/2028	2,031,000	1,999,422	0.11%
NJ Trust	6.481	1/6/2029	1,890,000	1,954,889	0.11%
PRPM LLC	1.867	4/25/2026	2,026,539	1,953,391	0.11%
OBX Trust	1.101	5/25/2061	2,443,823	1,943,962	0.11%
PRPM LLC	1.793	6/25/2026	1,988,401	1,940,127	0.11%
AmeriCredit Automobile Receivables Trust	2.580	9/18/2025	1,931,829	1,928,719	0.11%
Citigroup Commercial Mortgage Trust	4.061	11/15/2049	2,357,000	1,920,291	0.11%
Stack Infrastructure Issuer LLC	5.900	7/25/2048	1,880,000	1,854,092	0.11%
Golub Capital Partners CLO 68B Ltd.	8.125	7/25/2036	1,830,000	1,848,496	0.11%
Ellington Financial Mortgage Trust	2.206	1/25/2067	2,164,581	1,842,225	0.10%
Wendy's Funding LLC	3.884	3/15/2048	1,949,873	1,840,860	0.10%
Wells Fargo NA	1.760	3/15/2063	20,533,115	1,796,450	0.10%
Verus Securitization Trust	1.824	11/25/2066	2,057,577	1,761,485	0.10%
CSMC Trust	1.841	10/25/2066	2,040,421	1,757,713	0.10%
Progress Residential Trust	4.300	3/17/2040	1,796,018	1,739,522	0.10%
GS Mortgage Securities Trust	4.955	4/10/2047	2,215,000	1,731,416	0.10%
HarborView Mortgage Loan Trust	5.921	12/19/2036	1,848,682	1,729,483	0.10%
Madison Park Funding LXVII Ltd.	6.831	4/25/2037	1,725,000	1,726,185	0.10%
Benchmark Mortgage Trust	6.054	12/15/2056	1,535,000	1,648,184	0.09%
Banc of America Funding Trust	5.773	5/25/2037	1,934,234	1,639,063	0.09%
MFA LLC	5.363	3/25/2060	1,663,242	1,635,561	0.09%
Seasoned Credit Risk Transfer Trust	2.500	8/25/2059	1,957,052	1,600,574	0.09%
Federal National Mortgage Association Connecticut Avenue Securities	8.470	12/25/2041	1,547,000	1,589,303	0.09%
Enterprise Fleet Financing LLC	5.420	10/22/2029	1,580,000	1,585,932	0.09%
PRPM LLC	1.793	7/25/2026	1,646,790	1,585,439	0.09%
Seasoned Credit Risk Transfer Trust	3.500	11/25/2057	1,741,189	1,581,371	0.09%
Angel Oak Mortgage Trust	1.820	11/25/2066	1,836,185	1,579,926	0.09%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Affirm Asset Securitization Trust	6.610	1/18/2028	1,535,000	1,544,479	0.09%
Avis Budget Rental Car Funding AESOP LLC	5.900	8/21/2028	1,510,000	1,537,684	0.09%
BBCMS Mortgage Trust	5.419	2/15/2057	1,490,000	1,534,023	0.09%
COLT Mortgage Loan Trust	0.910	6/25/2066	1,855,068	1,513,934	0.09%
Navient Private Education Refi Loan Trust	1.110	2/18/2070	1,749,702	1,494,637	0.09%
Credit Acceptance Auto Loan Trust	5.680	3/15/2034	1,470,000	1,475,788	0.08%
PRPM LLC	2.487	10/25/2026	1,508,593	1,469,554	0.08%
VOLT XCIV LLC	5.240	2/27/2051	1,496,929	1,463,010	0.08%
PRET LLC	1.868	7/25/2051	1,526,365	1,459,104	0.08%
VCAT LLC	1.743	5/25/2051	1,492,523	1,441,343	0.08%
Legacy Mortgage Asset Trust	1.750	7/25/2061	1,474,195	1,413,294	0.08%
Invesco U.S. CLO Ltd.	7.618	4/21/2036	1,390,000	1,393,631	0.08%
Progress Residential Trust	4.750	10/27/2039	1,395,187	1,372,034	0.08%
GSAMP Trust	5.534	1/25/2037	2,319,289	1,364,010	0.08%
Federal National Mortgage Association Connecticut Avenue Securities	8.020	7/25/2043	1,305,000	1,350,486	0.08%
Soundview Home Loan Trust	5.624	7/25/2037	1,531,972	1,345,715	0.08%
BBCMS Mortgage Trust	5.439	12/15/2055	1,300,000	1,338,224	0.08%
Summit Issuer LLC	2.290	12/20/2050	1,435,000	1,337,986	0.08%
Wells Fargo NA	0.875	1/15/2063	33,760,291	1,322,441	0.08%
American Credit Acceptance Receivables Trust	6.090	11/12/2027	1,315,000	1,318,461	0.07%
CSMC Trust	0.938	5/25/2066	1,630,968	1,309,204	0.07%
Federal National Mortgage Association Connecticut Avenue Securities	8.421	6/25/2043	1,244,000	1,306,335	0.07%
Westlake Automobile Receivables Trust	1.650	2/17/2026	1,302,242	1,288,868	0.07%
Domino's Pizza Master Issuer LLC	3.668	10/25/2049	1,392,000	1,281,080	0.07%
Toorak Mortgage Corp. Ltd.	3.240	6/25/2024	1,289,837	1,276,200	0.07%
New Residential Mortgage Loan Trust	6.194	1/25/2048	1,313,107	1,272,570	0.07%
Morgan Stanley Capital I Trust	4.944	7/15/2049	1,460,000	1,256,332	0.07%
Prestige Auto Receivables Trust	1.620	11/16/2026	1,253,849	1,243,062	0.07%
Federal National Mortgage Association Connecticut Avenue Securities	9.785	5/25/2029	1,180,762	1,242,466	0.07%
Wingstop Funding LLC	2.841	12/5/2050	1,359,300	1,234,214	0.07%
Avis Budget Rental Car Funding AESOP LLC	5.360	6/20/2030	1,220,000	1,226,780	0.07%
GCAT Trust	1.036	5/25/2066	1,493,034	1,219,086	0.07%
New Residential Mortgage Loan Trust	3.750	11/25/2056	1,307,981	1,214,369	0.07%
New Residential Mortgage Loan Trust	3.750	11/26/2035	1,292,133	1,208,641	0.07%
Santander Drive Auto Receivables Trust	4.980	2/15/2028	1,210,000	1,201,698	0.07%
JP Morgan Chase Commercial Mortgage Securities Trust	2.733	10/15/2045	1,367,343	1,198,480	0.07%
JP Morgan Chase Commercial Mortgage Securities Trust	2.812	1/16/2037	1,400,000	1,191,295	0.07%
GSAA Home Equity Trust	5.604	2/25/2037	4,254,679	1,183,930	0.07%
GCAT Trust	1.915	8/25/2066	1,354,308	1,178,059	0.07%
New Residential Mortgage Loan Trust	4.000	5/25/2057	1,240,999	1,171,533	0.07%
CSMC Trust	3.250	4/25/2047	1,296,699	1,168,510	0.07%
Verus Securitization Trust	0.938	7/25/2066	1,372,048	1,168,195	0.07%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
DLLAA LLC	5.640	2/22/2028	1,150,000	1,161,695	0.07%
PRPM LLC	1.867	4/25/2026	1,169,686	1,145,841	0.07%
Arroyo Mortgage Trust	3.347	4/25/2049	1,219,594	1,142,297	0.06%
DT Auto Owner Trust	5.410	2/15/2029	1,135,000	1,128,868	0.06%
Exeter Automobile Receivables Trust	4.570	1/15/2027	1,118,553	1,115,095	0.06%
New Residential Mortgage Loan Trust	6.944	6/25/2057	1,112,895	1,112,982	0.06%
CSMC Trust	1.796	12/27/2060	1,150,523	1,107,367	0.06%
World Omni Auto Receivables Trust	5.030	5/15/2029	1,090,000	1,083,670	0.06%
Legacy Mortgage Asset Trust	1.750	4/25/2061	1,111,886	1,078,233	0.06%
Benchmark Mortgage Trust	1.189	3/15/2062	21,582,644	1,076,553	0.06%
Progress Residential Trust	3.200	4/17/2039	1,116,866	1,051,744	0.06%
New Residential Mortgage Loan Trust	3.500	8/25/2059	1,112,256	1,030,443	0.06%
WaMu Mortgage Pass-Through Certificates Trust	4.399	12/25/2046	1,284,009	1,029,182	0.06%
DT Auto Owner Trust	5.190	10/16/2028	1,030,000	1,023,585	0.06%
Stack Infrastructure Issuer LLC	5.900	3/25/2049	1,010,000	1,012,924	0.06%
Angel Oak Mortgage Trust	0.909	1/25/2066	1,217,317	1,007,701	0.06%
SFS Auto Receivables Securitization Trust	5.710	1/22/2030	985,000	995,454	0.06%
BBCMS Mortgage Trust	4.600	6/15/2055	1,000,000	971,077	0.06%
MFA Trust	1.029	11/25/2064	1,114,723	958,622	0.05%
PRET LLC	2.487	7/25/2051	953,261	933,559	0.05%
Angel Oak Mortgage Trust	0.985	4/25/2066	1,099,147	900,619	0.05%
CF Hippolyta Issuer LLC	1.990	7/15/2060	1,022,869	879,596	0.05%
BBCMS Mortgage Trust	1.626	2/15/2057	7,957,529	871,984	0.05%
Verus Securitization Trust	0.918	2/25/2064	969,138	857,258	0.05%
Progress Residential Trust	4.451	6/17/2039	875,072	853,322	0.05%
New Residential Mortgage Loan Trust	4.000	12/25/2057	899,958	851,972	0.05%
CF Hippolyta Issuer LLC	1.690	7/15/2060	905,504	846,612	0.05%
BBCMS Mortgage Trust	3.662	4/15/2055	925,000	835,227	0.05%
Seasoned Credit Risk Transfer Trust	3.500	8/25/2058	928,434	828,327	0.05%
Seasoned Credit Risk Transfer Trust	3.500	10/25/2058	913,364	822,595	0.05%
Benchmark Mortgage Trust	1.511	1/15/2054	10,349,318	797,884	0.05%
BBCMS Mortgage Trust	1.454	2/15/2050	23,918,514	790,562	0.04%
JP Morgan Chase Commercial Mortgage Securities Trust	3.772	12/15/2047	1,290,924	788,657	0.04%
CHL Mortgage Pass-Through Trust	4.428	9/25/2047	912,031	786,441	0.04%
DC Trust	5.727	4/13/2028	760,000	762,867	0.04%
Exeter Automobile Receivables Trust	2.580	9/15/2025	764,060	759,808	0.04%
Commercial Mortgage Trust	2.819	1/10/2039	841,000	759,585	0.04%
Commercial Mortgage Trust	3.896	1/10/2039	860,000	742,343	0.04%
Federal National Mortgage Association Connecticut Avenue Securities	7.120	2/25/2044	726,000	728,496	0.04%
Verus Securitization Trust	1.031	2/25/2066	834,883	720,258	0.04%
MFA Trust	1.153	4/25/2065	799,230	713,270	0.04%
Federal National Mortgage Association Connecticut Avenue Securities	8.985	7/25/2029	683,028	707,788	0.04%
Angel Oak Mortgage Trust	0.990	4/25/2053	763,918	699,202	0.04%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
CSFB Mortgage-Backed Pass-Through Certificates	5.500	6/25/2035	950,829	693,781	0.04%
CNH Equipment Trust	4.770	10/15/2030	690,000	683,875	0.04%
Wells Fargo NA	0.710	11/15/2050	32,483,076	677,048	0.04%
Federal National Mortgage Association Connecticut Avenue Securities	8.420	10/25/2041	654,800	673,604	0.04%
Westlake Automobile Receivables Trust	5.410	1/18/2028	655,000	653,308	0.04%
Exeter Automobile Receivables Trust	6.030	8/16/2027	649,000	649,393	0.04%
Avis Budget Rental Car Funding AESOP LLC	5.580	12/20/2030	645,000	643,757	0.04%
Wells Fargo NA	0.810	9/15/2062	17,730,833	629,305	0.04%
Enterprise Fleet Financing LLC	5.160	9/20/2030	630,000	628,642	0.04%
Verus Securitization Trust	4.130	2/25/2067	665,372	623,209	0.04%
Federal National Mortgage Association Connecticut Avenue Securities	7.820	2/25/2044	615,000	618,844	0.04%
SFAVE Commercial Mortgage Securities Trust	3.872	1/5/2043	790,000	610,026	0.03%
Deephaven Residential Mortgage Trust	0.899	4/25/2066	706,928	608,283	0.03%
BRAVO Residential Funding Trust	0.941	2/25/2049	691,657	605,957	0.03%
Ellington Financial Mortgage Trust	0.931	6/25/2066	748,494	601,368	0.03%
GSR Mortgage Loan Trust	4.713	1/25/2036	659,378	593,688	0.03%
Federal National Mortgage Association Connecticut Avenue Securities	7.870	7/25/2042	567,180	582,157	0.03%
New Residential Mortgage Loan Trust	0.941	10/25/2058	627,369	578,548	0.03%
CF Hippolyta Issuer LLC	5.970	8/15/2062	579,438	565,062	0.03%
Flagship Credit Auto Trust	5.050	1/18/2028	570,000	564,206	0.03%
Wells Fargo NA	0.590	11/15/2062	19,806,019	545,220	0.03%
PRPM LLC	5.363	11/25/2025	545,126	543,455	0.03%
Fieldstone Mortgage Investment Trust	5.984	5/25/2036	745,596	525,847	0.03%
BRAVO Residential Funding Trust	0.970	3/25/2060	538,408	501,767	0.03%
RBSGC Mortgage Loan Trust	6.250	1/25/2037	545,306	497,774	0.03%
Starwood Mortgage Residential Trust	0.943	5/25/2065	541,495	494,817	0.03%
WaMu Mortgage Pass-Through Certificates Trust	3.811	6/25/2037	573,278	482,748	0.03%
Lehman XS Trust	5.864	7/25/2046	534,423	479,187	0.03%
Banc of America Funding Trust	6.043	5/20/2047	531,085	478,656	0.03%
Countrywide Alternative Loan Trust	6.084	11/25/2035	575,432	461,087	0.03%
Wells Fargo NA	0.885	5/15/2062	12,550,506	454,598	0.03%
HarborView Mortgage Loan Trust	5.821	1/19/2038	517,797	448,492	0.03%
BBCMS Mortgage Trust	5.710	12/15/2055	425,000	444,910	0.03%
GSAA Home Equity Trust	5.804	11/25/2036	1,890,945	443,712	0.03%
IndyMac INDX Mortgage Loan Trust	3.918	3/25/2036	623,435	441,971	0.03%
WFRBS Commercial Mortgage Trust	5.000	6/15/2044	710,000	433,317	0.02%
VCAT LLC	5.115	3/27/2051	408,299	404,157	0.02%
Tricolor Auto Securitization Trust	6.480	8/17/2026	392,104	392,176	0.02%
BCAP LLC Trust	5.804	3/25/2037	449,682	381,536	0.02%
DC Trust	7.036	4/13/2028	380,000	380,870	0.02%
Exeter Automobile Receivables Trust	2.730	12/15/2025	380,213	376,642	0.02%
Wells Fargo Commercial Mortgage Trust	4.140	5/15/2048	430,000	369,527	0.02%
Bear Stearns ALT-A Trust	5.944	1/25/2036	407,961	368,600	0.02%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
GLS Auto Receivables Issuer Trust	4.920	1/15/2027	365,000	362,482	0.02%
AASET Trust	3.351	1/16/2040	402,415	359,520	0.02%
Wells Fargo NA	0.995	2/15/2056	5,555,104	348,311	0.02%
CF Hippolyta Issuer LLC	1.530	3/15/2061	381,691	344,132	0.02%
Sapphire Aviation Finance II Ltd.	3.228	3/15/2040	374,473	340,781	0.02%
Federal National Mortgage Association Connecticut Avenue Securities	7.585	11/25/2039	329,274	331,693	0.02%
Morgan Stanley Mortgage Loan Trust	5.784	11/25/2036	1,171,771	331,152	0.02%
BX Trust	8.289	3/15/2026	328,000	327,795	0.02%
Residential Accredited Loans, Inc. Trust	6.000	12/25/2035	354,711	305,825	0.02%
Soundview Home Loan Trust	5.944	11/25/2036	318,162	299,646	0.02%
Wells Fargo NA	0.634	11/15/2062	9,634,489	299,106	0.02%
NRZ Excess Spread-Collateralized Notes	3.844	12/25/2025	308,388	295,618	0.02%
New Residential Mortgage Loan Trust	2.492	9/25/2059	311,960	287,333	0.02%
Benchmark Mortgage Trust	1.024	8/15/2052	8,565,895	284,405	0.02%
Benchmark Mortgage Trust	0.455	7/15/2051	17,901,537	252,643	0.01%
Wells Fargo Commercial Mortgage Trust	0.870	9/15/2057	24,467,670	241,672	0.01%
DBJPM Mortgage Trust	1.704	9/15/2053	4,232,592	228,635	0.01%
WaMu Mortgage Pass-Through Certificates Trust	6.284	6/25/2044	248,785	227,049	0.01%
Countrywide Alternative Loan Trust	5.750	5/25/2036	586,420	222,553	0.01%
CSAIL Commercial Mortgage Trust	0.707	6/15/2057	51,623,287	205,554	0.01%
CHL Mortgage Pass-Through Trust	4.330	11/20/2035	219,565	194,806	0.01%
CSAIL Commercial Mortgage Trust	1.856	1/15/2049	6,860,296	184,769	0.01%
MFA Trust	1.014	1/26/2065	195,131	178,269	0.01%
GSR Mortgage Loan Trust	5.744	1/25/2037	770,179	176,927	0.01%
Morgan Stanley Capital I Trust	1.304	6/15/2050	6,722,830	170,993	0.01%
Benchmark Mortgage Trust	1.780	7/15/2053	2,677,647	167,139	0.01%
Citigroup Commercial Mortgage Trust	1.011	4/10/2048	19,740,316	136,072	0.01%
Bear Stearns Mortgage Funding Trust	5.804	10/25/2036	163,719	135,549	0.01%
MASTR Adjustable Rate Mortgages Trust	5.371	11/21/2034	142,396	132,715	0.01%
Benchmark Mortgage Trust	0.519	1/15/2051	8,200,617	126,694	0.01%
GSAA Home Equity Trust	5.985	6/25/2036	484,892	123,545	0.01%
Securitized Asset-Backed Receivables LLC Trust	5.624	7/25/2036	339,457	117,370	0.01%
Bear Stearns ARM Trust	7.670	10/25/2035	100,870	93,545	0.01%
Countrywide Alternative Loan Trust	5.984	1/25/2036	107,213	93,276	0.01%
UBS Commercial Mortgage Trust	1.066	8/15/2050	3,252,402	90,752	0.01%
Wells Fargo NA	0.755	11/15/2054	3,667,938	81,247	0.00%
JP Morgan Mortgage Trust	5.308	4/25/2037	103,079	74,656	0.00%
Wells Fargo Commercial Mortgage Trust	1.056	5/15/2048	13,393,679	71,473	0.00%
Banc of America Funding Trust	6.347	1/25/2037	77,186	68,262	0.00%
Avant Loans Funding Trust	1.210	7/15/2030	59,284	59,207	0.00%
Commercial Mortgage Trust	2.853	10/15/2045	55,051	50,518	0.00%
Morgan Stanley ABS Capital I, Inc. Trust	5.744	6/25/2036	54,246	45,263	0.00%
Morgan Stanley Capital I Trust	5.253	10/12/2052	82,680	30,607	0.00%
CSAIL Commercial Mortgage Trust	0.890	11/15/2048	2,161,204	24,115	0.00%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
JPMBB Commercial Mortgage Securities Trust	0.541	5/15/2048	3,524,082	14,924	0.00%
JPMBB Commercial Mortgage Securities Trust	0.572	9/15/2047	15,481,680	13,844	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust	0.950	12/15/2047	8,402,069	12,996	0.00%
GMACM Mortgage Loan Trust	3.643	4/19/2036	16,262	12,647	0.00%
Credit Suisse First Boston Mortgage Securities Corp.	4.877	4/15/2037	9,659	9,538	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust	0.961	10/15/2048	1,243,872	8,711	0.00%
Citigroup Commercial Mortgage Trust	0.880	7/10/2047	13,969,586	3,893	0.00%
GS Mortgage Securities Trust	0.000	7/10/2046	2,629,451	26	0.00%
GS Mortgage Securities Trust	0.000	8/10/2044	687,840	5	0.00%
<b>BASE CURRENCY</b>					
US DOLLAR			25,389,326	25,389,326	1.44%
<b>COMMON STOCKS</b>					
PES Energy Liquidating Trust			30,559	0.00	0.00%
<b>CORPORATE BONDS</b>					
GTP Acquisition Partners I LLC	3.482	6/15/2050	7,400,000	7,215,808	0.41%
Ball Corp.	6.000	6/15/2029	6,115,000	6,174,297	0.35%
Centene Corp.	4.625	12/15/2029	5,230,000	4,969,435	0.28%
Societe Generale SA	6.221	6/15/2033	4,795,000	4,814,974	0.27%
Morgan Stanley	6.407	11/1/2029	4,505,000	4,726,166	0.27%
Bank of America Corp.	2.687	4/22/2032	5,370,000	4,554,931	0.26%
Service Corp. International	5.125	6/1/2029	4,561,000	4,438,504	0.25%
Open Text Corp.	3.875	12/1/2029	4,905,000	4,372,799	0.25%
Clean Harbors, Inc.	4.875	7/15/2027	4,475,000	4,340,942	0.25%
SS&C Technologies, Inc.	5.500	9/30/2027	4,425,000	4,320,017	0.25%
Black Knight InfoServ LLC	3.625	9/1/2028	4,249,000	4,020,319	0.23%
WMG Acquisition Corp.	3.875	7/15/2030	4,525,000	4,009,830	0.23%
Go Daddy Operating Co. LLC/GD Finance Co., Inc.	5.250	12/1/2027	3,995,000	3,906,973	0.22%
DAE Funding LLC	1.550	8/1/2024	3,775,000	3,713,157	0.21%
Bank of Ireland Group PLC	6.253	9/16/2026	3,685,000	3,706,415	0.21%
BPCE SA	6.714	10/19/2029	3,395,000	3,553,593	0.20%
William Carter Co.	5.625	3/15/2027	3,550,000	3,526,551	0.20%
Dominion Energy, Inc.	5.375	11/15/2032	3,487,000	3,509,989	0.20%
Wells Fargo & Co.	5.574	7/25/2029	3,320,000	3,360,280	0.19%
Edison International	6.950	11/15/2029	3,125,000	3,347,802	0.19%
Fair Isaac Corp.	4.000	6/15/2028	3,542,000	3,309,640	0.19%
International Airport Finance SA	12.000	3/15/2033	3,095,201	3,280,913	0.19%
BPCE SA	7.003	10/19/2034	3,010,000	3,279,928	0.19%
Time Warner Cable Enterprises LLC	8.375	7/15/2033	2,900,000	3,239,667	0.18%
Builders FirstSource, Inc.	5.000	3/1/2030	3,340,000	3,191,582	0.18%
Ashtead Capital, Inc.	4.375	8/15/2027	3,305,000	3,171,933	0.18%
FirstCash, Inc.	4.625	9/1/2028	3,352,000	3,156,926	0.18%
Pacific Gas & Electric Co.	2.500	2/1/2031	3,780,000	3,147,065	0.18%
Sirius XM Radio, Inc.	4.125	7/1/2030	3,600,000	3,146,752	0.18%
Regal Rexnord Corp.	6.050	4/15/2028	3,055,000	3,099,845	0.18%
Avantor Funding, Inc.	4.625	7/15/2028	3,220,000	3,050,827	0.17%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Gen Digital, Inc.	5.000	4/15/2025	3,060,000	3,041,866	0.17%
Standard Industries, Inc.	4.375	7/15/2030	3,370,000	3,028,535	0.17%
UBS Group AG	6.537	8/12/2033	2,785,000	2,936,282	0.17%
Ameren Corp.	5.000	1/15/2029	2,815,000	2,799,154	0.16%
Amgen, Inc.	5.250	3/2/2033	2,755,000	2,784,109	0.16%
Equitable Financial Life Global Funding	1.800	3/8/2028	3,090,000	2,722,055	0.15%
Hologic, Inc.	4.625	2/1/2028	2,812,000	2,707,208	0.15%
Duke Energy Corp.	2.550	6/15/2031	3,200,000	2,696,107	0.15%
JP Morgan Chase & Co.	5.336	1/23/2035	2,675,000	2,687,304	0.15%
Energo-Pro AS	8.500	2/4/2027	2,650,000	2,674,566	0.15%
Athene Global Funding	2.717	1/7/2029	3,010,000	2,653,339	0.15%
Booz Allen Hamilton, Inc.	3.875	9/1/2028	2,806,000	2,629,287	0.15%
Bank of Ireland Group PLC	5.601	3/20/2030	2,610,000	2,606,764	0.15%
Taylor Morrison Communities, Inc.	5.750	1/15/2028	2,558,000	2,541,665	0.14%
Goldman Sachs Group, Inc.	2.615	4/22/2032	3,020,000	2,533,939	0.14%
Wells Fargo & Co.	3.350	3/2/2033	2,855,000	2,474,517	0.14%
M&T Bank Corp.	5.053	1/27/2034	2,640,000	2,454,681	0.14%
Ecopetrol SA	8.375	1/19/2036	2,425,000	2,445,768	0.14%
Enbridge, Inc.	5.700	3/8/2033	2,385,000	2,441,766	0.14%
Citigroup, Inc.	5.174	2/13/2030	2,360,000	2,350,375	0.13%
Royalty Pharma PLC	2.150	9/2/2031	2,900,000	2,338,667	0.13%
BNP Paribas SA	5.894	12/5/2034	2,170,000	2,272,944	0.13%
Pacific Gas & Electric Co.	6.400	6/15/2033	2,155,000	2,271,469	0.13%
Bank of New York Mellon Corp.	6.317	10/25/2029	2,090,000	2,206,746	0.13%
Eversource Energy	5.125	5/15/2033	2,255,000	2,206,652	0.13%
SBA Tower Trust	2.836	1/15/2050	2,240,000	2,186,298	0.12%
Philip Morris International, Inc.	5.125	2/15/2030	2,180,000	2,182,304	0.12%
HSBC Holdings PLC	5.402	8/11/2033	2,185,000	2,179,790	0.12%
Greensaif Pipelines Bidco SARL	6.129	2/23/2038	2,130,000	2,167,351	0.12%
Service Corp. International	3.375	8/15/2030	2,500,000	2,163,788	0.12%
Viper Energy, Inc.	5.375	11/1/2027	2,200,000	2,153,249	0.12%
JP Morgan Chase & Co.	4.005	4/23/2029	2,230,000	2,138,487	0.12%
Oracle Corp.	3.850	4/1/2060	2,900,000	2,067,677	0.12%
Charter Communications Operating LLC/Charter Communications Operating Capital	6.484	10/23/2045	2,225,000	2,064,388	0.12%
Lamar Media Corp.	3.625	1/15/2031	2,335,000	2,054,380	0.12%
Hess Corp.	7.125	3/15/2033	1,812,000	2,052,410	0.12%
Metropolitan Life Global Funding I	2.400	1/11/2032	2,485,000	2,047,042	0.12%
Barclays PLC	5.690	3/12/2030	2,025,000	2,036,427	0.12%
Puget Energy, Inc.	3.650	5/15/2025	2,070,000	2,021,597	0.11%
Pacific Gas & Electric Co.	6.100	1/15/2029	1,950,000	2,008,567	0.11%
Cigna Group	5.000	5/15/2029	1,985,000	1,986,898	0.11%
T-Mobile USA, Inc.	3.875	4/15/2030	2,110,000	1,976,223	0.11%
Leviathan Bond Ltd.	6.500	6/30/2027	2,045,000	1,971,151	0.11%
Open Text Corp.	6.900	12/1/2027	1,905,000	1,969,421	0.11%



Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Crown Castle, Inc.	4.800	9/1/2028	1,995,000	1,956,861	0.11%
UBS Group AG	6.246	9/22/2029	1,895,000	1,956,163	0.11%
Morgan Stanley	1.794	2/13/2032	2,420,000	1,934,921	0.11%
Gen Digital, Inc.	6.750	9/30/2027	1,900,000	1,927,172	0.11%
Energy Transfer LP	6.400	12/1/2030	1,785,000	1,883,034	0.11%
Southern California Edison Co.	5.200	6/1/2034	1,900,000	1,881,701	0.11%
Ecopetrol SA	4.625	11/2/2031	2,250,000	1,871,838	0.11%
Ecopetrol SA	8.625	1/19/2029	1,760,000	1,865,628	0.11%
Goldman Sachs Group, Inc.	2.383	7/21/2032	2,260,000	1,854,405	0.11%
Southern California Gas Co.	5.600	4/1/2054	1,830,000	1,829,740	0.10%
Credit Agricole SA	5.134	3/11/2027	1,825,000	1,826,560	0.10%
VICI Properties LP	4.950	2/15/2030	1,887,000	1,821,989	0.10%
Credit Agricole SA	6.251	1/10/2035	1,775,000	1,805,576	0.10%
Banca Transilvania SA	8.875	4/27/2027	1,575,000	1,799,407	0.10%
M&T Bank Corp.	7.413	10/30/2029	1,705,000	1,798,142	0.10%
BP Capital Markets America, Inc.	4.812	2/13/2033	1,820,000	1,797,157	0.10%
Bank of America Corp.	2.299	7/21/2032	2,150,000	1,761,412	0.10%
Morgan Stanley	5.164	4/20/2029	1,755,000	1,754,161	0.10%
OTP Bank Nyrt	7.350	3/4/2026	1,570,000	1,727,721	0.10%
Minerva Luxembourg SA	4.375	3/18/2031	2,040,000	1,705,488	0.10%
NBM U.S. Holdings, Inc.	7.000	5/14/2026	1,690,000	1,696,768	0.10%
Glencore Funding LLC	6.375	10/6/2030	1,590,000	1,677,588	0.10%
FirstCash, Inc.	5.625	1/1/2030	1,735,000	1,649,175	0.09%
Wells Fargo & Co.	4.897	7/25/2033	1,705,000	1,643,778	0.09%
mBank SA	0.966	9/21/2027	1,700,000	1,643,488	0.09%
Aon North America, Inc.	5.450	3/1/2034	1,615,000	1,633,245	0.09%
Celanese U.S. Holdings LLC	6.165	7/15/2027	1,600,000	1,630,049	0.09%
Athene Global Funding	2.646	10/4/2031	1,985,000	1,620,769	0.09%
HCA, Inc.	3.375	3/15/2029	1,760,000	1,613,142	0.09%
GA Global Funding Trust	5.500	1/8/2029	1,605,000	1,612,755	0.09%
Glencore Funding LLC	5.634	4/4/2034	1,605,000	1,611,071	0.09%
Intesa Sanpaolo SpA	7.800	11/28/2053	1,415,000	1,608,264	0.09%
Bank of America Corp.	5.202	4/25/2029	1,600,000	1,601,470	0.09%
Banco Santander SA	5.538	3/14/2030	1,600,000	1,599,323	0.09%
Virginia Electric & Power Co.	5.000	1/15/2034	1,625,000	1,596,723	0.09%
Bayer U.S. Finance LLC	6.375	11/21/2030	1,560,000	1,595,837	0.09%
BAT Capital Corp.	5.834	2/20/2031	1,570,000	1,590,219	0.09%
HSBC Holdings PLC	5.887	8/14/2027	1,565,000	1,579,505	0.09%
Morgan Stanley	1.928	4/28/2032	1,960,000	1,573,765	0.09%
Corp. Nacional del Cobre de Chile	6.440	1/26/2036	1,525,000	1,570,887	0.09%
Greensaif Pipelines Bidco SARL	6.510	2/23/2042	1,490,000	1,550,220	0.09%
GLP Capital LP/GLP Financing II, Inc.	5.750	6/1/2028	1,535,000	1,536,742	0.09%
Niagara Mohawk Power Corp.	5.290	1/17/2034	1,555,000	1,531,505	0.09%
JP Morgan Chase & Co.	5.299	7/24/2029	1,515,000	1,526,706	0.09%
BP Capital Markets PLC	6.450	12/1/2033	1,470,000	1,524,597	0.09%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Manufacturers & Traders Trust Co.	4.700	1/27/2028	1,580,000	1,523,067	0.09%
Solventum Corp.	5.400	3/1/2029	1,495,000	1,498,092	0.09%
Brooklyn Union Gas Co.	6.388	9/15/2033	1,440,000	1,488,501	0.08%
Bank of America Corp.	2.592	4/29/2031	1,715,000	1,479,572	0.08%
IPALCO Enterprises, Inc.	3.700	9/1/2024	1,465,000	1,464,531	0.08%
UnitedHealth Group, Inc.	5.375	4/15/2054	1,405,000	1,430,471	0.08%
ABN AMRO Bank NV	6.339	9/18/2027	1,400,000	1,424,450	0.08%
Phillips 66 Co.	5.300	6/30/2033	1,405,000	1,413,980	0.08%
IHS Holding Ltd.	6.250	11/29/2028	1,615,000	1,411,510	0.08%
Corebridge Financial, Inc.	5.750	1/15/2034	1,380,000	1,410,818	0.08%
Capital One Financial Corp.	7.624	10/30/2031	1,275,000	1,408,827	0.08%
Columbia Pipelines Holding Co. LLC	6.042	8/15/2028	1,370,000	1,400,584	0.08%
Aker BP ASA	6.000	6/13/2033	1,340,000	1,385,211	0.08%
Charter Communications Operating LLC/Charter Communications Operating Capital	4.800	3/1/2050	1,835,000	1,357,030	0.08%
HSBC Holdings PLC	4.583	6/19/2029	1,395,000	1,354,294	0.08%
Bank of America Corp.	2.572	10/20/2032	1,625,000	1,349,647	0.08%
Standard Chartered PLC	7.018	2/8/2030	1,270,000	1,345,070	0.08%
Bank of America Corp.	3.194	7/23/2030	1,475,000	1,340,027	0.08%
Duke Energy Corp.	4.850	1/5/2029	1,340,000	1,328,151	0.08%
Capital One Financial Corp.	3.273	3/1/2030	1,465,000	1,319,273	0.08%
Boeing Co.	5.930	5/1/2060	1,400,000	1,313,762	0.07%
Eversource Energy	5.950	2/1/2029	1,265,000	1,305,946	0.07%
Sirius XM Radio, Inc.	4.000	7/15/2028	1,425,000	1,303,730	0.07%
Greenko Power II Ltd.	4.300	12/13/2028	1,422,000	1,301,195	0.07%
Columbia Pipelines Operating Co. LLC	6.036	11/15/2033	1,255,000	1,301,171	0.07%
Aker BP ASA	2.000	7/15/2026	1,367,000	1,263,692	0.07%
Philip Morris International, Inc.	5.375	2/15/2033	1,230,000	1,240,330	0.07%
Pacific Gas & Electric Co.	6.150	1/15/2033	1,195,000	1,232,670	0.07%
L3Harris Technologies, Inc.	5.350	6/1/2034	1,230,000	1,229,604	0.07%
Huntington National Bank	5.650	1/10/2030	1,220,000	1,226,495	0.07%
Bank of America Corp.	5.933	9/15/2027	1,205,000	1,221,670	0.07%
HCA, Inc.	5.600	4/1/2034	1,210,000	1,219,606	0.07%
Philip Morris International, Inc.	5.625	9/7/2033	1,190,000	1,218,438	0.07%
Wells Fargo & Co.	2.879	10/30/2030	1,360,000	1,202,510	0.07%
EIG Pearl Holdings SARL	3.545	8/31/2036	1,405,000	1,198,145	0.07%
Public Service Enterprise Group, Inc.	6.125	10/15/2033	1,120,000	1,177,690	0.07%
Boeing Co.	5.150	5/1/2030	1,215,000	1,176,989	0.07%
Southern Co.	5.200	6/15/2033	1,170,000	1,169,788	0.07%
Principal Life Global Funding II	5.100	1/25/2029	1,165,000	1,162,639	0.07%
Veralto Corp.	5.350	9/18/2028	1,145,000	1,161,678	0.07%
Penske Truck Leasing Co. LP/PTL Finance Corp.	4.000	7/15/2025	1,185,000	1,160,620	0.07%
Capital One Financial Corp.	6.312	6/8/2029	1,125,000	1,157,527	0.07%
Discovery Communications LLC	4.000	9/15/2055	1,685,000	1,154,123	0.07%
Duke Energy Carolinas LLC	4.250	12/15/2041	1,320,000	1,137,683	0.06%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
KeySpan Gas East Corp.	5.994	3/6/2033	1,120,000	1,135,928	0.06%
BP Capital Markets America, Inc.	4.893	9/11/2033	1,140,000	1,131,791	0.06%
NextEra Energy Capital Holdings, Inc.	1.875	1/15/2027	1,235,000	1,131,227	0.06%
Virginia Electric & Power Co.	5.000	4/1/2033	1,145,000	1,129,570	0.06%
Penske Truck Leasing Co. LP/PTL Finance Corp.	2.700	11/1/2024	1,145,000	1,124,728	0.06%
ConocoPhillips Co.	5.700	9/15/2063	1,050,000	1,102,375	0.06%
Duke Energy Corp.	4.500	8/15/2032	1,160,000	1,100,676	0.06%
Marvell Technology, Inc.	2.450	4/15/2028	1,220,000	1,100,258	0.06%
Alcon Finance Corp.	2.750	9/23/2026	1,164,000	1,098,340	0.06%
Sempra	5.400	8/1/2026	1,085,000	1,088,756	0.06%
Cleco Corporate Holdings LLC	3.375	9/15/2029	1,225,000	1,069,277	0.06%
Arizona Public Service Co.	6.350	12/15/2032	990,000	1,057,569	0.06%
JP Morgan Chase & Co.	2.545	11/8/2032	1,270,000	1,056,715	0.06%
NiSource, Inc.	5.400	6/30/2033	1,045,000	1,054,507	0.06%
NiSource, Inc.	5.350	4/1/2034	1,060,000	1,054,093	0.06%
L3Harris Technologies, Inc.	5.050	6/1/2029	1,050,000	1,046,486	0.06%
NiSource, Inc.	3.600	5/1/2030	1,135,000	1,046,060	0.06%
Oncor Electric Delivery Co. LLC	5.650	11/15/2033	1,000,000	1,040,690	0.06%
BAE Systems PLC	5.125	3/26/2029	1,035,000	1,038,745	0.06%
Wells Fargo & Co.	4.808	7/25/2028	1,050,000	1,035,307	0.06%
Celanese U.S. Holdings LLC	6.550	11/15/2030	975,000	1,025,757	0.06%
HSBC Holdings PLC	2.206	8/17/2029	1,150,000	1,007,625	0.06%
Western Midstream Operating LP	6.150	4/1/2033	980,000	1,005,140	0.06%
Rio Tinto Alcan, Inc.	6.125	12/15/2033	935,000	1,004,178	0.06%
BP Capital Markets America, Inc.	4.989	4/10/2034	995,000	994,383	0.06%
Tapestry, Inc.	7.350	11/27/2028	940,000	990,997	0.06%
Energean Israel Finance Ltd.	8.500	9/30/2033	995,000	983,679	0.06%
JP Morgan Chase & Co.	6.070	10/22/2027	960,000	979,715	0.06%
NextEra Energy Capital Holdings, Inc.	2.250	6/1/2030	1,145,000	974,751	0.06%
Athene Holding Ltd.	5.875	1/15/2034	970,000	972,700	0.06%
O'Reilly Automotive, Inc.	4.700	6/15/2032	993,000	970,701	0.06%
Taylor Morrison Communities, Inc.	5.125	8/1/2030	1,005,000	959,801	0.05%
Barclays PLC	9.625	12/15/2029	905,000	959,507	0.05%
Oracle Corp.	6.150	11/9/2029	900,000	948,856	0.05%
Wells Fargo & Co.	5.499	1/23/2035	930,000	933,383	0.05%
Pacific Gas & Electric Co.	4.550	7/1/2030	980,000	931,561	0.05%
Standard Chartered PLC	7.767	11/16/2028	865,000	925,825	0.05%
AT&T, Inc.	3.800	12/1/2057	1,266,000	917,999	0.05%
Cox Communications, Inc.	2.600	6/15/2031	1,105,000	917,518	0.05%
Dominion Energy, Inc.	3.375	4/1/2030	1,008,000	916,428	0.05%
BPCE SA	5.716	1/18/2030	910,000	914,726	0.05%
Alabama Power Co.	3.450	10/1/2049	1,235,000	913,398	0.05%
Pacific Gas & Electric Co.	5.900	6/15/2032	895,000	910,988	0.05%
Banca Commerciale Romana SA	7.625	5/19/2027	800,000	907,610	0.05%
National Rural Utilities Cooperative Finance Corp.	5.800	1/15/2033	870,000	904,399	0.05%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Targa Resources Corp.	6.150	3/1/2029	865,000	900,118	0.05%
Crown Castle, Inc.	2.900	3/15/2027	960,000	898,162	0.05%
American Tower Corp.	3.800	8/15/2029	955,000	891,612	0.05%
Celanese U.S. Holdings LLC	6.330	7/15/2029	859,000	890,971	0.05%
Qorvo, Inc.	3.375	4/1/2031	1,035,000	889,894	0.05%
Howard University	2.701	10/1/2029	1,000,000	883,605	0.05%
Southern California Edison Co.	5.150	6/1/2029	875,000	879,069	0.05%
Otis Worldwide Corp.	2.565	2/15/2030	996,000	874,649	0.05%
Cheniere Energy, Inc.	5.650	4/15/2034	865,000	871,007	0.05%
Columbia Pipelines Operating Co. LLC	6.544	11/15/2053	800,000	868,414	0.05%
Cisco Systems, Inc.	4.950	2/26/2031	860,000	867,685	0.05%
Bank of America Corp.	1.898	7/23/2031	1,050,000	862,362	0.05%
Howard University	2.901	10/1/2031	1,000,000	861,261	0.05%
Eastman Chemical Co.	5.625	2/20/2034	850,000	856,809	0.05%
Columbia Pipelines Operating Co. LLC	5.927	8/15/2030	820,000	842,030	0.05%
OTP Bank Nyrt	7.500	5/25/2027	815,000	837,494	0.05%
HSBC Holdings PLC	7.399	11/13/2034	765,000	837,486	0.05%
Northrop Grumman Corp.	5.150	5/1/2040	845,000	828,583	0.05%
Willis North America, Inc.	3.600	5/15/2024	830,000	827,537	0.05%
Wells Fargo & Co.	6.491	10/23/2034	765,000	821,003	0.05%
Ovintiv, Inc.	6.625	8/15/2037	785,000	820,625	0.05%
Georgia Power Co.	4.300	3/15/2042	940,000	820,019	0.05%
Capital One Financial Corp.	1.878	11/2/2027	895,000	819,073	0.05%
Morgan Stanley	3.591	7/22/2028	860,000	817,201	0.05%
Glencore Funding LLC	5.371	4/4/2029	815,000	817,054	0.05%
Investment Energy Resources Ltd.	6.250	4/26/2029	845,000	816,954	0.05%
Bank of New York Mellon Corp.	5.188	3/14/2035	815,000	811,371	0.05%
Banco Santander SA	6.350	3/14/2034	800,000	801,692	0.05%
Bank of America Corp.	5.468	1/23/2035	795,000	801,307	0.05%
Comcast Corp.	2.937	11/1/2056	1,259,000	795,665	0.05%
Intel Corp.	5.150	2/21/2034	790,000	791,942	0.05%
Patterson-UTI Energy, Inc.	7.150	10/1/2033	735,000	790,838	0.04%
Puget Energy, Inc.	2.379	6/15/2028	885,000	789,686	0.04%
Bristol-Myers Squibb Co.	5.200	2/22/2034	775,000	787,524	0.04%
Southern California Gas Co.	5.200	6/1/2033	785,000	786,585	0.04%
JP Morgan Chase & Co.	2.580	4/22/2032	930,000	785,722	0.04%
Deutsche Bank AG	6.819	11/20/2029	750,000	784,589	0.04%
UBS Group AG	6.442	8/11/2028	760,000	782,673	0.04%
Comcast Corp.	2.887	11/1/2051	1,195,000	777,851	0.04%
Crown Castle, Inc.	5.000	1/11/2028	785,000	776,781	0.04%
Credit Agricole SA	6.316	10/3/2029	745,000	773,231	0.04%
Metropolitan Life Global Funding I	5.150	3/28/2033	770,000	771,371	0.04%
Bank of America Corp.	1.922	10/24/2031	940,000	766,365	0.04%
CVS Health Corp.	2.700	8/21/2040	1,095,000	761,477	0.04%
Discover Financial Services	7.964	11/2/2034	665,000	753,749	0.04%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Ohio Edison Co.	5.500	1/15/2033	755,000	753,490	0.04%
Emera, Inc.	6.750	6/15/2076	755,000	745,656	0.04%
AutoZone, Inc.	4.750	8/1/2032	765,000	742,750	0.04%
Paramount Global	5.250	4/1/2044	1,000,000	742,539	0.04%
Southwestern Electric Power Co.	5.300	4/1/2033	750,000	741,569	0.04%
Deutsche Bank AG	3.742	1/7/2033	895,000	739,941	0.04%
Time Warner Cable LLC	6.550	5/1/2037	780,000	738,370	0.04%
UBS Group AG	3.091	5/14/2032	865,000	735,467	0.04%
AutoZone, Inc.	6.550	11/1/2033	670,000	734,099	0.04%
Public Service Electric & Gas Co.	5.450	3/1/2054	710,000	733,714	0.04%
Philip Morris International, Inc.	5.125	2/13/2031	730,000	726,302	0.04%
T-Mobile USA, Inc.	5.750	1/15/2034	695,000	724,413	0.04%
Consolidated Edison Co. of New York, Inc.	3.200	12/1/2051	1,050,000	719,466	0.04%
Evergy, Inc.	2.450	9/15/2024	730,000	718,627	0.04%
Ashtead Capital, Inc.	5.800	4/15/2034	695,000	696,036	0.04%
Go Daddy Operating Co. LLC/GD Finance Co., Inc.	3.500	3/1/2029	770,000	694,611	0.04%
Eversource Energy	5.500	1/1/2034	690,000	690,682	0.04%
Patterson-UTI Energy, Inc.	5.150	11/15/2029	695,000	679,987	0.04%
Xcel Energy, Inc.	4.600	6/1/2032	720,000	677,938	0.04%
Bristol-Myers Squibb Co.	5.550	2/22/2054	645,000	666,313	0.04%
Monongahela Power Co.	5.850	2/15/2034	645,000	662,867	0.04%
Crown Castle, Inc.	5.600	6/1/2029	650,000	659,213	0.04%
WMG Acquisition Corp.	3.750	12/1/2029	725,000	649,903	0.04%
Equitable Holdings, Inc.	4.350	4/20/2028	670,000	649,450	0.04%
Citizens Financial Group, Inc.	5.841	1/23/2030	650,000	648,760	0.04%
Constellation Software, Inc.	5.461	2/16/2034	640,000	644,809	0.04%
PNC Financial Services Group, Inc.	5.676	1/22/2035	635,000	641,187	0.04%
Diamondback Energy, Inc.	6.250	3/15/2033	600,000	640,154	0.04%
ONEOK, Inc.	6.100	11/15/2032	610,000	639,628	0.04%
Evergy, Inc.	2.900	9/15/2029	715,000	638,413	0.04%
Edison International	5.250	11/15/2028	635,000	632,742	0.04%
UnitedHealth Group, Inc.	2.750	5/15/2040	855,000	630,133	0.04%
Bank of New York Mellon Corp.	4.975	3/14/2030	620,000	620,563	0.04%
Danske Bank AS	1.621	9/11/2026	655,000	616,748	0.04%
Centene Corp.	2.450	7/15/2028	695,000	616,152	0.04%
BAT Capital Corp.	6.000	2/20/2034	605,000	612,755	0.03%
Tyson Foods, Inc.	5.700	3/15/2034	605,000	612,540	0.03%
Protective Life Global Funding	5.467	12/8/2028	600,000	610,992	0.03%
JP Morgan Chase & Co.	3.509	1/23/2029	645,000	610,216	0.03%
Wisconsin Power & Light Co.	5.375	3/30/2034	605,000	609,449	0.03%
Energear Israel Finance Ltd.	5.875	3/30/2031	695,000	608,820	0.03%
ONEOK, Inc.	3.400	9/1/2029	660,000	608,162	0.03%
Corebridge Financial, Inc.	3.850	4/5/2029	650,000	607,938	0.03%
UBS Group AG	5.428	2/8/2030	605,000	606,194	0.03%
Cheniere Energy Partners LP	4.500	10/1/2029	630,000	599,719	0.03%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Charter Communications Operating LLC/Charter Communications Operating Capital	3.900	6/1/2052	940,000	598,682	0.03%
UBS Group AG	4.194	4/1/2031	640,000	594,752	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	2.250	1/15/2029	695,000	591,620	0.03%
Targa Resources Corp.	6.250	7/1/2052	570,000	591,024	0.03%
Oglethorpe Power Corp.	4.500	4/1/2047	705,000	587,100	0.03%
Cisco Systems, Inc.	5.350	2/26/2064	570,000	584,738	0.03%
Aon Corp./Aon Global Holdings PLC	5.350	2/28/2033	580,000	583,079	0.03%
MSCI, Inc.	3.625	11/1/2031	668,000	579,518	0.03%
Duke Energy Progress LLC	4.375	3/30/2044	670,000	574,897	0.03%
Humana, Inc.	5.375	4/15/2031	570,000	570,532	0.03%
Berkshire Hathaway Energy Co.	1.650	5/15/2031	705,000	564,898	0.03%
Western Midstream Operating LP	4.750	8/15/2028	580,000	564,210	0.03%
Equinor ASA	3.625	4/6/2040	675,000	563,236	0.03%
Oracle Corp.	4.100	3/25/2061	745,000	560,603	0.03%
Columbia Pipelines Holding Co. LLC	5.681	1/15/2034	560,000	556,708	0.03%
Georgia Power Co.	5.250	3/15/2034	550,000	555,345	0.03%
AbbVie, Inc.	4.950	3/15/2031	550,000	553,893	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	5.125	7/1/2049	715,000	553,532	0.03%
Duke Energy Indiana LLC	3.250	10/1/2049	780,000	547,796	0.03%
Danske Bank AS	5.705	3/1/2030	540,000	543,896	0.03%
PNC Financial Services Group, Inc.	6.037	10/28/2033	525,000	543,138	0.03%
AT&T, Inc.	3.550	9/15/2055	769,000	538,344	0.03%
Hanesbrands, Inc.	4.875	5/15/2026	550,000	535,713	0.03%
Haleon U.S. Capital LLC	3.375	3/24/2029	575,000	534,662	0.03%
Marsh & McLennan Cos., Inc.	4.750	3/15/2039	560,000	532,088	0.03%
Intel Corp.	5.900	2/10/2063	500,000	531,413	0.03%
Smith & Nephew PLC	5.400	3/20/2034	530,000	528,105	0.03%
Open Text Holdings, Inc.	4.125	12/1/2031	600,000	526,434	0.03%
Southern California Edison Co.	5.875	12/1/2053	510,000	526,375	0.03%
LKQ Corp.	5.750	6/15/2028	515,000	524,303	0.03%
Wells Fargo & Co.	2.572	2/11/2031	605,000	521,207	0.03%
Howard University	3.476	10/1/2041	720,000	521,008	0.03%
Duke Energy Ohio, Inc.	5.550	3/15/2054	510,000	509,048	0.03%
Alcon Finance Corp.	3.000	9/23/2029	560,000	505,677	0.03%
JP Morgan Chase & Co.	3.960	1/29/2027	515,000	502,821	0.03%
New Mountain Finance Corp.	6.875	2/1/2029	505,000	499,437	0.03%
Discovery Communications LLC	3.625	5/15/2030	545,000	487,622	0.03%
Hess Corp.	7.300	8/15/2031	430,000	486,959	0.03%
Kaiser Foundation Hospitals	3.002	6/1/2051	695,000	482,358	0.03%
Paramount Global	4.375	3/15/2043	710,000	481,957	0.03%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	4.000	1/15/2032	535,000	481,395	0.03%
NextEra Energy Capital Holdings, Inc.	4.625	7/15/2027	480,000	473,508	0.03%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
UBS Group AG	4.751	5/12/2028	480,000	470,055	0.03%
Discovery Communications LLC	5.200	9/20/2047	560,000	469,534	0.03%
Consolidated Edison Co. of New York, Inc.	5.500	3/15/2034	450,000	465,008	0.03%
UBS Group AG	2.095	2/11/2032	575,000	460,833	0.03%
Alcon Finance Corp.	5.375	12/6/2032	455,000	459,411	0.03%
Morgan Stanley	5.449	7/20/2029	455,000	458,958	0.03%
Ingersoll Rand, Inc.	5.700	8/14/2033	445,000	456,812	0.03%
Arizona Public Service Co.	5.550	8/1/2033	450,000	455,383	0.03%
Deutsche Bank AG	2.311	11/16/2027	495,000	452,347	0.03%
Crown Castle, Inc.	4.300	2/15/2029	470,000	450,718	0.03%
Standard Industries, Inc.	3.375	1/15/2031	535,000	449,210	0.03%
Penske Truck Leasing Co. LP/PTL Finance Corp.	6.050	8/1/2028	430,000	442,576	0.03%
CommonSpirit Health	3.347	10/1/2029	470,000	431,371	0.02%
Public Service Enterprise Group, Inc.	5.200	4/1/2029	430,000	430,160	0.02%
ConocoPhillips Co.	5.050	9/15/2033	425,000	429,126	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	3.500	3/1/2042	640,000	427,882	0.02%
ConocoPhillips Co.	5.550	3/15/2054	410,000	423,528	0.02%
Galaxy Pipeline Assets Bidco Ltd.	2.940	9/30/2040	528,146	423,423	0.02%
Morgan Stanley	3.622	4/1/2031	460,000	421,728	0.02%
CaixaBank SA	5.673	3/15/2030	420,000	420,200	0.02%
Enbridge, Inc.	2.500	8/1/2033	520,000	419,622	0.02%
Shell International Finance BV	3.250	4/6/2050	575,000	417,772	0.02%
T-Mobile USA, Inc.	5.050	7/15/2033	420,000	415,462	0.02%
Centene Corp.	4.250	12/15/2027	435,000	414,991	0.02%
ConocoPhillips Co.	4.025	3/15/2062	520,000	412,786	0.02%
Conagra Brands, Inc.	4.850	11/1/2028	411,000	405,991	0.02%
VICI Properties LP/VICI Note Co., Inc.	4.625	12/1/2029	425,000	401,872	0.02%
Southern California Edison Co.	5.950	11/1/2032	380,000	398,831	0.02%
Aker BP ASA	3.100	7/15/2031	465,000	397,709	0.02%
Virginia Electric & Power Co.	5.350	1/15/2054	405,000	397,685	0.02%
Southern California Edison Co.	5.750	4/15/2054	390,000	396,061	0.02%
HSBC Holdings PLC	6.161	3/9/2029	385,000	395,741	0.02%
Bank of America Corp.	4.948	7/22/2028	395,000	392,166	0.02%
Duke Energy Progress LLC	4.000	4/1/2052	490,000	389,277	0.02%
JP Morgan Chase & Co.	4.851	7/25/2028	390,000	386,609	0.02%
GLP Capital LP/GLP Financing II, Inc.	5.300	1/15/2029	390,000	383,579	0.02%
Service Corp. International	4.625	12/15/2027	385,000	372,151	0.02%
CVS Health Corp.	4.125	4/1/2040	435,000	366,832	0.02%
Tapestry, Inc.	7.050	11/27/2025	355,000	362,423	0.02%
Oracle Corp.	2.950	4/1/2030	405,000	360,679	0.02%
Alcon Finance Corp.	5.750	12/6/2052	340,000	352,453	0.02%
Pacific Gas & Electric Co.	5.250	3/1/2052	394,000	352,271	0.02%
Bacardi Ltd./Bacardi-Martini BV	5.400	6/15/2033	355,000	352,156	0.02%
Capital One Financial Corp.	5.247	7/26/2030	355,000	349,543	0.02%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
ConocoPhillips Co.	3.800	3/15/2052	431,000	336,851	0.02%
Regal Rexnord Corp.	6.300	2/15/2030	325,000	332,853	0.02%
Warnermedia Holdings, Inc.	5.391	3/15/2062	400,000	332,801	0.02%
Discovery Communications LLC	5.300	5/15/2049	386,000	324,553	0.02%
Huntington Bancshares, Inc.	6.208	8/21/2029	300,000	306,950	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	5.350	3/30/2029	305,000	305,373	0.02%
Shell International Finance BV	3.000	11/26/2051	440,000	300,727	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	3.700	4/1/2051	480,000	297,119	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	3.850	4/1/2061	500,000	296,757	0.02%
Intel Corp.	5.700	2/10/2053	285,000	294,814	0.02%
JP Morgan Chase & Co.	6.087	10/23/2029	280,000	291,268	0.02%
Southern Co. Gas Capital Corp.	5.750	9/15/2033	280,000	290,127	0.02%
Corebridge Financial, Inc.	6.050	9/15/2033	280,000	288,800	0.02%
AGCO Corp.	5.800	3/21/2034	285,000	288,559	0.02%
UnitedHealth Group, Inc.	6.050	2/15/2063	260,000	286,408	0.02%
Goldman Sachs Group, Inc.	4.223	5/1/2029	295,000	284,089	0.02%
NiSource, Inc.	3.490	5/15/2027	295,000	281,495	0.02%
NiSource, Inc.	5.250	3/30/2028	275,000	277,011	0.02%
ERAC USA Finance LLC	5.000	2/15/2029	275,000	275,656	0.02%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	4.875	2/1/2031	280,000	267,852	0.02%
Public Service Enterprise Group, Inc.	5.450	4/1/2034	265,000	265,784	0.02%
Kaiser Foundation Hospitals	2.810	6/1/2041	355,000	262,343	0.01%
Tapestry, Inc.	7.700	11/27/2030	244,000	260,010	0.01%
Amgen, Inc.	5.250	3/2/2030	255,000	258,980	0.01%
Edison International	4.125	3/15/2028	270,000	258,808	0.01%
Boeing Co.	5.040	5/1/2027	259,000	254,163	0.01%
AbbVie, Inc.	5.400	3/15/2054	245,000	252,142	0.01%
Pacific Gas & Electric Co.	4.400	3/1/2032	260,000	239,647	0.01%
Westinghouse Air Brake Technologies Corp.	5.611	3/11/2034	235,000	238,070	0.01%
AutoZone, Inc.	4.750	2/1/2033	235,000	227,193	0.01%
UnitedHealth Group, Inc.	4.950	5/15/2062	240,000	224,485	0.01%
Intel Corp.	3.100	2/15/2060	350,000	221,976	0.01%
Philip Morris International, Inc.	5.625	11/17/2029	215,000	221,550	0.01%
Intesa Sanpaolo SpA	7.778	6/20/2054	200,000	213,456	0.01%
Macquarie Airfinance Holdings Ltd.	6.400	3/26/2029	210,000	213,291	0.01%
AGCO Corp.	5.450	3/21/2027	210,000	211,081	0.01%
Fifth Third Bancorp	5.631	1/29/2032	210,000	210,392	0.01%
Virginia Electric & Power Co.	2.450	12/15/2050	356,000	209,119	0.01%
Pacific Gas & Electric Co.	5.450	6/15/2027	205,000	205,673	0.01%
AIB Group PLC	5.871	3/28/2035	200,000	200,900	0.01%
UnitedHealth Group, Inc.	5.350	2/15/2033	190,000	195,579	0.01%
Southern Co.	3.700	4/30/2030	210,000	194,836	0.01%
Bank of America Corp.	3.419	12/20/2028	205,000	192,199	0.01%



Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Macquarie Airfinance Holdings Ltd.	6.500	3/26/2031	185,000	188,339	0.01%
ONEOK, Inc.	3.100	3/15/2030	210,000	187,747	0.01%
Duke Energy Corp.	5.000	8/15/2052	190,000	172,248	0.01%
Tyson Foods, Inc.	5.400	3/15/2029	165,000	166,459	0.01%
HCA, Inc.	5.450	4/1/2031	165,000	166,004	0.01%
Boeing Co.	5.805	5/1/2050	170,000	161,446	0.01%
Shell International Finance BV	2.875	11/26/2041	215,000	159,617	0.01%
JP Morgan Chase & Co.	3.702	5/6/2030	170,000	159,348	0.01%
UnitedHealth Group, Inc.	3.500	8/15/2039	190,000	156,727	0.01%
Cenovus Energy, Inc.	2.650	1/15/2032	185,000	153,581	0.01%
Bacardi Ltd./Bacardi-Martini BV	5.250	1/15/2029	150,000	148,591	0.01%
Intel Corp.	5.600	2/21/2054	145,000	148,045	0.01%
United Rentals North America, Inc.	4.000	7/15/2030	140,000	127,396	0.01%
EQM Midstream Partners LP	6.500	7/1/2027	125,000	126,097	0.01%
Puget Energy, Inc.	4.100	6/15/2030	130,000	118,716	0.01%
Puget Energy, Inc.	4.224	3/15/2032	130,000	117,887	0.01%
National Grid PLC	5.602	6/12/2028	115,000	117,124	0.01%
Constellation Software, Inc.	5.158	2/16/2029	100,000	99,947	0.01%
Wells Fargo & Co.	5.389	4/24/2034	100,000	99,347	0.01%
Royalty Pharma PLC	2.200	9/2/2030	105,000	87,302	0.00%
Centene Corp.	3.375	2/15/2030	95,000	84,076	0.00%
Georgia Power Co.	4.950	5/17/2033	85,000	83,893	0.00%
BP Capital Markets America, Inc.	2.939	6/4/2051	115,000	76,734	0.00%
American Tower Corp.	2.700	4/15/2031	90,000	76,236	0.00%
Dominion Energy, Inc.	6.300	3/15/2033	65,000	68,540	0.00%
Cleco Corporate Holdings LLC	4.973	5/1/2046	75,000	62,698	0.00%
Oracle Corp.	4.125	5/15/2045	70,000	56,521	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	6.834	10/23/2055	55,000	52,865	0.00%
WEA Finance LLC	3.500	6/15/2029	40,000	35,370	0.00%
Berkshire Hathaway Energy Co.	4.600	5/1/2053	0.00	0.00	0.00%
<b>FOREIGN CURRENCY</b>					
EURO CURRENCY			673,571	726,682	0.04%
POUND STERLING			88,427	111,608	0.01%
CANADIAN DOLLAR			13	9	0.00%
MEXICAN PESO (NEW)			0.01	0.00	0.00%
BRAZILIAN REAL			(0.56)	(0.11)	0.00%
AUSTRALIAN DOLLAR			(59)	(39)	0.00%
<b>FOREIGN GOVERNMENT OBLIGATIONS</b>					
Brazil Notas do Tesouro Nacional	10.000	1/1/2031	42,374,000	8,102,566	0.46%
Mexico Government International Bonds	6.000	5/7/2036	5,785,000	5,789,840	0.33%
Romania Government International Bonds	2.750	4/14/2041	6,785,000	4,988,578	0.28%
Saudi Government International Bonds	5.750	1/16/2054	3,995,000	3,945,862	0.22%
Hungary Government International Bonds	1.625	4/28/2032	3,860,000	3,402,782	0.19%
Indonesia Government International Bonds	1.100	3/12/2033	3,795,000	3,243,085	0.18%
Philippines Government International Bonds	1.200	4/28/2033	3,315,000	2,861,468	0.16%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Hungary Government International Bonds	6.125	5/22/2028	2,415,000	2,472,496	0.14%
North Macedonia Government International Bonds	3.675	6/3/2026	2,165,000	2,261,990	0.13%
Romania Government International Bonds	2.625	12/2/2040	2,970,000	2,182,979	0.12%
Colombia Government International Bonds	5.000	6/15/2045	2,685,000	1,942,328	0.11%
North Macedonia Government International Bonds	2.750	1/18/2025	1,825,000	1,928,539	0.11%
Ivory Coast Government International Bonds	4.875	1/30/2032	1,965,000	1,823,148	0.10%
Bermuda Government International Bonds	5.000	7/15/2032	1,825,000	1,755,650	0.10%
Chile Government International Bonds	4.950	1/5/2036	1,795,000	1,735,808	0.10%
Angola Government International Bonds	8.000	11/26/2029	1,600,000	1,488,000	0.08%
Romania Government International Bonds	5.875	1/30/2029	1,286,000	1,284,714	0.07%
Costa Rica Government International Bonds	6.550	4/3/2034	1,140,000	1,178,479	0.07%
Chile Government International Bonds	1.250	1/22/2051	1,605,000	969,670	0.06%
Romania Government International Bonds	6.375	1/30/2034	930,000	942,230	0.05%
Saudi Government International Bonds	2.000	7/9/2039	1,140,000	938,651	0.05%
Colombia Government International Bonds	5.625	2/26/2044	1,180,000	937,054	0.05%
Israel Government International Bonds	5.750	3/12/2054	755,000	723,426	0.04%
Bank Gospodarstwa Krajowego	5.375	5/22/2033	670,000	665,841	0.04%
Mexico Government International Bonds	3.500	2/12/2034	765,000	636,643	0.04%
Bermuda Government International Bonds	2.375	8/20/2030	735,000	613,211	0.03%
Panama Government International Bonds	6.875	1/31/2036	590,000	582,624	0.03%
Philippines Government International Bonds	1.750	4/28/2041	710,000	536,939	0.03%
Mexico Government International Bonds	6.400	5/7/2054	435,000	433,522	0.02%
Hungary Government International Bonds	5.500	3/26/2036	445,000	431,650	0.02%
Saudi Government International Bonds	5.000	1/18/2053	455,000	406,342	0.02%
Colombia Government International Bonds	5.200	5/15/2049	395,000	289,732	0.02%
Mexico Government International Bonds	6.338	5/4/2053	290,000	286,289	0.02%
Angola Government International Bonds	8.750	4/14/2032	310,000	284,484	0.02%
Indonesia Government International Bonds	2.150	7/18/2024	240,000	256,911	0.01%
Panama Government International Bonds	6.853	3/28/2054	275,000	253,687	0.01%
<b>MUNICIPAL BONDS</b>					
Philadelphia Auth for Industrial Dev, PA, Rev	6.550	10/15/2028	5,445,000	5,846,417	0.33%
New York Transportation Dev Corp., NY, Rev	4.248	9/1/2035	4,650,000	4,509,473	0.26%
State Board of Administration Finance Corp., FL, Rev	1.258	7/1/2025	4,130,000	3,937,412	0.22%
Metropolitan Transportation Auth, NY, Rev	6.814	11/15/2040	2,790,000	3,100,866	0.18%
Texas Natural Gas Securitization Finance Corp., TX, Rev	5.102	4/1/2035	2,395,000	2,415,948	0.14%
Chicago Board of Education, IL, GO	6.319	11/1/2029	1,540,000	1,529,550	0.09%
Chicago Board of Education, IL, GO	6.138	12/1/2039	1,115,000	1,046,266	0.06%
Municipal Electric Auth of Georgia, GA, Rev	6.637	4/1/2057	731,000	842,012	0.05%
Chicago Transit Auth Sales Tax Receipts Fund, IL, Rev	3.912	12/1/2040	720,000	621,575	0.04%
<b>PREFERRED STOCKS</b>					
U.S. Bancorp	6.580		2,242	1,893,257	0.11%
<b>SENIOR FLOATING RATE INTERESTS</b>					
PES Holdings LLC	1.500	12/31/2024	757,276	7,573	0.00%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
<b>SHORT-TERM INVESTMENTS</b>					
Fixed Income Clearing Corp.		4/1/2024	6,450,481	6,450,481	0.37%
<b>U.S. GOVERNMENT AGENCIES</b>					
Uniform Mortgage-Backed Security	6.000	4/11/2054	145,315,000	146,718,041	8.35%
Uniform Mortgage-Backed Security	5.500	4/11/2054	79,239,000	78,900,841	4.49%
Uniform Mortgage-Backed Security	6.000	5/15/2054	62,275,000	62,864,113	3.58%
Uniform Mortgage-Backed Security	4.500	4/11/2054	61,541,000	58,656,235	3.34%
Government National Mortgage Association	2.000	4/18/2054	25,195,000	20,665,774	1.18%
Uniform Mortgage-Backed Security	2.000	4/11/2054	23,200,000	18,376,909	1.05%
Federal Home Loan Mortgage Corp.	5.000	9/1/2052	16,181,790	15,814,106	0.90%
Federal National Mortgage Association	5.000	9/1/2052	16,016,883	15,652,945	0.89%
Government National Mortgage Association	5.500	4/18/2054	15,100,000	15,095,546	0.86%
Uniform Mortgage-Backed Security	5.000	4/11/2054	14,375,000	14,036,834	0.80%
Uniform Mortgage-Backed Security	7.000	5/15/2054	11,370,000	11,711,762	0.67%
Uniform Mortgage-Backed Security	2.500	4/11/2054	12,100,000	10,013,256	0.57%
Government National Mortgage Association	3.500	4/18/2054	10,079,000	9,180,948	0.52%
Federal National Mortgage Association	2.000	4/1/2051	11,266,106	8,961,571	0.51%
Federal National Mortgage Association	2.000	3/1/2051	8,325,852	6,622,591	0.38%
Government National Mortgage Association	3.000	4/20/2051	7,413,645	6,564,325	0.37%
Uniform Mortgage-Backed Security	7.000	4/11/2054	6,270,000	6,464,343	0.37%
Government National Mortgage Association	3.000	12/20/2051	7,240,844	6,395,399	0.36%
Government National Mortgage Association	2.500	10/20/2051	7,339,807	6,260,102	0.36%
Federal National Mortgage Association	2.500	5/1/2051	7,176,208	6,021,854	0.34%
Federal National Mortgage Association	2.500	11/1/2051	6,510,501	5,470,534	0.31%
Federal National Mortgage Association	7.000	9/1/2053	5,106,256	5,266,061	0.30%
Federal Home Loan Mortgage Corp.	3.500	3/1/2048	5,407,293	4,941,835	0.28%
Federal National Mortgage Association	2.500	10/1/2051	5,673,111	4,726,691	0.27%
Federal Home Loan Mortgage Corp.	8.670	6/25/2043	4,410,000	4,663,575	0.27%
Federal National Mortgage Association	2.000	12/1/2050	5,706,077	4,553,921	0.26%
Federal National Mortgage Association	5.500	12/1/2052	4,548,664	4,541,977	0.26%
Federal National Mortgage Association	2.000	2/1/2051	5,663,841	4,515,704	0.26%
Federal Home Loan Mortgage Corp.	8.820	5/25/2043	3,815,000	4,025,295	0.23%
Government National Mortgage Association	4.500	10/20/2052	4,043,352	3,890,047	0.22%
Government National Mortgage Association	2.000	12/20/2050	4,713,325	3,870,532	0.22%
Federal National Mortgage Association	2.500	5/1/2051	4,421,218	3,678,046	0.21%
Federal National Mortgage Association	3.500	9/1/2057	4,105,825	3,648,151	0.21%
Government National Mortgage Association	5.000	7/15/2052	3,701,774	3,644,749	0.21%
Federal National Mortgage Association	2.500	11/1/2051	3,906,617	3,304,683	0.19%
Federal Home Loan Mortgage Corp.	2.000	3/1/2051	4,106,066	3,260,028	0.19%
Government National Mortgage Association	3.000	7/20/2052	3,615,805	3,191,617	0.18%
Federal Home Loan Mortgage Corp.	3.000	11/1/2046	3,543,678	3,129,840	0.18%
Uniform Mortgage-Backed Security	2.500	4/16/2039	3,425,000	3,118,122	0.18%
Federal National Mortgage Association	4.000	4/1/2049	3,288,810	3,088,877	0.18%
Federal Home Loan Mortgage Corp.	2.500	7/1/2050	3,618,445	3,023,507	0.17%
Federal National Mortgage Association	2.500	5/1/2051	3,498,986	2,915,726	0.17%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	3.000	11/1/2051	3,345,551	2,896,331	0.16%
Federal National Mortgage Association	4.000	6/1/2048	3,000,797	2,841,581	0.16%
Federal National Mortgage Association	1.500	9/1/2051	3,703,624	2,796,487	0.16%
Federal National Mortgage Association	6.500	11/1/2053	2,608,889	2,684,849	0.15%
Federal Home Loan Mortgage Corp.	9.820	6/25/2042	2,440,000	2,638,515	0.15%
Government National Mortgage Association	4.000	7/20/2048	2,761,346	2,605,240	0.15%
Government National Mortgage Association	3.000	9/20/2051	2,831,399	2,502,262	0.14%
Federal National Mortgage Association	4.500	1/1/2051	2,500,372	2,426,505	0.14%
Federal National Mortgage Association	2.000	4/1/2051	3,013,577	2,402,052	0.14%
Federal National Mortgage Association	5.500	6/1/2053	2,376,385	2,369,161	0.13%
Government National Mortgage Association	4.000	10/20/2040	2,454,682	2,362,631	0.13%
Federal National Mortgage Association	2.000	3/1/2051	2,943,400	2,341,470	0.13%
Federal National Mortgage Association	3.000	9/1/2051	2,670,213	2,318,487	0.13%
Federal Home Loan Mortgage Corp.	2.500	4/1/2052	2,767,786	2,298,759	0.13%
Government National Mortgage Association	2.500	10/20/2049	2,616,238	2,269,059	0.13%
Federal Home Loan Mortgage Corp.	2.000	4/1/2051	2,839,722	2,261,911	0.13%
Federal Home Loan Mortgage Corp.	5.500	2/1/2053	2,254,976	2,254,323	0.13%
Federal National Mortgage Association	2.500	5/1/2051	2,659,098	2,233,815	0.13%
Federal National Mortgage Association	3.500	4/1/2052	2,459,184	2,229,576	0.13%
Federal Home Loan Mortgage Corp.	5.355	1/25/2029	2,152,000	2,211,049	0.13%
Federal National Mortgage Association	2.500	10/1/2050	2,575,114	2,170,061	0.12%
Federal National Mortgage Association	4.000	4/1/2050	2,288,176	2,152,377	0.12%
Federal Home Loan Mortgage Corp.	8.670	5/25/2042	2,005,000	2,094,514	0.12%
Federal National Mortgage Association	2.000	12/1/2040	2,475,788	2,094,101	0.12%
Federal National Mortgage Association	5.065	12/1/2028	2,050,000	2,078,419	0.12%
Federal National Mortgage Association	3.500	5/1/2058	2,337,281	2,076,712	0.12%
Federal Home Loan Mortgage Corp.	2.000	4/1/2052	2,580,409	2,074,666	0.12%
Federal National Mortgage Association	3.500	12/25/2058	2,327,835	2,072,110	0.12%
Federal National Mortgage Association	2.500	6/1/2051	2,481,681	2,064,012	0.12%
Federal National Mortgage Association	2.000	6/1/2036	2,305,078	2,058,972	0.12%
Federal National Mortgage Association	2.000	3/1/2051	2,527,963	2,025,930	0.12%
Government National Mortgage Association	2.000	10/20/2050	2,457,822	2,018,077	0.11%
Federal National Mortgage Association	3.500	8/1/2043	2,145,642	1,986,519	0.11%
Uniform Mortgage-Backed Security	3.500	4/16/2039	2,085,000	1,982,865	0.11%
Government National Mortgage Association	3.000	8/20/2051	2,226,307	1,965,318	0.11%
Federal National Mortgage Association	5.000	7/1/2052	1,966,235	1,921,406	0.11%
Federal National Mortgage Association	3.000	10/1/2051	2,162,390	1,885,179	0.11%
Government National Mortgage Association	2.500	9/20/2051	2,199,702	1,877,034	0.11%
Federal National Mortgage Association	2.500	9/1/2040	2,093,763	1,827,428	0.10%
Federal Home Loan Mortgage Corp.	3.000	10/1/2051	2,084,719	1,816,957	0.10%
Federal Home Loan Mortgage Corp.	3.000	10/1/2032	1,919,919	1,814,245	0.10%
Federal Home Loan Mortgage Corp.	9.020	9/25/2042	1,705,000	1,807,195	0.10%
Federal Home Loan Mortgage Corp.	5.500	8/1/2038	1,761,390	1,801,431	0.10%
Federal National Mortgage Association	2.500	1/1/2057	2,168,146	1,794,678	0.10%
Federal Home Loan Mortgage Corp.	8.720	10/25/2041	1,705,000	1,764,139	0.10%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal Home Loan Mortgage Corp.	2.000	3/1/2051	2,175,109	1,756,400	0.10%
Federal Home Loan Mortgage Corp.	2.000	12/1/2041	2,082,053	1,750,008	0.10%
Federal National Mortgage Association	2.500	11/1/2051	2,090,694	1,744,038	0.10%
Federal Home Loan Mortgage Corp.	1.000	2/25/2051	2,073,735	1,736,790	0.10%
Uniform Mortgage-Backed Security	6.500	4/11/2054	1,695,000	1,732,353	0.10%
Federal Home Loan Mortgage Corp.	3.000	3/25/2040	2,025,000	1,721,644	0.10%
Federal National Mortgage Association	4.500	3/1/2053	1,789,851	1,705,947	0.10%
Federal Home Loan Mortgage Corp.	3.000	11/1/2036	1,841,663	1,696,228	0.10%
Federal Home Loan Mortgage Corp.	8.970	11/25/2041	1,629,000	1,696,123	0.10%
Government National Mortgage Association	4.500	5/20/2040	1,718,925	1,695,928	0.10%
Federal Home Loan Mortgage Corp.	2.000	3/1/2051	2,120,533	1,686,204	0.10%
Government National Mortgage Association	2.500	11/20/2049	1,943,809	1,666,289	0.09%
Federal Home Loan Mortgage Corp.	2.500	3/1/2051	1,994,179	1,663,294	0.09%
Government National Mortgage Association	4.000	9/20/2040	1,713,842	1,649,571	0.09%
Federal Home Loan Mortgage Corp.	2.500	3/25/2052	1,875,898	1,645,124	0.09%
Federal National Mortgage Association	2.500	5/1/2051	1,971,171	1,642,588	0.09%
Federal Home Loan Mortgage Corp.	9.320	7/25/2042	1,525,000	1,621,160	0.09%
Federal Home Loan Mortgage Corp.	2.500	11/1/2050	1,922,479	1,604,570	0.09%
Federal National Mortgage Association	3.000	6/1/2043	1,793,363	1,598,529	0.09%
Federal Home Loan Mortgage Corp.	2.000	5/1/2041	1,880,233	1,588,484	0.09%
Federal Home Loan Mortgage Corp.	5.000	4/1/2053	1,613,839	1,587,641	0.09%
Federal Home Loan Mortgage Corp.	6.500	11/1/2053	1,499,551	1,543,211	0.09%
Federal National Mortgage Association	3.500	1/25/2042	1,678,000	1,516,666	0.09%
Federal National Mortgage Association	2.500	2/1/2043	1,745,619	1,497,341	0.09%
Government National Mortgage Association	4.000	7/20/2040	1,550,925	1,492,764	0.08%
Federal National Mortgage Association	3.520	11/1/2032	1,620,000	1,485,170	0.08%
Federal Home Loan Mortgage Corp.	8.220	4/25/2042	1,432,000	1,480,409	0.08%
Federal National Mortgage Association	5.500	11/1/2035	1,434,824	1,465,622	0.08%
Federal National Mortgage Association	3.000	8/1/2051	1,687,017	1,465,010	0.08%
Federal National Mortgage Association	4.190	4/1/2028	1,475,000	1,443,737	0.08%
Federal National Mortgage Association	2.500	9/1/2050	1,720,143	1,435,641	0.08%
Federal National Mortgage Association	2.000	12/1/2050	1,782,532	1,430,474	0.08%
Federal National Mortgage Association	4.000	6/1/2052	1,532,256	1,425,561	0.08%
Federal National Mortgage Association	6.000	5/1/2053	1,383,906	1,417,109	0.08%
Federal National Mortgage Association	2.500	12/1/2051	1,687,814	1,413,294	0.08%
Federal National Mortgage Association	2.500	4/1/2052	1,694,860	1,412,112	0.08%
Federal Home Loan Mortgage Corp.	4.000	4/1/2049	1,480,936	1,389,341	0.08%
Federal Home Loan Mortgage Corp.	8.570	4/25/2043	1,310,000	1,373,099	0.08%
Federal National Mortgage Association	2.500	1/1/2052	1,629,471	1,369,164	0.08%
Federal Home Loan Mortgage Corp.	2.500	7/1/2050	1,631,875	1,367,677	0.08%
Federal National Mortgage Association	3.000	8/1/2051	1,572,657	1,365,700	0.08%
Federal National Mortgage Association	4.460	5/1/2028	1,380,916	1,364,519	0.08%
Federal Home Loan Mortgage Corp.	2.000	10/1/2050	1,678,143	1,339,850	0.08%
Government National Mortgage Association	3.000	2/20/2052	1,485,716	1,336,087	0.08%
Government National Mortgage Association	3.500	2/20/2047	1,441,918	1,332,019	0.08%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal Home Loan Mortgage Corp.	6.000	12/1/2052	1,304,253	1,329,289	0.08%
Federal Home Loan Mortgage Corp.	2.000	5/1/2036	1,486,675	1,326,114	0.08%
Government National Mortgage Association	2.500	3/20/2051	1,543,441	1,318,178	0.07%
Federal National Mortgage Association	3.000	12/1/2050	1,512,917	1,316,654	0.07%
Federal National Mortgage Association	2.000	2/1/2051	1,636,579	1,313,361	0.07%
Federal National Mortgage Association	2.500	5/1/2043	1,526,078	1,296,943	0.07%
Federal National Mortgage Association	2.000	8/1/2036	1,446,266	1,290,042	0.07%
Federal Home Loan Mortgage Corp.	2.000	2/1/2051	1,597,415	1,289,800	0.07%
Federal Home Loan Mortgage Corp.	2.000	5/1/2051	1,592,015	1,285,673	0.07%
Federal National Mortgage Association	5.000	8/1/2052	1,305,198	1,275,844	0.07%
Government National Mortgage Association	3.500	5/15/2043	1,362,010	1,269,557	0.07%
Federal National Mortgage Association	3.000	5/1/2051	1,433,179	1,261,796	0.07%
Government National Mortgage Association	3.500	6/20/2046	1,363,136	1,260,748	0.07%
Federal National Mortgage Association	4.000	6/1/2041	1,299,380	1,249,712	0.07%
Government National Mortgage Association	3.000	3/15/2045	1,401,129	1,246,379	0.07%
Federal National Mortgage Association	3.000	5/1/2052	1,431,475	1,245,284	0.07%
Federal National Mortgage Association	3.000	8/1/2050	1,429,549	1,244,098	0.07%
Federal Home Loan Mortgage Corp.	3.500	8/1/2034	1,308,684	1,243,422	0.07%
Federal National Mortgage Association	2.000	5/1/2051	1,562,276	1,243,363	0.07%
Federal Home Loan Mortgage Corp.	4.000	7/1/2049	1,305,607	1,230,616	0.07%
Federal Home Loan Mortgage Corp.	4.000	9/15/2041	1,276,741	1,222,628	0.07%
Federal National Mortgage Association	2.500	7/1/2051	1,436,728	1,199,363	0.07%
Federal National Mortgage Association	3.000	12/1/2051	1,358,575	1,179,793	0.07%
Federal National Mortgage Association	4.000	10/1/2047	1,241,865	1,175,993	0.07%
Federal National Mortgage Association	3.000	3/1/2037	1,264,205	1,162,224	0.07%
Federal National Mortgage Association	3.500	9/1/2047	1,250,060	1,141,093	0.06%
Federal National Mortgage Association	4.030	6/1/2028	1,163,291	1,129,840	0.06%
Federal National Mortgage Association	4.500	12/1/2037	1,130,058	1,122,079	0.06%
Federal National Mortgage Association	3.000	10/1/2051	1,263,863	1,091,543	0.06%
Federal Home Loan Mortgage Corp.	3.500	10/1/2047	1,193,555	1,090,815	0.06%
Federal National Mortgage Association	2.500	1/1/2051	1,269,567	1,068,352	0.06%
Federal National Mortgage Association	2.500	3/1/2052	1,275,829	1,062,162	0.06%
Federal National Mortgage Association	4.500	10/1/2040	1,080,252	1,060,391	0.06%
Federal National Mortgage Association	2.000	9/1/2040	1,246,965	1,058,365	0.06%
Federal Home Loan Mortgage Corp.	4.000	5/1/2042	1,110,763	1,054,833	0.06%
Federal National Mortgage Association	3.000	8/25/2049	1,178,019	1,047,934	0.06%
Federal National Mortgage Association	4.410	4/1/2030	1,065,000	1,045,937	0.06%
Federal National Mortgage Association	3.500	7/1/2048	1,141,056	1,041,613	0.06%
Federal National Mortgage Association	2.500	6/1/2043	1,212,974	1,040,614	0.06%
Federal National Mortgage Association	2.000	2/1/2051	1,277,922	1,032,549	0.06%
Government National Mortgage Association	3.500	7/20/2049	1,110,620	1,022,539	0.06%
Federal National Mortgage Association	3.000	9/1/2048	1,142,161	1,005,865	0.06%
Federal National Mortgage Association	3.000	4/1/2052	1,145,559	996,866	0.06%
Federal Home Loan Mortgage Corp.	3.500	12/15/2046	1,092,267	995,334	0.06%
Federal Home Loan Mortgage Corp.	3.000	1/1/2037	1,076,542	991,213	0.06%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal Home Loan Mortgage Corp.	4.000	4/1/2049	1,048,392	988,917	0.06%
Government National Mortgage Association	3.500	3/20/2044	1,058,478	982,813	0.06%
Federal Home Loan Mortgage Corp.	3.500	3/1/2048	1,069,840	980,537	0.06%
Federal National Mortgage Association	2.500	3/1/2052	1,165,866	970,856	0.06%
Federal National Mortgage Association	2.000	4/1/2041	1,146,221	968,574	0.06%
Federal National Mortgage Association	2.000	9/1/2036	1,085,007	967,798	0.06%
Federal National Mortgage Association	3.000	10/1/2050	1,107,508	963,492	0.05%
Federal Home Loan Mortgage Corp.	2.500	10/1/2051	1,137,093	947,857	0.05%
Federal National Mortgage Association	3.500	1/1/2048	1,036,748	946,366	0.05%
Government National Mortgage Association	4.500	8/20/2052	982,532	945,532	0.05%
Uniform Mortgage-Backed Security	3.000	4/16/2039	1,010,000	940,531	0.05%
Federal Home Loan Mortgage Corp.	4.750	7/15/2039	934,123	928,178	0.05%
Federal Home Loan Mortgage Corp.	2.500	6/1/2050	1,098,953	920,536	0.05%
Government National Mortgage Association	5.000	5/20/2040	911,124	919,016	0.05%
Federal Home Loan Mortgage Corp.	3.000	4/1/2033	978,529	917,929	0.05%
Federal National Mortgage Association	2.500	6/1/2050	1,096,620	916,155	0.05%
Federal National Mortgage Association	1.750	12/25/2042	1,012,498	884,342	0.05%
Federal Home Loan Mortgage Corp.	3.000	5/1/2052	1,013,666	882,761	0.05%
Federal Home Loan Mortgage Corp.	2.500	7/1/2050	1,049,365	876,722	0.05%
Federal National Mortgage Association	4.000	10/1/2040	914,562	867,437	0.05%
Federal National Mortgage Association	2.500	11/1/2051	1,031,156	866,462	0.05%
Government National Mortgage Association	4.500	9/20/2052	899,444	865,387	0.05%
Federal National Mortgage Association	3.000	1/1/2052	983,146	853,187	0.05%
Government National Mortgage Association	3.875	8/15/2042	857,528	816,491	0.05%
Federal National Mortgage Association	2.000	10/1/2041	969,967	816,161	0.05%
Federal National Mortgage Association	2.500	9/1/2051	963,064	802,409	0.05%
Federal Home Loan Mortgage Corp.	2.500	5/1/2050	951,781	800,957	0.05%
Federal National Mortgage Association	2.500	4/1/2050	957,191	799,666	0.05%
Federal National Mortgage Association	1.500	9/1/2051	1,056,534	797,764	0.05%
Federal National Mortgage Association	5.500	11/1/2052	787,586	786,077	0.04%
Federal National Mortgage Association	2.500	10/1/2051	945,553	785,432	0.04%
Federal Home Loan Mortgage Corp.	5.500	6/1/2041	765,980	783,401	0.04%
Government National Mortgage Association	5.000	3/15/2044	764,474	780,416	0.04%
Government National Mortgage Association	3.500	4/15/2043	836,739	779,932	0.04%
Government National Mortgage Association	5.000	6/20/2040	721,596	727,846	0.04%
Government National Mortgage Association	2.500	7/20/2041	819,383	719,485	0.04%
Federal Home Loan Mortgage Corp.	1.115	6/25/2030	12,809,802	711,902	0.04%
Federal Home Loan Mortgage Corp.	2.500	4/1/2052	849,660	705,406	0.04%
Federal National Mortgage Association	3.000	11/1/2051	800,657	696,301	0.04%
Federal Home Loan Mortgage Corp.	3.000	1/1/2052	794,784	695,566	0.04%
Federal National Mortgage Association	2.000	5/1/2036	779,193	695,029	0.04%
Federal National Mortgage Association	2.000	12/1/2036	778,802	694,658	0.04%
Government National Mortgage Association	3.000	7/15/2045	779,965	693,830	0.04%
Federal National Mortgage Association	1.500	9/1/2051	898,257	680,101	0.04%
Government National Mortgage Association	4.000	12/20/2040	706,507	679,144	0.04%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	3.000	2/1/2050	771,774	678,413	0.04%
Federal National Mortgage Association	2.000	5/1/2036	754,439	672,956	0.04%
Federal Home Loan Mortgage Corp.	3.000	7/1/2050	772,113	671,830	0.04%
Federal National Mortgage Association	3.000	12/1/2051	773,044	671,318	0.04%
Federal National Mortgage Association	2.000	2/1/2051	840,935	670,944	0.04%
Federal National Mortgage Association	3.500	5/1/2047	731,738	667,971	0.04%
Federal Home Loan Mortgage Corp.	6.000	3/1/2053	648,973	664,560	0.04%
Federal Home Loan Mortgage Corp.	0.718	12/25/2030	17,205,322	661,646	0.04%
Federal National Mortgage Association	2.250	4/1/2033	800,230	661,272	0.04%
Federal Home Loan Mortgage Corp.	8.870	8/25/2042	620,000	650,373	0.04%
Federal National Mortgage Association	3.000	8/1/2051	739,437	643,288	0.04%
Federal Home Loan Mortgage Corp.	1.500	11/1/2051	835,703	630,693	0.04%
Federal Home Loan Mortgage Corp.	2.500	5/1/2051	731,210	609,448	0.03%
Federal National Mortgage Association	2.500	3/1/2043	704,434	604,350	0.03%
Federal National Mortgage Association	3.500	10/1/2044	637,785	584,695	0.03%
Federal National Mortgage Association	3.500	2/1/2045	637,079	582,718	0.03%
Federal National Mortgage Association	2.500	4/1/2045	674,807	577,185	0.03%
Federal National Mortgage Association	3.000	8/1/2050	654,857	576,416	0.03%
Federal Home Loan Mortgage Corp.	5.000	8/1/2052	588,614	575,184	0.03%
Federal National Mortgage Association	4.370	5/1/2028	571,672	565,264	0.03%
Federal Home Loan Mortgage Corp.	3.000	8/1/2029	587,432	563,464	0.03%
Federal National Mortgage Association	2.000	10/1/2051	698,446	562,832	0.03%
Federal Home Loan Mortgage Corp.	4.000	7/1/2049	587,758	557,433	0.03%
Federal National Mortgage Association	3.000	8/1/2050	637,953	555,193	0.03%
Government National Mortgage Association	5.000	6/15/2041	544,119	554,729	0.03%
Federal National Mortgage Association	4.500	4/1/2049	572,128	553,926	0.03%
Federal Home Loan Mortgage Corp.	2.000	11/1/2051	689,775	553,259	0.03%
Federal Home Loan Mortgage Corp.	2.000	6/1/2036	614,839	548,428	0.03%
Federal Home Loan Mortgage Corp.	2.000	8/1/2051	685,237	546,868	0.03%
Federal Home Loan Mortgage Corp.	2.500	8/1/2051	647,623	539,508	0.03%
Federal National Mortgage Association	4.000	9/1/2048	570,190	537,057	0.03%
Federal Home Loan Mortgage Corp.	1.750	10/15/2042	632,613	535,301	0.03%
Federal National Mortgage Association	2.000	9/25/2039	613,901	530,380	0.03%
Federal Home Loan Mortgage Corp.	4.000	9/1/2042	552,302	524,479	0.03%
Federal National Mortgage Association	3.500	1/1/2046	573,725	523,800	0.03%
Federal National Mortgage Association	3.500	9/1/2046	570,477	522,168	0.03%
Federal National Mortgage Association	4.500	10/1/2041	528,240	518,529	0.03%
Federal Home Loan Mortgage Corp.	1.500	5/15/2037	9,093,635	516,353	0.03%
Federal Home Loan Mortgage Corp.	3.000	5/15/2046	564,807	514,423	0.03%
Federal Home Loan Mortgage Corp.	6.000	11/1/2037	490,733	509,294	0.03%
Federal National Mortgage Association	4.000	3/1/2041	533,611	506,111	0.03%
Federal National Mortgage Association	2.000	3/25/2052	3,815,370	504,711	0.03%
Federal Home Loan Mortgage Corp.	2.500	2/1/2051	587,027	495,209	0.03%
Federal Home Loan Mortgage Corp.	8.820	3/25/2042	470,000	489,975	0.03%
Federal National Mortgage Association	3.500	11/1/2046	533,287	488,637	0.03%



Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	4.000	4/1/2047	506,912	480,803	0.03%
Government National Mortgage Association	4.500	5/15/2040	488,146	479,519	0.03%
Federal National Mortgage Association	3.000	8/1/2033	506,941	479,194	0.03%
Federal National Mortgage Association	4.000	9/1/2042	503,023	477,083	0.03%
Federal National Mortgage Association	2.500	2/25/2051	3,005,508	475,661	0.03%
Federal Home Loan Mortgage Corp.	4.000	5/1/2049	499,380	473,518	0.03%
Federal National Mortgage Association	2.500	9/25/2052	3,040,818	472,888	0.03%
Federal Home Loan Mortgage Corp.	1.570	5/25/2030	6,229,461	471,981	0.03%
Federal National Mortgage Association	2.500	6/25/2052	3,092,289	471,944	0.03%
Federal Home Loan Mortgage Corp.	2.000	6/15/2052	3,704,647	467,494	0.03%
Federal National Mortgage Association	2.000	10/1/2041	535,820	450,854	0.03%
Federal National Mortgage Association	4.500	9/1/2043	452,729	444,407	0.03%
Federal Home Loan Mortgage Corp.	3.000	9/25/2051	2,786,083	443,212	0.03%
Government National Mortgage Association	5.000	4/18/2054	450,000	442,579	0.03%
Federal National Mortgage Association	3.500	10/1/2046	478,199	436,524	0.02%
Government National Mortgage Association	4.000	9/16/2042	2,228,630	435,338	0.02%
Federal National Mortgage Association	4.000	11/1/2040	451,871	428,576	0.02%
Federal National Mortgage Association	3.000	4/1/2051	491,771	427,826	0.02%
Government National Mortgage Association	5.500	10/20/2034	413,576	426,545	0.02%
Federal National Mortgage Association	5.500	9/1/2033	415,217	424,116	0.02%
Federal National Mortgage Association	4.000	7/1/2045	445,528	422,577	0.02%
Federal National Mortgage Association	2.000	7/1/2051	522,561	416,520	0.02%
Federal Home Loan Mortgage Corp.	3.000	12/1/2046	467,711	413,859	0.02%
Federal National Mortgage Association	3.000	10/1/2051	474,538	411,859	0.02%
Federal National Mortgage Association	5.500	4/1/2036	397,397	405,934	0.02%
Federal Home Loan Mortgage Corp.	2.500	3/15/2052	2,922,511	405,180	0.02%
Federal National Mortgage Association	4.500	8/1/2040	412,468	404,880	0.02%
Federal Home Loan Mortgage Corp.	3.500	12/1/2047	441,838	403,293	0.02%
Federal National Mortgage Association	2.500	11/1/2051	475,202	400,088	0.02%
Federal National Mortgage Association	3.000	11/1/2051	461,003	398,720	0.02%
Federal Home Loan Mortgage Corp.	2.000	4/1/2052	499,795	397,421	0.02%
Federal Home Loan Mortgage Corp.	2.500	7/1/2051	474,302	397,212	0.02%
Federal National Mortgage Association	3.500	3/1/2046	433,482	396,496	0.02%
Federal Home Loan Mortgage Corp.	4.000	3/25/2045	2,248,936	396,016	0.02%
Federal Home Loan Mortgage Corp.	1.021	10/25/2030	7,711,440	394,442	0.02%
Federal National Mortgage Association	5.500	12/1/2033	385,129	393,384	0.02%
Government National Mortgage Association	2.500	12/16/2039	427,402	390,944	0.02%
Government National Mortgage Association	3.500	8/20/2047	422,936	390,400	0.02%
Federal Home Loan Mortgage Corp.	3.500	10/15/2045	436,147	389,515	0.02%
Federal National Mortgage Association	3.500	9/1/2046	424,554	386,842	0.02%
Federal National Mortgage Association	4.750	4/1/2028	380,000	378,965	0.02%
Federal National Mortgage Association	4.000	10/1/2040	396,126	375,778	0.02%
Federal National Mortgage Association	4.000	12/1/2040	393,876	373,573	0.02%
Federal National Mortgage Association	6.000	2/1/2037	357,207	370,208	0.02%
Federal National Mortgage Association	4.500	8/1/2040	376,527	369,598	0.02%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal Home Loan Mortgage Corp.	2.500	7/1/2051	438,618	365,930	0.02%
Government National Mortgage Association	4.000	11/20/2047	380,488	357,189	0.02%
Federal National Mortgage Association	1.457	5/25/2029	8,026,102	355,304	0.02%
Federal Home Loan Mortgage Corp.	4.000	8/1/2042	373,539	354,721	0.02%
Federal National Mortgage Association	4.000	8/1/2051	371,289	352,132	0.02%
Federal Home Loan Mortgage Corp.	4.000	2/1/2046	370,376	351,679	0.02%
Federal National Mortgage Association	4.000	1/1/2049	367,838	348,857	0.02%
Federal Home Loan Mortgage Corp.	2.500	3/25/2051	2,446,980	345,381	0.02%
Federal National Mortgage Association	2.500	10/1/2050	409,256	344,478	0.02%
Federal Home Loan Mortgage Corp.	5.500	5/1/2034	332,800	340,359	0.02%
Federal National Mortgage Association	0.565	10/25/2049	3,658,308	339,775	0.02%
Government National Mortgage Association	4.000	3/20/2048	360,308	338,951	0.02%
Government National Mortgage Association	3.500	3/20/2048	362,998	334,275	0.02%
Federal National Mortgage Association	3.500	9/1/2047	364,920	334,058	0.02%
Federal National Mortgage Association	4.500	9/1/2035	340,470	332,963	0.02%
Government National Mortgage Association	3.500	10/20/2046	360,968	332,781	0.02%
Federal National Mortgage Association	2.000	5/1/2041	391,026	330,417	0.02%
Federal National Mortgage Association	1.500	4/1/2052	435,148	328,340	0.02%
Government National Mortgage Association	5.500	4/15/2033	319,731	327,845	0.02%
Federal National Mortgage Association	4.500	8/1/2040	330,438	324,362	0.02%
Government National Mortgage Association	4.500	5/20/2052	336,623	324,155	0.02%
Federal Home Loan Mortgage Corp.	3.250	11/15/2041	354,616	323,782	0.02%
Government National Mortgage Association	3.000	7/15/2045	363,546	323,390	0.02%
Government National Mortgage Association	4.000	3/20/2048	341,931	321,662	0.02%
Government National Mortgage Association	3.500	7/20/2046	346,452	320,411	0.02%
Federal National Mortgage Association	5.500	9/1/2036	308,395	315,003	0.02%
Federal National Mortgage Association	3.000	7/1/2051	356,000	308,629	0.02%
Federal National Mortgage Association	2.000	12/1/2040	363,747	308,138	0.02%
Federal National Mortgage Association	3.000	10/1/2051	355,152	306,878	0.02%
Government National Mortgage Association	3.500	5/15/2043	322,961	301,640	0.02%
Federal Home Loan Mortgage Corp.	4.000	8/1/2025	299,467	295,918	0.02%
Federal National Mortgage Association	2.500	2/1/2043	343,486	294,632	0.02%
Government National Mortgage Association	4.500	8/20/2045	1,586,260	287,668	0.02%
Government National Mortgage Association	5.000	7/20/2040	283,298	285,752	0.02%
Federal Home Loan Mortgage Corp.	3.500	6/1/2046	310,748	284,007	0.02%
Government National Mortgage Association	5.500	5/15/2033	276,267	281,116	0.02%
Federal National Mortgage Association	0.000	6/25/2041	375,158	280,698	0.02%
Federal Home Loan Mortgage Corp.	0.595	3/25/2027	19,029,795	279,702	0.02%
Federal National Mortgage Association	3.500	12/1/2047	296,752	273,637	0.02%
Government National Mortgage Association	3.500	11/20/2047	295,077	271,799	0.02%
Federal National Mortgage Association	4.000	3/1/2046	285,080	270,369	0.02%
Federal National Mortgage Association	5.500	1/1/2034	262,554	268,183	0.02%
Federal Home Loan Mortgage Corp.	3.000	8/1/2051	304,404	264,804	0.02%
Federal Home Loan Mortgage Corp.	6.500	7/15/2036	254,405	261,383	0.01%
Government National Mortgage Association	4.000	10/20/2040	268,061	256,029	0.01%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal Home Loan Mortgage Corp.	2.000	12/1/2040	301,490	255,276	0.01%
Federal National Mortgage Association	1.500	10/1/2051	327,819	247,524	0.01%
Federal National Mortgage Association	3.000	6/1/2051	281,744	243,798	0.01%
Government National Mortgage Association	4.000	3/20/2048	258,808	243,466	0.01%
Federal Home Loan Mortgage Corp.	3.000	4/1/2033	256,951	242,738	0.01%
Federal National Mortgage Association	4.500	8/25/2043	1,259,282	236,145	0.01%
Federal National Mortgage Association	5.500	4/25/2037	229,440	233,768	0.01%
Federal National Mortgage Association	2.000	8/1/2036	257,091	229,319	0.01%
Federal Home Loan Mortgage Corp.	3.000	12/1/2046	258,358	228,611	0.01%
Federal National Mortgage Association	3.500	2/1/2048	247,789	226,834	0.01%
Government National Mortgage Association	3.500	5/15/2043	235,638	219,641	0.01%
Government National Mortgage Association	3.500	10/20/2042	1,450,622	217,949	0.01%
Federal National Mortgage Association	4.000	8/1/2042	229,270	217,445	0.01%
Government National Mortgage Association	5.000	2/16/2040	1,019,368	204,728	0.01%
Government National Mortgage Association	5.500	3/15/2033	199,616	204,682	0.01%
Federal Home Loan Mortgage Corp.	0.744	6/25/2027	10,070,661	194,285	0.01%
Federal National Mortgage Association	5.500	8/25/2044	1,123,995	193,514	0.01%
Federal Home Loan Mortgage Corp.	0.878	11/25/2030	4,223,031	191,081	0.01%
Federal Home Loan Mortgage Corp.	4.500	9/1/2044	195,439	190,199	0.01%
Federal Home Loan Mortgage Corp.	4.000	5/25/2040	1,247,800	184,425	0.01%
Federal Home Loan Mortgage Corp.	5.500	9/1/2038	179,576	183,660	0.01%
Government National Mortgage Association	4.500	5/20/2048	1,168,230	183,459	0.01%
Federal National Mortgage Association	6.000	12/1/2032	178,799	183,440	0.01%
Federal National Mortgage Association	4.000	2/1/2041	191,665	181,790	0.01%
Federal National Mortgage Association	5.500	6/25/2042	858,759	180,523	0.01%
Federal National Mortgage Association	4.000	6/1/2046	189,979	180,119	0.01%
Federal Home Loan Mortgage Corp.	3.500	8/1/2048	196,112	179,390	0.01%
Federal Home Loan Mortgage Corp.	0.370	12/25/2033	5,634,717	178,924	0.01%
Federal National Mortgage Association	4.000	6/1/2046	176,262	166,824	0.01%
Government National Mortgage Association	3.500	11/15/2042	178,209	166,451	0.01%
Federal National Mortgage Association	3.500	11/25/2039	1,860,222	161,242	0.01%
Federal Home Loan Mortgage Corp.	5.500	5/1/2040	153,254	156,739	0.01%
Federal Home Loan Mortgage Corp.	3.000	12/1/2046	177,547	156,213	0.01%
Federal National Mortgage Association	5.000	4/25/2038	161,550	156,001	0.01%
Government National Mortgage Association	4.000	1/16/2046	884,887	155,933	0.01%
Federal National Mortgage Association	2.500	7/1/2050	186,807	155,910	0.01%
Federal Home Loan Mortgage Corp.	5.500	8/1/2040	148,790	152,174	0.01%
Federal National Mortgage Association	6.000	1/1/2033	145,708	149,659	0.01%
Government National Mortgage Association	4.500	1/20/2046	151,160	148,798	0.01%
Federal National Mortgage Association	3.000	12/1/2049	167,676	146,343	0.01%
Federal National Mortgage Association	5.500	11/25/2040	1,186,491	145,362	0.01%
Government National Mortgage Association	4.500	1/20/2047	1,076,788	133,747	0.01%
Federal Home Loan Mortgage Corp.	4.000	4/1/2047	138,033	130,910	0.01%
Government National Mortgage Association	4.000	3/20/2047	800,175	129,222	0.01%
Federal National Mortgage Association	4.000	6/1/2046	135,807	128,688	0.01%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal Home Loan Mortgage Corp.	5.500	10/15/2046	636,856	127,933	0.01%
Government National Mortgage Association	6.000	9/20/2040	710,789	122,948	0.01%
Federal National Mortgage Association	4.000	8/1/2049	127,514	120,938	0.01%
Government National Mortgage Association	3.000	5/20/2035	2,157,020	119,502	0.01%
Federal Home Loan Mortgage Corp.	5.000	8/1/2039	114,503	114,566	0.01%
Government National Mortgage Association	6.000	2/20/2046	698,577	113,560	0.01%
Government National Mortgage Association	4.000	3/20/2048	116,449	111,389	0.01%
Federal National Mortgage Association	6.000	3/1/2033	108,589	110,975	0.01%
Federal National Mortgage Association	3.000	4/25/2033	1,746,015	108,748	0.01%
Government National Mortgage Association	5.500	2/16/2047	702,096	108,188	0.01%
Federal Home Loan Mortgage Corp.	5.000	2/15/2048	497,248	104,967	0.01%
Government National Mortgage Association	5.500	3/20/2039	707,553	103,662	0.01%
Federal Home Loan Mortgage Corp.	6.000	1/1/2035	101,015	103,515	0.01%
Federal National Mortgage Association	4.000	5/1/2046	108,266	102,590	0.01%
Federal Home Loan Mortgage Corp.	4.000	9/1/2048	108,008	102,237	0.01%
Federal National Mortgage Association	4.000	6/1/2025	103,224	101,584	0.01%
Federal Home Loan Mortgage Corp.	6.000	12/1/2032	98,575	100,870	0.01%
Federal Home Loan Mortgage Corp.	4.000	6/1/2045	104,150	98,867	0.01%
Government National Mortgage Association	3.500	2/15/2043	103,923	96,872	0.01%
Government National Mortgage Association	5.000	10/16/2041	572,893	90,073	0.01%
Government National Mortgage Association	4.500	7/15/2041	90,385	87,858	0.00%
Federal Home Loan Mortgage Corp.	6.000	9/1/2034	82,056	85,153	0.00%
Federal Home Loan Mortgage Corp.	6.000	8/1/2034	79,516	82,517	0.00%
Federal Home Loan Mortgage Corp.	6.000	10/1/2032	79,623	81,642	0.00%
Federal National Mortgage Association	5.500	6/1/2033	77,802	79,469	0.00%
Government National Mortgage Association	3.500	7/20/2043	509,866	78,158	0.00%
Federal National Mortgage Association	0.300	1/25/2030	7,566,576	77,429	0.00%
Federal National Mortgage Association	2.500	1/1/2043	89,297	76,605	0.00%
Government National Mortgage Association	5.500	2/20/2047	450,389	74,799	0.00%
Federal National Mortgage Association	4.000	11/1/2040	78,011	74,010	0.00%
Federal National Mortgage Association	4.000	3/1/2045	74,691	70,827	0.00%
Government National Mortgage Association	6.500	11/15/2031	67,416	69,345	0.00%
Government National Mortgage Association	6.500	6/15/2029	66,726	68,331	0.00%
Federal National Mortgage Association	3.500	10/25/2046	357,941	64,682	0.00%
Federal National Mortgage Association	5.500	8/1/2033	63,171	64,526	0.00%
Government National Mortgage Association	6.000	6/15/2036	61,380	63,630	0.00%
Government National Mortgage Association	3.000	4/15/2045	66,741	59,372	0.00%
Federal Home Loan Mortgage Corp.	5.000	9/15/2033	393,585	59,250	0.00%
Federal Home Loan Mortgage Corp.	6.500	12/1/2037	56,296	59,234	0.00%
Federal Home Loan Mortgage Corp.	3.500	5/15/2034	790,272	58,129	0.00%
Federal Home Loan Mortgage Corp.	0.630	10/25/2026	4,763,205	57,213	0.00%
Federal National Mortgage Association	4.000	10/1/2025	56,313	55,583	0.00%
Government National Mortgage Association	6.500	4/15/2032	53,371	54,887	0.00%
Government National Mortgage Association	6.000	6/15/2041	51,970	53,618	0.00%
Federal National Mortgage Association	6.000	1/25/2042	686,985	53,224	0.00%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal Home Loan Mortgage Corp.	5.500	2/1/2040	46,290	47,343	0.00%
Government National Mortgage Association	5.000	1/16/2047	216,403	47,298	0.00%
Government National Mortgage Association	3.500	5/15/2043	50,178	46,974	0.00%
Government National Mortgage Association	4.500	11/15/2039	46,491	45,181	0.00%
Government National Mortgage Association	6.500	1/15/2032	42,225	43,807	0.00%
Federal National Mortgage Association	0.000	5/25/2046	1,020,931	42,476	0.00%
Federal National Mortgage Association	0.000	3/25/2036	47,849	40,883	0.00%
Government National Mortgage Association	6.500	10/15/2031	38,263	38,949	0.00%
Federal National Mortgage Association	0.084	4/25/2055	1,061,382	38,330	0.00%
Government National Mortgage Association	6.500	11/15/2031	37,322	38,305	0.00%
Government National Mortgage Association	3.000	2/16/2043	262,515	36,600	0.00%
Government National Mortgage Association	6.000	5/15/2036	35,042	36,003	0.00%
Government National Mortgage Association	6.500	4/15/2032	34,372	35,533	0.00%
Government National Mortgage Association	6.500	4/15/2031	34,516	35,488	0.00%
Federal Home Loan Mortgage Corp.	0.000	11/15/2036	43,786	35,388	0.00%
Federal National Mortgage Association	0.000	8/25/2044	774,699	34,853	0.00%
Government National Mortgage Association	6.500	3/15/2029	33,375	34,211	0.00%
Government National Mortgage Association	6.500	11/15/2031	31,757	32,639	0.00%
Government National Mortgage Association	6.500	7/15/2031	31,604	32,491	0.00%
Government National Mortgage Association	3.000	7/15/2045	36,377	32,359	0.00%
Government National Mortgage Association	6.000	3/15/2036	30,851	32,123	0.00%
Federal Home Loan Mortgage Corp.	5.500	2/1/2038	31,340	32,054	0.00%
Government National Mortgage Association	6.000	8/15/2039	30,747	31,592	0.00%
Federal National Mortgage Association	6.000	3/1/2033	28,755	29,221	0.00%
Federal National Mortgage Association	0.024	6/25/2055	702,100	28,098	0.00%
Federal National Mortgage Association	3.500	9/25/2035	302,368	27,775	0.00%
Government National Mortgage Association	6.000	9/15/2034	26,024	26,798	0.00%
Government National Mortgage Association	6.500	7/15/2031	25,422	26,221	0.00%
Federal Home Loan Mortgage Corp.	5.500	4/1/2033	25,501	26,079	0.00%
Federal Home Loan Mortgage Corp.	4.000	7/1/2044	26,952	25,871	0.00%
Government National Mortgage Association	6.500	4/15/2031	24,924	25,627	0.00%
Government National Mortgage Association	6.500	3/15/2032	24,308	24,972	0.00%
Federal Home Loan Mortgage Corp.	3.000	3/15/2033	303,783	24,402	0.00%
Federal National Mortgage Association	3.000	1/25/2028	765,135	22,887	0.00%
Federal National Mortgage Association	4.000	3/25/2042	191,358	22,341	0.00%
Government National Mortgage Association	4.000	1/20/2044	121,619	21,922	0.00%
Federal National Mortgage Association	3.500	5/25/2030	373,377	21,900	0.00%
Government National Mortgage Association	3.000	8/15/2045	24,097	21,435	0.00%
Government National Mortgage Association	6.000	8/15/2037	20,280	21,022	0.00%
Federal National Mortgage Association	4.500	4/1/2025	21,025	20,858	0.00%
Federal National Mortgage Association	6.000	2/1/2033	20,441	20,637	0.00%
Government National Mortgage Association	6.500	7/15/2031	19,464	20,026	0.00%
Federal National Mortgage Association	2.000	4/1/2052	24,368	19,351	0.00%
Government National Mortgage Association	3.500	4/15/2043	20,368	18,986	0.00%
Government National Mortgage Association	6.000	6/15/2036	18,498	18,859	0.00%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Government National Mortgage Association	6.000	2/15/2035	17,679	18,243	0.00%
Federal Home Loan Mortgage Corp.	4.000	7/15/2030	277,158	17,968	0.00%
Federal Home Loan Mortgage Corp.	6.000	1/1/2034	17,355	17,887	0.00%
Government National Mortgage Association	6.500	12/15/2031	17,507	17,830	0.00%
Government National Mortgage Association	3.500	4/20/2042	464,879	17,474	0.00%
Federal Home Loan Mortgage Corp.	5.500	6/1/2038	17,021	17,408	0.00%
Federal Home Loan Mortgage Corp.	5.500	11/1/2037	16,819	17,202	0.00%
Federal Home Loan Mortgage Corp.	6.000	11/1/2032	16,753	16,973	0.00%
Government National Mortgage Association	6.000	8/15/2034	15,770	16,352	0.00%
Federal Home Loan Mortgage Corp.	3.000	3/15/2028	382,917	14,906	0.00%
Government National Mortgage Association	4.000	5/16/2042	148,849	14,844	0.00%
Government National Mortgage Association	6.000	12/15/2031	14,469	14,712	0.00%
Federal Home Loan Mortgage Corp.	5.000	4/1/2044	13,642	13,717	0.00%
Federal Home Loan Mortgage Corp.	5.500	4/1/2038	13,247	13,549	0.00%
Government National Mortgage Association	6.500	5/15/2031	12,455	12,883	0.00%
Government National Mortgage Association	6.500	6/15/2032	12,389	12,612	0.00%
Federal Home Loan Mortgage Corp.	3.500	3/15/2041	432,427	12,025	0.00%
Government National Mortgage Association	6.500	6/15/2028	11,168	11,486	0.00%
Federal National Mortgage Association	7.500	9/1/2031	11,159	11,082	0.00%
Federal National Mortgage Association	4.000	11/25/2042	114,917	10,852	0.00%
Government National Mortgage Association	6.500	8/15/2031	10,535	10,842	0.00%
Federal Home Loan Mortgage Corp.	5.000	5/1/2044	10,021	9,956	0.00%
Federal National Mortgage Association	5.000	6/1/2025	9,773	9,762	0.00%
Government National Mortgage Association	6.500	4/15/2031	9,507	9,755	0.00%
Government National Mortgage Association	6.500	2/15/2032	9,350	9,735	0.00%
Federal Home Loan Mortgage Corp.	5.500	3/1/2028	9,570	9,546	0.00%
Government National Mortgage Association	6.500	4/15/2029	9,071	9,352	0.00%
Government National Mortgage Association	6.000	6/15/2033	9,007	9,259	0.00%
Government National Mortgage Association	6.000	6/15/2037	8,720	8,942	0.00%
Federal National Mortgage Association	3.500	10/25/2027	229,780	8,764	0.00%
Government National Mortgage Association	4.000	5/20/2029	436,362	8,378	0.00%
Federal Home Loan Mortgage Corp.	3.000	12/1/2046	9,452	8,332	0.00%
Federal Home Loan Mortgage Corp.	6.000	2/1/2034	7,748	8,018	0.00%
Government National Mortgage Association	6.500	9/15/2031	7,648	7,864	0.00%
Federal Home Loan Mortgage Corp.	6.000	11/1/2033	7,568	7,835	0.00%
Government National Mortgage Association	6.500	9/15/2031	6,947	7,176	0.00%
Government National Mortgage Association	6.500	7/15/2031	6,900	7,115	0.00%
Government National Mortgage Association	6.500	5/15/2031	6,328	6,514	0.00%
Federal Home Loan Mortgage Corp.	5.000	12/1/2039	6,486	6,457	0.00%
Federal Home Loan Mortgage Corp.	5.500	5/1/2037	6,067	6,205	0.00%
Federal Home Loan Mortgage Corp.	2.500	5/15/2028	178,038	6,139	0.00%
Government National Mortgage Association	6.500	12/15/2031	5,982	6,116	0.00%
Federal Home Loan Mortgage Corp.	5.000	4/1/2041	6,079	6,079	0.00%
Government National Mortgage Association	6.500	2/15/2032	5,825	6,039	0.00%
Government National Mortgage Association	6.500	1/15/2032	5,698	5,856	0.00%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	2.500	6/25/2028	167,937	5,682	0.00%
Government National Mortgage Association	6.500	6/15/2029	5,445	5,584	0.00%
Federal National Mortgage Association	7.500	3/1/2030	5,508	5,561	0.00%
Government National Mortgage Association	6.500	12/15/2031	5,402	5,535	0.00%
Federal National Mortgage Association	7.500	4/1/2030	5,360	5,354	0.00%
Government National Mortgage Association	4.000	11/20/2047	5,609	5,337	0.00%
Government National Mortgage Association	6.500	11/15/2031	4,983	5,119	0.00%
Government National Mortgage Association	6.500	9/15/2031	4,837	4,924	0.00%
Government National Mortgage Association	3.000	9/20/2028	152,693	4,876	0.00%
Government National Mortgage Association	3.500	3/15/2043	5,199	4,846	0.00%
Federal National Mortgage Association	3.500	8/25/2030	99,143	4,617	0.00%
Government National Mortgage Association	3.500	3/20/2027	156,053	4,382	0.00%
Federal National Mortgage Association	3.500	5/25/2027	135,896	4,352	0.00%
Federal National Mortgage Association	3.000	9/25/2027	134,291	4,220	0.00%
Government National Mortgage Association	6.500	3/15/2029	4,101	4,175	0.00%
Government National Mortgage Association	6.500	1/15/2032	3,977	4,100	0.00%
Government National Mortgage Association	3.500	12/15/2042	4,333	4,041	0.00%
Federal Home Loan Mortgage Corp.	5.000	3/1/2039	3,813	3,813	0.00%
Government National Mortgage Association	6.500	2/15/2029	3,719	3,812	0.00%
Federal National Mortgage Association	7.500	6/1/2031	3,682	3,657	0.00%
Federal Home Loan Mortgage Corp.	5.500	12/1/2039	3,451	3,529	0.00%
Government National Mortgage Association	6.500	5/15/2029	3,290	3,382	0.00%
Government National Mortgage Association	6.500	3/15/2029	3,237	3,335	0.00%
Federal National Mortgage Association	7.500	9/1/2031	3,283	3,258	0.00%
Government National Mortgage Association	6.500	4/15/2029	2,922	2,990	0.00%
Government National Mortgage Association	6.500	12/15/2028	2,763	2,850	0.00%
Federal National Mortgage Association	7.500	5/1/2031	2,794	2,809	0.00%
Federal Home Loan Mortgage Corp.	4.000	3/15/2028	119,422	2,781	0.00%
Federal Home Loan Mortgage Corp.	5.000	9/1/2039	2,737	2,712	0.00%
Government National Mortgage Association	6.500	6/15/2031	2,440	2,484	0.00%
Federal National Mortgage Association	3.500	2/25/2031	101,097	2,323	0.00%
Government National Mortgage Association	6.500	8/15/2031	2,268	2,309	0.00%
Government National Mortgage Association	3.500	7/20/2040	114,366	2,285	0.00%
Federal Home Loan Mortgage Corp.	3.000	5/15/2032	132,550	2,226	0.00%
Government National Mortgage Association	6.500	7/15/2029	2,184	2,223	0.00%
Government National Mortgage Association	6.500	9/15/2031	2,131	2,189	0.00%
Government National Mortgage Association	6.500	1/15/2032	2,007	2,062	0.00%
Government National Mortgage Association	6.500	1/15/2032	1,916	1,955	0.00%
Federal Home Loan Mortgage Corp.	4.000	6/15/2028	73,050	1,940	0.00%
Federal National Mortgage Association	5.540	5/25/2042	25,405	1,834	0.00%
Federal Home Loan Mortgage Corp.	3.500	9/15/2026	66,918	1,802	0.00%
Government National Mortgage Association	3.500	2/20/2041	114,200	1,691	0.00%
Government National Mortgage Association	6.500	6/15/2031	1,628	1,670	0.00%
Federal Home Loan Mortgage Corp.	4.000	7/15/2027	52,750	1,635	0.00%
Government National Mortgage Association	3.500	2/16/2027	47,351	1,626	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	4/15/2032	1,502	1,544	0.00%
Government National Mortgage Association	6.500	1/15/2032	1,460	1,492	0.00%
Government National Mortgage Association	6.500	8/15/2031	1,428	1,468	0.00%
Government National Mortgage Association	6.500	4/15/2031	1,362	1,389	0.00%
Federal Home Loan Mortgage Corp.	4.000	12/15/2026	94,614	1,379	0.00%
Government National Mortgage Association	6.500	7/15/2031	1,305	1,348	0.00%
Government National Mortgage Association	6.500	2/15/2029	1,264	1,297	0.00%
Government National Mortgage Association	6.000	5/15/2036	1,204	1,253	0.00%
Government National Mortgage Association	6.500	9/15/2031	1,191	1,217	0.00%
Government National Mortgage Association	6.500	5/15/2029	1,156	1,189	0.00%
Federal Home Loan Mortgage Corp.	6.000	9/1/2034	1,108	1,135	0.00%
Federal Home Loan Mortgage Corp.	3.500	3/15/2027	57,913	1,125	0.00%
Federal Home Loan Mortgage Corp.	4.000	7/15/2027	98,673	1,035	0.00%
Government National Mortgage Association	6.500	5/15/2031	976	994	0.00%
Government National Mortgage Association	6.500	4/15/2029	973	991	0.00%
Federal National Mortgage Association	7.500	7/1/2030	957	970	0.00%
Government National Mortgage Association	6.500	1/15/2032	833	855	0.00%
Government National Mortgage Association	6.500	3/15/2029	796	821	0.00%
Federal Home Loan Mortgage Corp.	6.000	7/1/2029	737	747	0.00%
Federal National Mortgage Association	3.000	2/25/2027	85,135	668	0.00%
Government National Mortgage Association	6.500	9/15/2028	650	665	0.00%
Government National Mortgage Association	6.500	2/15/2029	632	646	0.00%
Government National Mortgage Association	6.500	10/15/2031	540	553	0.00%
Federal National Mortgage Association	7.500	6/1/2030	513	520	0.00%
Government National Mortgage Association	6.500	8/15/2028	499	510	0.00%
Federal National Mortgage Association	6.500	7/1/2032	489	500	0.00%
Government National Mortgage Association	6.500	11/15/2028	484	495	0.00%
Federal National Mortgage Association	7.000	7/1/2029	445	459	0.00%
Federal National Mortgage Association	7.000	9/1/2032	421	434	0.00%
Federal National Mortgage Association	7.500	6/1/2027	416	418	0.00%
Government National Mortgage Association	6.000	1/15/2029	399	404	0.00%
Government National Mortgage Association	6.500	4/15/2031	371	383	0.00%
Government National Mortgage Association	6.500	9/15/2028	368	375	0.00%
Federal National Mortgage Association	7.500	8/1/2031	357	360	0.00%
Government National Mortgage Association	6.000	10/15/2032	346	360	0.00%
Government National Mortgage Association	6.500	2/15/2029	351	360	0.00%
Government National Mortgage Association	6.000	4/15/2029	335	338	0.00%
Government National Mortgage Association	6.500	9/15/2028	309	314	0.00%
Federal National Mortgage Association	4.500	7/25/2027	27,123	289	0.00%
Federal National Mortgage Association	7.500	8/1/2030	282	286	0.00%
Federal National Mortgage Association	6.500	9/1/2031	275	282	0.00%
Government National Mortgage Association	6.500	5/15/2032	208	212	0.00%
Federal National Mortgage Association	6.500	9/1/2031	206	212	0.00%
Government National Mortgage Association	6.500	11/15/2028	195	200	0.00%
Government National Mortgage Association	6.000	3/15/2034	191	194	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	2/15/2031	172	173	0.00%
Federal National Mortgage Association	6.500	5/1/2031	133	136	0.00%
Government National Mortgage Association	4.000	12/16/2026	27,469	130	0.00%
Federal Home Loan Mortgage Corp.	6.500	8/1/2032	109	113	0.00%
Government National Mortgage Association	6.500	11/15/2031	109	111	0.00%
Government National Mortgage Association	6.500	3/15/2031	90	92	0.00%
Government National Mortgage Association	7.000	6/15/2031	76	77	0.00%
Federal National Mortgage Association	7.000	3/1/2032	61	63	0.00%
Federal National Mortgage Association	7.000	12/1/2030	61	63	0.00%
Government National Mortgage Association	7.000	8/15/2031	55	55	0.00%
Federal National Mortgage Association	7.500	5/1/2032	33	33	0.00%
Federal Home Loan Mortgage Corp.	7.500	9/1/2029	27	27	0.00%
<b>U.S. GOVERNMENT SECURITIES</b>					
U.S. Treasury Bonds	2.875	8/15/2045	90,455,000	70,523,100	4.01%
U.S. Treasury Bonds	3.375	11/15/2048	35,500,000	29,718,770	1.69%
U.S. Treasury Bonds	3.375	5/15/2044	22,615,000	19,327,874	1.10%
U.S. Treasury Notes	0.625	5/15/2030	21,815,000	17,631,803	1.00%
U.S. Treasury Bonds	3.125	8/15/2044	20,715,000	16,991,964	0.97%
U.S. Treasury Inflation-Indexed Bonds	0.250	2/15/2050	22,860,755	14,475,958	0.82%
U.S. Treasury Bonds	1.250	5/15/2050	24,645,000	12,633,451	0.72%
U.S. Treasury Bonds	3.625	5/15/2053	12,035,000	10,593,621	0.60%
U.S. Treasury Inflation-Indexed Notes	1.375	7/15/2033	10,899,568	10,476,131	0.60%
U.S. Treasury Bonds	2.250	2/15/2052	15,065,000	9,929,365	0.56%
U.S. Treasury Inflation-Indexed Notes	1.750	1/15/2034	8,822,792	8,723,396	0.50%
U.S. Treasury Notes	4.625	3/15/2026	6,800,000	6,952,469	0.40%
U.S. Treasury Inflation-Indexed Notes	0.750	7/15/2028	7,074,701	6,763,939	0.38%
U.S. Treasury Bonds	2.375	11/15/2049	7,860,000	5,394,539	0.31%
U.S. Treasury Bonds	3.000	2/15/2047	6,175,000	4,865,948	0.28%
U.S. Treasury Bonds	2.250	8/15/2046	7,090,000	4,861,081	0.28%
U.S. Treasury Bonds	3.625	8/15/2043	3,565,000	3,175,914	0.18%
U.S. Treasury Bonds	1.875	11/15/2051	5,115,000	3,070,199	0.17%
U.S. Treasury Bonds	4.500	8/15/2039	(13,500,000)	(16,259,063)	-0.92%
<b>DERIVATIVES - CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS</b>					
12 Mo. USD SOFR		3/15/2053	12,140,000	1,396,869	0.08%
12 Mo. USD SOFR		6/21/2053	6,235,000	586,553	0.03%
12 Mo. USD SOFR		3/15/2053	3,745,000	459,968	0.03%
12 Mo. USD SOFR		9/20/2053	9,465,000	110,034	0.01%
<b>DERIVATIVES - FOREIGN CURRENCY CONTRACTS</b>					
EURO CURRENCY		6/20/2024	(30,557,000)	559,998	0.03%
BRAZILIAN REAL		6/20/2024	(40,057,000)	21,569	0.00%
EURO CURRENCY		6/20/2024	(794,000)	8,498	0.00%
EURO CURRENCY		6/18/2024	1,448,000	(24,021)	0.00%
<b>DERIVATIVES - FUTURES CONTRACTS</b>					
U.S. Treasury 5-Year Note Future		6/28/2024	59,800,000	171,470	0.01%

Full Portfolio Holdings\* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
US 10YR ULTRA FUT JUN24 XCBT 20240618		6/18/2024	25,600,000	117,692	0.01%
U.S. Treasury 10-Year Note Future		6/18/2024	26,000,000	88,068	0.01%
EURO-BUXL 30Y BND JUN24 XEUR 20240606		6/6/2024	(3,900,000)	(117,646)	-0.01%
Euro-BUND Future		6/6/2024	(10,500,000)	(119,979)	-0.01%
LONG GILT FUTURE JUN24 IFLL 20240626		6/26/2024	(21,500,000)	(144,396)	-0.01%
US ULTRA BOND CBT JUN24 XCBT 20240618		6/18/2024	(19,400,000)	(244,607)	-0.01%
<b>DERIVATIVES - TBA SALE COMMITMENTS</b>					
Uniform Mortgage-Backed Security	3.500	4/11/2054	(13,233,000)	94,952	0.01%
Uniform Mortgage-Backed Security	3.000	4/11/2054	(16,105,000)	75,701	0.00%
Uniform Mortgage-Backed Security	4.000	4/11/2054	(4,659,000)	24,104	0.00%
Government National Mortgage Association	2.500	4/18/2054	(10,225,000)	20,367	0.00%
Uniform Mortgage-Backed Security	5.000	4/11/2054	(20,075,000)	19,415	0.00%
Government National Mortgage Association	3.000	4/18/2054	(8,629,000)	9,004	0.00%
Uniform Mortgage-Backed Security	7.000	4/11/2054	(11,370,000)	8,221	0.00%
Uniform Mortgage-Backed Security	2.000	4/16/2039	(1,100,000)	3,540	0.00%
Government National Mortgage Association	4.000	4/18/2054	(11,225,000)	1,931	0.00%
Uniform Mortgage-Backed Security	4.500	4/16/2039	(3,936,000)	(2,341)	0.00%
Government National Mortgage Association	4.500	4/18/2054	(2,250,000)	(10,774)	0.00%
Uniform Mortgage-Backed Security	6.500	4/11/2054	(16,010,000)	(28,507)	0.00%
<b>TOTAL INVESTMENTS</b>				<b>2,196,783,718</b>	<b>124.96%</b>
<b>OTHER ASSETS LESS LIABILITIES</b>				<b>(438,802,778)</b>	<b>-24.96%</b>
<b>TOTAL NET ASSETS</b>				<b>1,757,980,940</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.**

Mutual funds are distributed by Hartford Funds Distributors, LLC, Member FINRA. Advisory services are provided by Hartford Funds Management Company, LLC, an SEC registered investment adviser.

227833 03/22