

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
ICE 3MTH SONIA OP DEC24P 95 EXP 12/13/2024	95.000	12/13/2024	(6,895,000)	487,061	0.01%
99D0XP2K USD PUT CHF CALL NOV24 0.815 PUT	0.815	11/8/2024	(20,768,000)	179,643	0.01%
3 Mo. EURIBOR Future Option	96.500	6/17/2024	1,720,000	159,531	0.00%
99D0XP2C USD CALL CHF PUT NOV24 0.885 CALL	0.885	11/8/2024	20,768,000	156,798	0.00%
EURIBOR 3M OPT SEP24P 96.5 EXP 09/16/2024	96.500	9/16/2024	(3,450,000)	92,956	0.00%
ITRAXX-EUROPE.S40.V1.5Y	110.000	4/17/2024	(345,305,000)	71,000	0.00%
1 Year Interest Rate Swap Option	5.250	12/2/2024	(34,605,000)	67,534	0.00%
1 Year Interest Rate Swap Option	5.250	12/5/2024	(34,604,000)	66,892	0.00%
1 Year Interest Rate Swap Option	5.250	12/5/2024	(34,604,000)	55,981	0.00%
99D0XPA2 USD PUT CNH CALL FEB25 6.84 PUT	6.840	2/18/2025	(13,849,000)	45,425	0.00%
99D0XUWO USD CALL CNH PUT MAR25 7.35 CALL	7.350	3/5/2025	13,878,000	44,798	0.00%
1 Year Interest Rate Swap Option	5.250	12/5/2024	(34,603,000)	42,018	0.00%
99D0XUWW USD PUT CNH CALL MAR25 6.82 PUT	6.820	3/5/2025	(13,878,000)	29,713	0.00%
99D0Y45O6 FPPSWAPTION 2.6 CALL EUR	2.600	3/20/2034	6,900,000	26,195	0.00%
99D0Y4AJ1 FPPSWAPTION 2.6 CALL EUR	2.600	3/20/2034	6,895,000	24,643	0.00%
99D0Y45V0 FPPSWAPTION 2.6 CALL EUR	2.600	3/20/2034	6,900,000	18,431	0.00%
99D0XP9M USD CALL CNH PUT FEB25 7.35 CALL	7.350	2/18/2025	13,849,000	16,619	0.00%
99D0Y41B8 FPPSWAPTION 1.235 CALL JPY	1.235	3/19/2029	1,034,769,000	420	0.00%
3 Mo. EURIBOR Future Option	96.250	6/17/2024	(3,440,000)	(4,359)	0.00%
3 Mo. EURIBOR Future Option	96.000	6/17/2024	1,720,000	(7,011)	0.00%
1 Year Interest Rate Swap Option	6.250	12/5/2024	17,301,000	(10,445)	0.00%
1 Year Interest Rate Swap Option	6.250	12/5/2024	17,301,000	(13,536)	0.00%
1 Year Interest Rate Swap Option	6.250	12/2/2024	17,305,000	(16,123)	0.00%
1 Year Interest Rate Swap Option	6.250	12/5/2024	17,301,000	(16,516)	0.00%
99D0Y40R4 FPPSWAPTION 1.235 PUT JPY	1.235	3/19/2029	1,034,769,000	(17,321)	0.00%
1 Year Interest Rate Swap Option	4.250	12/5/2024	17,301,000	(25,937)	0.00%
EURIBOR 3M OPT SEP24P 96.25 EXP 09/16/2024	96.250	9/16/2024	1,725,000	(28,803)	0.00%
99D0Y4532 FPPSWAPTION 2.6 PUT EUR	2.600	3/20/2034	6,900,000	(34,602)	0.00%
99D0Y45D0 FPPSWAPTION 2.6 PUT EUR	2.600	3/20/2034	6,895,000	(36,109)	0.00%
1 Year Interest Rate Swap Option	4.250	12/5/2024	17,301,000	(39,148)	0.00%
99D0Y4599 FPPSWAPTION 2.6 PUT EUR	2.600	3/20/2034	6,900,000	(42,366)	0.00%
EURIBOR 3M OPT SEP24P 96.75 EXP 09/16/2024	96.750	9/16/2024	1,725,000	(46,904)	0.00%
1 Year Interest Rate Swap Option	4.250	12/5/2024	17,301,000	(50,949)	0.00%
1 Year Interest Rate Swap Option	4.250	12/2/2024	17,305,000	(51,090)	0.00%
ICE 3MTH SONIA OP DEC24P 94.5 EXP 12/13/2024	94.500	12/13/2024	3,447,500	(144,716)	0.00%
ITRAXX-EUROPE.S40.V1.5Y	80.000	4/17/2024	345,305,000	(255,301)	-0.01%
ICE 3MTH SONIA OP DEC24P 95.5 EXP 12/13/2024	95.500	12/13/2024	3,447,500	(332,565)	-0.01%
ASSET & COMMERCIAL MORTGAGE-BACKED SECURITIES					
Federal National Mortgage Association Connecticut Avenue Securities	9.685	1/25/2031	3,840,000	4,180,543	0.12%

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Federal National Mortgage Association Connecticut Avenue Securities	10.685	6/25/2039	3,896,230	4,144,845	0.12%
Federal National Mortgage Association Connecticut Avenue Securities	9.185	10/25/2030	3,750,000	4,040,397	0.12%
Towd Point Mortgage Trust	6.125	2/25/2064	3,467,098	3,464,772	0.10%
Federal National Mortgage Association Connecticut Avenue Securities	9.071	12/25/2042	3,156,000	3,372,975	0.10%
Triangle Re Ltd.	10.570	11/25/2033	3,147,000	3,346,480	0.10%
Stratus CLO Ltd.	7.479	12/28/2029	3,300,000	3,285,906	0.09%
Golub Capital Partners Static Ltd.	7.533	4/20/2033	3,250,000	3,250,000	0.09%
BSPRT Issuer Ltd.	7.584	9/15/2035	3,110,000	3,132,181	0.09%
Elmwood CLO 19 Ltd.	8.217	10/17/2036	3,125,000	3,127,994	0.09%
Citigroup Commercial Mortgage Trust	6.360	7/10/2028	3,000,000	3,113,663	0.09%
COLT Mortgage Loan Trust	7.180	9/25/2068	3,055,600	3,100,090	0.09%
Madison Park Funding XIII Ltd.	7.471	4/19/2030	3,000,000	2,999,826	0.09%
Federal National Mortgage Association Connecticut Avenue Securities	9.585	2/25/2030	2,790,000	2,978,158	0.09%
Radnor RE Ltd.	12.070	9/25/2032	2,780,000	2,976,830	0.09%
CIFC Funding Ltd.	7.479	4/20/2034	2,930,000	2,906,493	0.08%
BX Trust	7.027	9/15/2034	2,973,684	2,904,917	0.08%
Magnetite XXV Ltd.	8.886	1/25/2032	2,775,000	2,775,100	0.08%
Octagon Investment Partners 28 Ltd.	7.830	10/24/2030	2,765,000	2,765,050	0.08%
Apidos CLO XXXII Ltd.	6.899	1/20/2033	2,625,000	2,629,447	0.08%
JP Morgan Chase Commercial Mortgage Securities Trust	7.141	4/15/2038	2,630,000	2,611,919	0.08%
Bellemeade Re Ltd.	9.570	10/25/2033	2,505,000	2,593,561	0.07%
Federal National Mortgage Association Connecticut Avenue Securities	9.785	7/25/2031	2,400,000	2,575,414	0.07%
Federal National Mortgage Association Connecticut Avenue Securities	8.835	10/25/2039	2,455,018	2,525,102	0.07%
Federal National Mortgage Association Connecticut Avenue Securities	9.435	5/25/2030	2,310,000	2,507,694	0.07%
MHC Commercial Mortgage Trust	7.040	4/15/2038	2,516,630	2,487,656	0.07%
Palmer Square Loan Funding Ltd.	8.414	10/15/2030	2,495,000	2,482,717	0.07%
FS Rialto Issuer LLC	7.906	8/17/2037	2,410,000	2,411,395	0.07%
Bellemeade Re Ltd.	9.020	1/26/2032	2,315,000	2,355,335	0.07%
JP Morgan Mortgage Trust	5.919	6/25/2054	2,255,000	2,257,801	0.06%
Home RE Ltd.	9.920	10/25/2033	2,141,000	2,234,110	0.06%
AMSR Trust	2.006	11/17/2037	2,384,000	2,230,743	0.06%
Federal National Mortgage Association Connecticut Avenue Securities	9.085	2/25/2040	2,105,000	2,229,316	0.06%
GoldenTree Loan Opportunities XI Ltd.	7.960	1/18/2031	2,225,000	2,218,027	0.06%
AASET Trust	2.798	1/15/2047	2,520,846	2,206,925	0.06%
Palmer Square CLO Ltd.	7.563	10/20/2033	2,190,000	2,194,741	0.06%
PRPM LLC	4.000	11/25/2053	2,216,840	2,126,906	0.06%
Wells Fargo NA	4.661	11/15/2061	2,240,000	2,125,173	0.06%
BX Commercial Mortgage Trust	8.190	10/15/2037	2,135,000	2,090,767	0.06%
American Credit Acceptance Receivables Trust	6.820	10/12/2029	2,055,000	2,078,192	0.06%

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Apidos CLO XII Ltd.	8.176	4/15/2031	2,125,000	2,077,574	0.06%
BRAVO Residential Funding Trust	4.991	10/25/2059	2,094,708	2,065,114	0.06%
CF Hippolyta Issuer LLC	2.280	7/15/2060	2,242,334	2,062,816	0.06%
VCAT LLC	3.844	8/25/2051	2,201,000	2,008,672	0.06%
Bellemeade Re Ltd.	8.470	9/25/2031	2,000,000	2,007,551	0.06%
Benefit Street Partners CLO XXII Ltd.	6.668	4/20/2035	2,000,000	2,000,966	0.06%
Elmwood CLO VII Ltd.	8.017	1/17/2034	2,000,000	1,999,860	0.06%
FirstKey Homes Trust	3.017	10/19/2037	2,040,000	1,930,632	0.06%
Federal National Mortgage Association Connecticut Avenue Securities	8.685	1/25/2040	1,856,739	1,921,530	0.06%
Home Partners of America Trust	4.730	4/17/2039	2,043,520	1,913,060	0.06%
Hayfin U.S. XII Ltd.	9.739	1/20/2034	1,950,000	1,910,713	0.05%
Federal National Mortgage Association Connecticut Avenue Securities	10.071	9/25/2042	1,730,000	1,891,570	0.05%
Federal National Mortgage Association Connecticut Avenue Securities	9.185	9/25/2039	1,764,905	1,828,512	0.05%
American Credit Acceptance Receivables Trust	2.460	3/13/2028	1,880,000	1,827,592	0.05%
PRPM LLC	3.967	10/25/2026	1,870,000	1,806,620	0.05%
Federal National Mortgage Association Connecticut Avenue Securities	9.820	1/25/2042	1,715,000	1,802,417	0.05%
Progress Residential Trust	3.181	10/17/2038	1,970,000	1,764,951	0.05%
Planet Fitness Master Issuer LLC	4.666	9/5/2048	1,790,775	1,751,697	0.05%
Ready Capital Mortgage Financing LLC	7.703	10/25/2039	1,722,651	1,723,681	0.05%
Hertz Vehicle Financing LLC	4.610	9/25/2026	1,730,000	1,690,935	0.05%
Benefit Street Partners CLO XIX Ltd.	12.596	1/15/2033	1,685,000	1,672,363	0.05%
COLT Mortgage Loan Trust	3.307	7/27/2054	2,258,000	1,665,605	0.05%
Angel Oak Mortgage Trust I LLC	4.721	9/25/2048	1,717,000	1,661,852	0.05%
Flatiron CLO 20 Ltd.	7.220	5/20/2036	1,660,000	1,660,297	0.05%
Life Mortgage Trust	7.790	3/15/2038	1,690,709	1,640,381	0.05%
VOLT XCVII LLC	4.826	4/25/2051	1,872,501	1,627,058	0.05%
Sixth Street CLO XXIII Ltd.	7.622	10/23/2036	1,620,000	1,626,567	0.05%
Morgan Stanley Capital I Trust	6.819	7/15/2035	1,600,000	1,594,000	0.05%
STAR Trust	7.841	4/17/2038	1,635,000	1,582,732	0.05%
Horizon Aircraft Finance III Ltd.	3.425	11/15/2039	1,987,977	1,570,458	0.05%
Angel Oak Mortgage Trust	3.809	4/25/2065	1,675,000	1,521,984	0.04%
Federal National Mortgage Association Connecticut Avenue Securities	8.870	10/25/2043	1,450,000	1,507,031	0.04%
Ares LXIV CLO Ltd.	6.754	4/15/2035	1,500,000	1,501,344	0.04%
CSMC Trust	1.379	7/25/2066	1,848,251	1,498,239	0.04%
OZLM XVIII Ltd.	7.426	4/15/2031	1,500,000	1,497,893	0.04%
Sound Point CLO II Ltd.	7.436	1/26/2031	1,500,000	1,489,259	0.04%
Federal National Mortgage Association Connecticut Avenue Securities	8.421	6/25/2043	1,415,000	1,485,903	0.04%
Harriman Park CLO Ltd.	8.679	4/20/2034	1,500,000	1,479,500	0.04%
Morgan Stanley Eaton Vance CLO Ltd.	7.264	4/15/2035	1,460,000	1,459,999	0.04%
JP Morgan Chase Commercial Mortgage Securities Trust	3.620	1/16/2037	2,580,000	1,449,265	0.04%

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Bridge Trust	3.400	11/17/2037	1,500,000	1,439,576	0.04%
Willis Engine Structured Trust IV	4.750	9/15/2043	1,477,157	1,409,976	0.04%
Verus Securitization Trust	3.195	10/25/2063	1,700,000	1,388,429	0.04%
CSMC Trust	1.841	10/25/2066	1,586,153	1,366,385	0.04%
Westlake Automobile Receivables Trust	6.470	3/15/2029	1,350,000	1,365,365	0.04%
Wells Fargo Commercial Mortgage Trust	3.153	9/15/2057	1,455,000	1,352,189	0.04%
BXSC Commercial Mortgage Trust	7.717	3/15/2035	1,360,000	1,350,650	0.04%
Sound Point CLO XXXIII Ltd.	7.225	4/25/2035	1,350,000	1,345,421	0.04%
Federal National Mortgage Association Connecticut Avenue Securities	9.220	4/25/2043	1,260,000	1,344,221	0.04%
OBX Trust	5.928	11/25/2063	1,326,247	1,323,274	0.04%
HONO Mortgage Trust	7.291	10/15/2036	1,400,000	1,315,563	0.04%
Wave LLC	3.597	9/15/2044	1,470,340	1,308,647	0.04%
Progress Residential Trust	4.650	3/17/2040	1,355,000	1,306,825	0.04%
ExteNet LLC	3.204	7/25/2049	1,315,000	1,300,043	0.04%
KKR CLO 32 Ltd.	12.726	1/15/2032	1,305,400	1,295,525	0.04%
AREIT Trust	7.439	8/17/2041	1,291,614	1,288,327	0.04%
BRAVO Residential Funding Trust	5.086	5/25/2060	1,334,000	1,282,660	0.04%
Ares XXXIV CLO Ltd.	7.178	4/17/2033	1,285,000	1,280,156	0.04%
Flatiron CLO 20 Ltd.	7.331	11/20/2033	1,280,000	1,278,720	0.04%
PRET LLC	3.844	7/25/2051	1,325,000	1,262,187	0.04%
VINE Trust	4.500	3/17/2041	1,310,000	1,243,521	0.04%
NYMT Loan Trust I	2.239	5/25/2026	1,260,839	1,242,400	0.04%
Vantage Data Centers Issuer LLC	1.645	9/15/2045	1,325,000	1,241,409	0.04%
PRPM LLC	1.793	6/25/2026	1,263,463	1,232,789	0.04%
Progress Residential Trust	2.547	4/19/2038	1,335,000	1,225,268	0.04%
720 East CLO Ltd.	8.446	10/15/2036	1,185,000	1,197,342	0.03%
WSTN Trust	7.018	7/5/2037	1,180,000	1,190,130	0.03%
VCAT LLC	3.844	8/25/2051	1,275,000	1,189,705	0.03%
VCAT LLC	3.967	9/25/2051	1,270,000	1,181,664	0.03%
Wells Fargo Commercial Mortgage Trust	3.071	8/15/2049	2,000,000	1,179,252	0.03%
Horizon Aircraft Finance I Ltd.	4.458	12/15/2038	1,342,720	1,174,856	0.03%
Bain Capital Credit CLO Ltd.	8.323	10/21/2036	1,170,000	1,171,127	0.03%
Race Point VIII CLO Ltd.	9.081	2/20/2030	1,155,000	1,154,997	0.03%
BX Commercial Mortgage Trust	7.440	9/15/2036	1,169,000	1,152,196	0.03%
GS Mortgage Securities Corp. Trust	7.390	9/15/2031	1,150,337	1,144,976	0.03%
Progress Residential Trust	3.750	2/17/2041	1,230,000	1,120,992	0.03%
Ajax Mortgage Loan Trust	2.354	9/25/2065	1,400,000	1,115,692	0.03%
Palmer Square Loan Funding Ltd.	7.981	5/20/2029	1,110,000	1,110,092	0.03%
PRPM LLC	3.671	8/25/2026	1,145,000	1,100,666	0.03%
BPR Trust	6.851	12/15/2038	1,150,000	1,086,936	0.03%
BX Trust	7.086	10/15/2036	1,075,000	1,060,266	0.03%
Federal National Mortgage Association Connecticut Avenue Securities	9.035	1/25/2030	1,000,000	1,052,452	0.03%
Arbor Realty Commercial Real Estate Notes Ltd.	6.840	5/15/2036	1,060,000	1,049,914	0.03%
MFA Trust	5.750	11/25/2067	1,018,054	1,004,176	0.03%

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Ballyrock CLO 18 Ltd.	7.226	1/15/2035	1,000,000	1,002,029	0.03%
TCI-Flatiron CLO Ltd.	11.567	1/17/2032	1,000,000	1,000,572	0.03%
OCP CLO Ltd.	13.251	10/9/2033	1,000,000	1,000,000	0.03%
Palmer Square Loan Funding Ltd.	8.321	4/15/2031	1,000,000	999,986	0.03%
Symphony CLO XXII Ltd.	7.710	4/18/2033	1,000,000	989,190	0.03%
Neighborly Issuer LLC	3.584	4/30/2051	1,098,925	987,163	0.03%
Vista Point Securitization Trust	3.401	4/25/2065	1,069,000	977,313	0.03%
PRPM LLC	3.720	4/25/2026	970,000	957,622	0.03%
BX Commercial Mortgage Trust	7.540	10/15/2037	959,000	950,309	0.03%
PRPM LLC	4.000	1/25/2054	990,689	945,643	0.03%
Octagon Investment Partners XXI Ltd.	12.568	2/14/2031	970,000	934,018	0.03%
Dryden 36 Senior Loan Fund	12.456	4/15/2029	940,000	918,226	0.03%
Commercial Mortgage Trust	3.956	2/10/2047	942,091	909,572	0.03%
Castlelake Aircraft Structured Trust	3.967	4/15/2039	1,008,089	907,390	0.03%
LHOME Mortgage Trust	3.967	2/25/2027	915,000	906,174	0.03%
CAMB Commercial Mortgage Trust	7.373	12/15/2037	895,000	894,441	0.03%
Progress Residential Trust	5.500	10/27/2039	910,000	888,390	0.03%
Progress Residential Trust	3.400	4/17/2041	1,000,000	880,886	0.03%
Cent CLO 21 Ltd.	8.781	7/27/2030	890,000	867,408	0.02%
Arbor Realty Commercial Real Estate Notes Ltd.	7.040	8/15/2034	895,000	865,822	0.02%
BRAVO Residential Funding Trust	2.316	2/25/2049	1,090,000	845,134	0.02%
FRTKL Group, Inc.	3.171	9/17/2038	960,000	838,485	0.02%
VOLT XCV LLC	5.240	3/27/2051	858,744	836,344	0.02%
Sound Point CLO V-R Ltd.	8.660	7/18/2031	835,000	804,578	0.02%
FirstKey Homes Trust	4.250	7/17/2039	819,970	793,468	0.02%
Federal National Mortgage Association Connecticut Avenue Securities	8.320	4/25/2042	765,000	788,846	0.02%
ACRE Commercial Mortgage Ltd.	6.841	12/18/2037	810,000	787,704	0.02%
OCP CLO Ltd.	9.328	1/17/2032	750,000	746,222	0.02%
PFP Ltd.	7.692	9/16/2038	735,000	741,069	0.02%
WFRBS Commercial Mortgage Trust	4.979	6/15/2044	784,293	738,588	0.02%
PRPM LLC	3.474	7/25/2026	780,000	734,637	0.02%
Greystone CRE Notes Ltd.	7.440	7/15/2039	770,000	731,734	0.02%
Commercial Mortgage Trust	4.006	2/10/2047	770,000	718,384	0.02%
GCAT Trust	4.210	2/25/2067	745,854	712,074	0.02%
SG Commercial Mortgage Securities Trust	4.817	10/10/2048	845,000	710,055	0.02%
VOLT XCIII LLC	4.826	2/27/2051	759,086	679,545	0.02%
Toorak Mortgage Corp. Ltd.	3.240	6/25/2024	622,210	615,632	0.02%
Santander Bank Auto Credit-Linked Notes	5.281	5/15/2032	593,689	590,374	0.02%
Thunderbolt II Aircraft Lease Ltd.	4.147	9/15/2038	621,469	559,341	0.02%
First Investors Auto Owner Trust	3.140	11/15/2028	600,000	546,333	0.02%
VOLT XCVI LLC	5.116	3/27/2051	542,483	527,850	0.02%
COLT Mortgage Loan Trust	5.903	12/25/2068	528,209	526,835	0.02%
BX Trust	7.690	1/15/2034	528,721	522,112	0.02%
PRET LLC	3.721	7/25/2051	565,000	509,592	0.01%

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Regatta XVII Funding Ltd.	13.186	10/15/2033	500,000	496,289	0.01%
Wells Fargo NA	1.207	3/15/2063	9,371,805	493,692	0.01%
Carlyle C17 CLO Ltd.	8.379	4/30/2031	500,000	492,722	0.01%
Atrium IX	9.199	5/28/2030	500,000	492,592	0.01%
Tricon Residential Trust	4.750	4/17/2039	490,000	469,004	0.01%
BDS Ltd.	7.741	12/16/2036	480,000	468,014	0.01%
AASET Trust	3.538	1/15/2047	579,653	464,892	0.01%
JP Morgan Chase Bank NA	6.620	3/25/2051	439,339	441,925	0.01%
Bank of America Merrill Lynch Commercial Mortgage Trust	3.000	7/15/2049	545,000	427,124	0.01%
Magnetite XV Ltd.	8.336	7/25/2031	430,000	425,605	0.01%
GLS Auto Receivables Issuer Trust	3.970	1/18/2028	425,000	411,166	0.01%
Wells Fargo NA	0.998	4/15/2052	9,875,435	406,721	0.01%
PRPM LLC	5.363	11/25/2025	401,213	399,983	0.01%
Ready Capital Mortgage Financing LLC	7.344	7/25/2036	395,000	377,671	0.01%
BRAVO Residential Funding Trust	2.289	3/25/2060	432,000	367,163	0.01%
Morgan Stanley Capital I Trust	7.684	12/15/2036	1,620,000	356,484	0.01%
DT Auto Owner Trust	2.650	9/15/2028	375,000	351,058	0.01%
VOLT C LLC	1.992	5/25/2051	326,043	313,007	0.01%
BBCMS Mortgage Trust	1.613	4/15/2053	5,166,308	311,062	0.01%
LHOME Mortgage Trust	3.090	6/25/2026	293,511	292,746	0.01%
Legacy Mortgage Asset Trust	4.892	10/25/2066	283,853	277,857	0.01%
AASET Trust	3.844	5/15/2039	322,298	277,176	0.01%
Cantor Commercial Real Estate Lending	1.126	5/15/2052	6,966,621	268,896	0.01%
FWD Securitization Trust	2.440	1/25/2050	271,407	249,340	0.01%
Morgan Stanley Capital I Trust	1.304	6/15/2050	7,345,015	186,818	0.01%
Castlelake Aircraft Structured Trust	2.741	8/15/2041	170,018	157,233	0.00%
PMT Credit Risk Transfer Trust	9.136	11/27/2031	138,205	138,337	0.00%
Wells Fargo NA	0.940	2/15/2052	3,522,013	122,777	0.00%
Benchmark Mortgage Trust	1.016	3/15/2052	2,630,426	98,752	0.00%
JPMBB Commercial Mortgage Securities Trust	0.572	9/15/2047	36,278,848	32,441	0.00%
CSAIL Commercial Mortgage Trust	0.803	4/15/2050	12,130,234	31,904	0.00%
BASE CURRENCY					
US DOLLAR			24,082,567	24,082,567	0.69%
CONVERTIBLE BONDS					
Teva Pharmaceutical Finance Co. LLC	0.250	2/1/2026	4,555,000	4,047,801	0.12%
JetBlue Airways Corp.	0.500	4/1/2026	1,875,000	1,636,728	0.05%
NuVasive, Inc.	0.375	3/15/2025	580,000	551,580	0.02%
Insulet Corp.	0.375	9/1/2026	357,000	371,102	0.01%
CORPORATE BONDS					
Bread Financial Holdings, Inc.	9.750	3/15/2029	13,830,000	14,387,612	0.41%
Live Nation Entertainment, Inc.	6.500	5/15/2027	13,571,000	13,719,195	0.39%
Las Vegas Sands Corp.	3.200	8/8/2024	12,660,000	12,519,869	0.36%
National Grid Electricity Distribution West Midlands PLC	6.000	5/9/2025	9,796,000	12,411,917	0.36%
TransDigm, Inc.	6.375	3/1/2029	11,905,000	11,957,132	0.34%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Amgen, Inc.	5.507	3/2/2026	11,370,000	11,357,144	0.33%
European Union	3.000	3/4/2053	10,122,000	10,398,770	0.30%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	6.450	4/15/2027	9,725,000	9,988,558	0.29%
Telecom Italia SpA	5.303	5/30/2024	9,950,000	9,908,603	0.28%
CCO Holdings LLC/CCO Holdings Capital Corp.	5.125	5/1/2027	9,671,000	9,201,137	0.26%
CCO Holdings LLC/CCO Holdings Capital Corp.	5.000	2/1/2028	9,825,000	9,149,472	0.26%
BPCE SA	2.375	1/14/2025	8,630,000	8,402,621	0.24%
Freedom Mortgage Corp.	7.625	5/1/2026	8,294,000	8,280,447	0.24%
Vital Energy, Inc.	7.875	4/15/2032	7,860,000	7,992,615	0.23%
Ecopetrol SA	8.625	1/19/2029	7,495,000	7,944,820	0.23%
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.250	4/30/2025	8,211,000	7,939,580	0.23%
Glencore Funding LLC	4.625	4/29/2024	7,635,000	7,626,020	0.22%
Ford Motor Credit Co. LLC	4.063	11/1/2024	7,609,000	7,530,436	0.22%
United Rentals North America, Inc.	6.125	3/15/2034	7,505,000	7,516,428	0.22%
Newfold Digital Holdings Group, Inc.	11.750	10/15/2028	6,625,000	7,171,980	0.21%
Dominion Energy, Inc.	3.300	3/15/2025	6,790,000	6,648,907	0.19%
Energean Israel Finance Ltd.	5.875	3/30/2031	7,484,000	6,555,984	0.19%
Tenneco, Inc.	8.000	11/17/2028	7,050,000	6,431,106	0.18%
Frontier Communications Holdings LLC	8.750	5/15/2030	6,185,000	6,327,335	0.18%
Becton Dickinson & Co.	3.363	6/6/2024	6,325,000	6,297,208	0.18%
CSC Holdings LLC	11.750	1/31/2029	6,215,000	6,223,783	0.18%
General Motors Financial Co., Inc.	6.050	10/10/2025	5,900,000	5,945,283	0.17%
Pacific Gas & Electric Co.	3.150	1/1/2026	6,055,000	5,819,074	0.17%
Ecopetrol SA	8.375	1/19/2036	5,704,000	5,752,849	0.17%
Wand NewCo 3, Inc.	7.625	1/30/2032	5,551,000	5,742,787	0.17%
Warnermedia Holdings, Inc.	3.638	3/15/2025	5,760,000	5,647,087	0.16%
American Airlines, Inc./AAdvantage Loyalty IP Ltd.	5.500	4/20/2026	5,385,000	5,347,458	0.15%
Energean Israel Finance Ltd.	8.500	9/30/2033	5,245,000	5,185,322	0.15%
Warnermedia Holdings, Inc.	3.755	3/15/2027	5,295,000	5,055,335	0.15%
Las Vegas Sands Corp.	2.900	6/25/2025	5,220,000	5,022,266	0.14%
VICI Properties LP/VICI Note Co., Inc.	4.250	12/1/2026	5,182,000	4,982,853	0.14%
AmWINS Group, Inc.	6.375	2/15/2029	4,788,000	4,815,769	0.14%
Occidental Petroleum Corp.	5.875	9/1/2025	4,753,000	4,767,877	0.14%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	6.500	6/20/2027	4,686,500	4,716,334	0.14%
Sprint LLC	7.125	6/15/2024	4,655,000	4,662,085	0.13%
Credit Acceptance Corp.	9.250	12/15/2028	4,295,000	4,622,099	0.13%
Aegea Finance SARL	9.000	1/20/2031	4,357,000	4,613,998	0.13%
Columbia Pipelines Holding Co. LLC	6.055	8/15/2026	4,430,000	4,479,422	0.13%
Matador Resources Co.	5.875	9/15/2026	4,295,000	4,296,168	0.12%
Celanese U.S. Holdings LLC	6.350	11/15/2028	3,785,000	3,922,417	0.11%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	5.152	9/20/2029	3,728,000	3,720,397	0.11%
Energean Israel Finance Ltd.	4.875	3/30/2026	3,889,000	3,684,828	0.11%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Fortune Star BVI Ltd.	6.850	7/2/2024	3,525,000	3,467,900	0.10%
CommonSpirit Health	2.760	10/1/2024	3,400,000	3,347,442	0.10%
Crown Castle, Inc.	3.200	9/1/2024	3,300,000	3,266,345	0.09%
Macy's Retail Holdings LLC	6.125	3/15/2032	3,370,000	3,265,344	0.09%
Macy's Retail Holdings LLC	5.875	3/15/2030	3,350,000	3,255,664	0.09%
Clarios Global LP/Clarios U.S. Finance Co.	6.250	5/15/2026	3,245,000	3,242,259	0.09%
VICI Properties LP	5.750	4/1/2034	3,260,000	3,231,433	0.09%
Brighthouse Financial Global Funding	6.109	4/12/2024	3,225,000	3,225,296	0.09%
NextEra Energy Operating Partners LP	4.250	7/15/2024	3,175,000	3,147,037	0.09%
Diamond Foreign Asset Co./Diamond Finance LLC	8.500	10/1/2030	2,950,000	3,112,993	0.09%
Talos Production, Inc.	9.000	2/1/2029	2,825,000	3,000,698	0.09%
Caesars Entertainment, Inc.	6.500	2/15/2032	2,935,000	2,962,342	0.09%
Buckeye Partners LP	4.125	3/1/2025	2,970,000	2,902,682	0.08%
Cimpress PLC	7.000	6/15/2026	2,700,000	2,702,430	0.08%
WASH Multifamily Acquisition, Inc.	5.750	4/15/2026	2,725,000	2,663,298	0.08%
Ardonagh Finco Ltd.	6.875	2/15/2031	2,420,000	2,571,655	0.07%
BellRing Brands, Inc.	7.000	3/15/2030	2,375,000	2,446,331	0.07%
Royal Caribbean Cruises Ltd.	5.500	8/31/2026	2,200,000	2,181,124	0.06%
Regal Rexnord Corp.	6.050	2/15/2026	2,165,000	2,176,999	0.06%
Ecopetrol SA	8.875	1/13/2033	2,042,000	2,158,807	0.06%
EnLink Midstream LLC	5.625	1/15/2028	2,111,000	2,089,918	0.06%
Matador Resources Co.	6.500	4/15/2032	2,065,000	2,070,989	0.06%
Energizer Gamma Acquisition BV	3.500	6/30/2029	2,110,000	2,021,323	0.06%
Trivium Packaging Finance BV	5.500	8/15/2026	2,025,000	1,995,864	0.06%
Fuqing Investment Management Ltd.	3.250	6/23/2025	2,205,000	1,980,078	0.06%
Specialty Building Products Holdings LLC/SBP Finance Corp.	6.375	9/30/2026	1,900,000	1,886,477	0.05%
Occidental Petroleum Corp.	2.900	8/15/2024	1,865,000	1,842,787	0.05%
Midcap Financial Issuer Trust	6.500	5/1/2028	1,990,000	1,835,816	0.05%
Occidental Petroleum Corp.	5.500	12/1/2025	1,730,000	1,729,424	0.05%
Pingan Real Estate Capital Ltd.	3.450	7/29/2026	2,055,000	1,696,353	0.05%
Pinnacle Bidco PLC	8.250	10/11/2028	1,480,000	1,665,627	0.05%
Teva Pharmaceutical Finance Netherlands II BV	3.750	5/9/2027	1,530,000	1,597,315	0.05%
LSF9 Atlantis Holdings LLC/Victra Finance Corp.	7.750	2/15/2026	1,525,000	1,511,714	0.04%
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	4.125	8/15/2026	1,645,000	1,489,333	0.04%
Pacific Gas & Electric Co.	3.400	8/15/2024	1,505,000	1,488,382	0.04%
United Wholesale Mortgage LLC	5.500	11/15/2025	1,450,000	1,437,113	0.04%
Caesars Entertainment, Inc.	6.250	7/1/2025	1,425,000	1,425,631	0.04%
Novelis Corp.	3.250	11/15/2026	1,515,000	1,411,642	0.04%
Elior Group SA	3.750	7/15/2026	1,350,000	1,360,016	0.04%
Nationstar Mortgage Holdings, Inc.	5.000	2/1/2026	1,375,000	1,345,665	0.04%
Punch Finance PLC	6.125	6/30/2026	1,100,000	1,344,354	0.04%
Southwestern Energy Co.	4.750	2/1/2032	1,420,000	1,307,040	0.04%
United Wholesale Mortgage LLC	5.750	6/15/2027	1,315,000	1,278,867	0.04%
DT Midstream, Inc.	4.125	6/15/2029	1,387,000	1,275,121	0.04%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Freedom Mortgage Corp.	12.250	10/1/2030	1,140,000	1,253,568	0.04%
OneMain Finance Corp.	7.125	3/15/2026	1,225,000	1,247,903	0.04%
Sugarhouse HSP Gaming Prop Mezz LP/Sugarhouse HSP Gaming Finance Corp.	5.875	5/15/2025	1,250,000	1,246,534	0.04%
Clarios Global LP/Clarios U.S. Finance Co.	4.375	5/15/2026	1,115,000	1,193,689	0.03%
OneMain Finance Corp.	6.875	3/15/2025	1,175,000	1,186,650	0.03%
NFP Corp.	8.500	10/1/2031	1,075,000	1,183,072	0.03%
EnLink Midstream Partners LP	4.150	6/1/2025	1,200,000	1,174,155	0.03%
United Group BV	8.134	2/15/2031	1,070,000	1,155,154	0.03%
Mativ Holdings, Inc.	6.875	10/1/2026	1,150,000	1,141,858	0.03%
EQM Midstream Partners LP	6.000	7/1/2025	1,135,000	1,136,127	0.03%
Far East Horizon Ltd.	4.250	10/26/2026	1,175,000	1,116,227	0.03%
Medline Borrower LP	3.875	4/1/2029	1,210,000	1,102,567	0.03%
NCR Atleos Corp.	9.500	4/1/2029	975,000	1,042,869	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	1.650	10/29/2024	1,015,000	990,239	0.03%
American Tower Corp.	4.000	6/1/2025	1,000,000	982,695	0.03%
Spirit AeroSystems, Inc.	9.750	11/15/2030	875,000	978,837	0.03%
EQM Midstream Partners LP	4.000	8/1/2024	970,000	961,445	0.03%
Teva Pharmaceutical Finance Netherlands II BV	6.000	1/31/2025	877,000	951,418	0.03%
Pinnacle Bidco PLC	10.000	10/11/2028	700,000	921,061	0.03%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	4.738	3/20/2025	915,000	910,071	0.03%
Burger King France SAS	8.647	11/1/2026	800,000	868,502	0.02%
VICI Properties LP	6.125	4/1/2054	855,000	845,322	0.02%
Freedom Mortgage Corp.	12.000	10/1/2028	760,000	828,414	0.02%
Hanesbrands, Inc.	4.875	5/15/2026	850,000	827,921	0.02%
Spirit AeroSystems, Inc.	9.375	11/30/2029	725,000	790,824	0.02%
Venture Global Calcasieu Pass LLC	3.875	8/15/2029	865,000	778,504	0.02%
WW International, Inc.	4.500	4/15/2029	1,955,000	769,411	0.02%
Acrisure LLC/Acrisure Finance, Inc.	10.125	8/1/2026	700,000	726,670	0.02%
APX Group, Inc.	5.750	7/15/2029	750,000	721,027	0.02%
Freedom Mortgage Holdings LLC	9.250	2/1/2029	685,000	701,090	0.02%
Cinemark USA, Inc.	5.250	7/15/2028	730,000	691,042	0.02%
Novelis Corp.	3.875	8/15/2031	800,000	687,283	0.02%
Cineplex, Inc.	7.625	3/31/2029	910,000	681,327	0.02%
TK Elevator U.S. Newco, Inc.	5.250	7/15/2027	700,000	676,446	0.02%
Verisure Holding AB	3.250	2/15/2027	650,000	671,051	0.02%
Venture Global Calcasieu Pass LLC	4.125	8/15/2031	750,000	666,980	0.02%
Ziggo Bond Co. BV	3.375	2/28/2030	725,000	666,429	0.02%
Clearway Energy Operating LLC	4.750	3/15/2028	700,000	665,439	0.02%
Virgin Media Finance PLC	3.750	7/15/2030	700,000	647,580	0.02%
EQM Midstream Partners LP	4.500	1/15/2029	673,000	630,930	0.02%
Vital Energy, Inc.	9.750	10/15/2030	575,000	628,719	0.02%
Nationstar Mortgage Holdings, Inc.	5.500	8/15/2028	650,000	622,265	0.02%
AthenaHealth Group, Inc.	6.500	2/15/2030	680,000	622,256	0.02%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Avantor Funding, Inc.	4.625	7/15/2028	655,000	620,587	0.02%
Matador Resources Co.	6.875	4/15/2028	600,000	613,852	0.02%
AmeriGas Partners LP/AmeriGas Finance Corp.	5.500	5/20/2025	600,000	600,510	0.02%
Viking Cruises Ltd.	9.125	7/15/2031	545,000	596,440	0.02%
Howden U.K. Refinance PLC/Howden U.K. Refinance 2 PLC/Howden U.S. Refinance LLC	7.250	2/15/2031	590,000	592,228	0.02%
Cinemark USA, Inc.	5.875	3/15/2026	590,000	583,071	0.02%
Acadia Healthcare Co., Inc.	5.000	4/15/2029	610,000	580,228	0.02%
Clearway Energy Operating LLC	3.750	2/15/2031	670,000	574,962	0.02%
ROBLOX Corp.	3.875	5/1/2030	650,000	572,723	0.02%
STL Holding Co. LLC	8.750	2/15/2029	545,000	559,328	0.02%
LCM Investments Holdings II LLC	8.250	8/1/2031	530,000	554,399	0.02%
Credit Acceptance Corp.	6.625	3/15/2026	550,000	549,625	0.02%
Merlin Entertainments Ltd.	5.750	6/15/2026	550,000	546,173	0.02%
NCL Corp. Ltd.	5.875	2/15/2027	545,000	538,543	0.02%
AmeriGas Partners LP/AmeriGas Finance Corp.	9.375	6/1/2028	520,000	538,413	0.02%
Uber Technologies, Inc.	4.500	8/15/2029	525,000	498,057	0.01%
Newell Brands, Inc.	4.875	6/1/2025	500,000	492,562	0.01%
Spectrum Brands, Inc.	4.000	10/1/2026	450,000	480,158	0.01%
Nationstar Mortgage Holdings, Inc.	7.125	2/1/2032	405,000	402,003	0.01%
Xerox Holdings Corp.	5.000	8/15/2025	405,000	399,515	0.01%
Darling Ingredients, Inc.	6.000	6/15/2030	400,000	396,478	0.01%
Banijay Entertainment SASU	8.125	5/1/2029	350,000	360,987	0.01%
Caesars Entertainment, Inc.	8.125	7/1/2027	275,000	281,678	0.01%
Range Resources Corp.	4.750	2/15/2030	295,000	275,078	0.01%
Adient Global Holdings Ltd.	3.500	8/15/2024	239,872	256,824	0.01%
Hanesbrands, Inc.	9.000	2/15/2031	200,000	205,526	0.01%
Shutterfly Finance LLC	9.750	10/1/2027	193,247	193,247	0.01%
Unifin Financiera SAB de CV	9.875	1/28/2029	2,085,000	138,131	0.00%
Sprint LLC	7.625	3/1/2026	25,000	25,831	0.00%
Alcoa Nederland Holding BV	7.125	3/15/2031	0.00	0.00	0.00%
FOREIGN CURRENCY					
EURO CURRENCY			11,399,233	12,298,062	0.35%
MEXICAN PESO (NEW)			13,725,928	825,645	0.02%
NEW ZEALAND DOLLAR			739,104	441,578	0.01%
SWEDISH KRONA			4,357,372	407,079	0.01%
SOUTH KOREAN WON			222,204,147	165,054	0.00%
POUND STERLING			92,504	116,754	0.00%
NORWEGIAN KRONE			680,012	62,636	0.00%
HONG KONG DOLLAR			321	41	0.00%
SWISS FRANC			0.66	0.73	0.00%
HUNGARIAN FORINT			0.03	0.00	0.00%
POLISH ZLOTY			(2)	(0.52)	0.00%
SOUTH AFRICAN RAND			(70)	(4)	0.00%
CANADIAN DOLLAR			(95,310)	(70,363)	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
AUSTRALIAN DOLLAR			(294,610)	(191,983)	-0.01%
JAPANESE YEN			(53,296,754)	(352,073)	-0.01%
FOREIGN GOVERNMENT OBLIGATIONS					
Canada Treasury Bills	4.870	5/23/2024	279,177,000	204,533,040	5.88%
Japan Treasury Discount Bills	0.000	6/17/2024	25,738,550,000	170,022,366	4.89%
Mexico Bonos	7.500	5/26/2033	2,068,142,800	110,971,794	3.19%
Norway Government Bonds	1.375	8/19/2030	1,050,404,000	85,026,946	2.44%
Korea Treasury Bonds	2.250	6/10/2025	109,431,170,000	80,213,187	2.31%
Korea Treasury Bonds	1.250	3/10/2026	111,193,610,000	79,334,323	2.28%
Norway Government Bonds	1.750	2/17/2027	863,560,000	75,422,797	2.17%
Japan Treasury Discount Bills	0.006	6/24/2024	10,317,900,000	68,157,313	1.96%
Norway Government Bonds	3.000	8/15/2033	715,307,000	62,826,126	1.81%
Korea Treasury Bonds	1.500	3/10/2025	85,546,150,000	62,431,928	1.80%
Canada Treasury Bills	4.846	5/9/2024	82,573,000	60,611,100	1.74%
Korea Treasury Bonds	3.500	9/10/2028	80,407,000,000	60,133,854	1.73%
Norway Government Bonds	2.000	4/26/2028	635,274,000	55,057,275	1.58%
New Zealand Government Bonds	3.000	4/20/2029	91,691,000	51,406,299	1.48%
Canada Treasury Bills	4.529	4/11/2024	68,981,000	50,828,132	1.46%
Japan Treasury Discount Bills	0.000	4/4/2024	7,230,800,000	47,765,809	1.37%
Norway Government Bonds	1.750	3/13/2025	530,436,000	47,718,260	1.37%
New Zealand Government Bonds	4.500	4/15/2027	78,179,000	46,806,137	1.35%
Australia Government Bonds	1.750	6/21/2051	121,948,000	46,548,282	1.34%
Korea Treasury Bonds	3.375	6/10/2032	58,444,470,000	43,403,149	1.25%
New Zealand Government Bonds	0.250	5/15/2028	80,968,000	40,946,942	1.18%
New Zealand Government Bonds	2.750	5/15/2051	96,007,000	39,090,424	1.12%
Australia Government Bonds	1.750	11/21/2032	70,752,000	38,790,588	1.12%
New South Wales Treasury Corp.	2.000	3/8/2033	55,462,000	29,471,405	0.85%
Norway Government Bonds	3.625	4/13/2034	270,440,000	25,000,100	0.72%
Treasury Corp. of Victoria	2.250	11/20/2034	47,018,000	24,194,395	0.70%
Norway Government Bonds	1.250	9/17/2031	302,946,000	23,748,187	0.68%
Korea Treasury Bonds	4.250	12/10/2032	27,989,470,000	22,137,739	0.64%
New Zealand Government Bonds	4.500	5/15/2030	35,306,000	21,199,673	0.61%
New South Wales Treasury Corp.	1.750	3/20/2034	39,040,000	19,604,984	0.56%
Korea Treasury Bonds	2.375	12/10/2031	28,291,840,000	19,604,586	0.56%
New Zealand Local Government Funding Agency Bonds	4.500	4/15/2027	32,990,000	19,487,321	0.56%
Kommuninvest I Sverige AB	3.000	3/12/2029	200,870,000	18,740,599	0.54%
Japan Treasury Discount Bills	0.000	5/13/2024	2,559,800,000	16,909,555	0.49%
Queensland Treasury Corp.	5.250	7/21/2036	23,705,000	16,113,041	0.46%
Australia Government Bonds	4.750	6/21/2054	22,955,000	15,979,953	0.46%
New Zealand Local Government Funding Agency Bonds	2.250	5/15/2031	30,833,000	15,370,571	0.44%
Kommuninvest I Sverige AB	0.750	5/12/2028	178,430,000	15,223,356	0.44%
New Zealand Government Bonds	2.000	5/15/2032	29,569,000	14,676,384	0.42%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Japan Government Thirty Year Bonds	0.400	12/20/2049	2,672,500,000	13,068,733	0.38%
Australia Government Bonds	3.000	3/21/2047	24,886,000	13,041,233	0.37%
Netherlands Government Bonds	3.250	1/15/2044	11,006,000	12,871,627	0.37%
Western Australian Treasury Corp.	4.250	7/20/2033	16,987,000	10,946,795	0.31%
Canadian Government Bond	2.000	6/1/2032	11,800,000	10,483,275	0.30%
Treasury Corp. of Victoria	5.250	9/15/2038	15,638,000	10,351,392	0.30%
New Zealand Local Government Funding Agency Bonds	4.500	5/15/2030	15,840,000	9,252,265	0.27%
Western Australian Treasury Corp.	2.000	10/24/2034	17,377,000	8,909,298	0.26%
Queensland Treasury Corp.	4.500	8/22/2035	12,955,000	8,293,723	0.24%
Romania Government International Bonds	5.875	1/30/2029	7,302,000	7,294,698	0.21%
Japan Government CPI-Linked Bonds	0.005	3/10/2033	1,026,382,778	7,203,935	0.21%
Norway Government Bonds	1.750	9/6/2029	78,246,000	6,588,909	0.19%
Abu Dhabi Government International Bonds	2.125	9/30/2024	6,700,000	6,582,857	0.19%
Panama Government International Bonds	3.160	1/23/2030	7,714,000	6,471,077	0.19%
Romania Government International Bonds	5.500	9/18/2028	5,363,000	5,959,356	0.17%
Republic of Poland Government International Bonds	5.125	9/18/2034	5,175,000	5,152,023	0.15%
Hungary Government International Bonds	6.125	5/22/2028	4,642,000	4,752,517	0.14%
North Macedonia Government International Bonds	6.960	3/13/2027	3,902,000	4,399,108	0.13%
Romania Government International Bonds	5.375	3/22/2031	4,025,000	4,364,083	0.13%
Hungary Government International Bonds	6.125	5/22/2028	4,086,000	4,183,279	0.12%
State of North Rhine-Westphalia	1.450	1/19/2122	6,447,000	3,777,448	0.11%
U.K. Inflation-Linked Gilts	0.750	11/22/2033	2,820,210	3,717,438	0.11%
Abu Dhabi Government International Bonds	2.125	9/30/2024	3,770,000	3,704,085	0.11%
Qatar Government International Bonds	3.400	4/16/2025	3,645,000	3,577,444	0.10%
French Republic Government Bonds OAT	0.600	7/25/2034	3,217,943	3,484,078	0.10%
Republic of Poland Government International Bonds	5.500	3/18/2054	2,895,000	2,875,256	0.08%
Romania Government International Bonds	5.625	2/22/2036	2,265,000	2,434,847	0.07%
Australia Government Bonds	1.750	6/21/2051	1,459,000	556,909	0.02%
Canadian Government Bond	4.000	3/1/2029	(9,700,000)	(7,982,422)	-0.23%
SENIOR FLOATING RATE INTERESTS					
Sinclair Television Group, Inc.	7.945	9/30/2026	13,672,491	12,958,103	0.37%
SS&C Technologies, Inc.	7.195	4/16/2025	5,255,093	5,254,882	0.15%
Charter Communications Operating LLC	7.329	12/7/2030	5,025,000	4,973,192	0.14%
Sedgwick Claims Management Services, Inc.	9.077	2/24/2028	3,765,868	3,771,630	0.11%
Dun & Bradstreet Corp.	8.082	1/18/2029	3,749,565	3,747,803	0.11%
MH Sub I LLC	9.580	5/3/2028	3,465,478	3,441,046	0.10%
McAfee Corp.	9.176	3/1/2029	3,369,975	3,359,225	0.10%
Berlin Packaging LLC	9.196	3/11/2028	3,218,579	3,220,414	0.09%
UFC Holdings LLC	8.336	4/29/2026	3,132,640	3,136,556	0.09%
HUB International Ltd.	8.574	6/20/2030	2,907,123	2,907,647	0.08%
Blackhawk Network Holdings, Inc.	10.327	3/12/2029	2,767,060	2,768,776	0.08%
Peraton Corp.	9.180	2/1/2028	2,711,572	2,706,502	0.08%
Verisure Holding AB	6.945	8/6/2026	2,485,000	2,675,527	0.08%
EW Scripps Co.	8.004	5/1/2026	2,505,917	2,479,454	0.07%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
ABG Intermediate Holdings 2 LLC	8.927	12/21/2028	2,422,958	2,430,688	0.07%
Hanesbrands, Inc.	9.080	3/8/2030	2,318,337	2,315,439	0.07%
Acrisure LLC	8.945	2/15/2027	2,318,339	2,313,378	0.07%
First Brands Group LLC	10.574	3/30/2027	2,208,683	2,209,787	0.06%
Virgin Media Bristol LLC	8.790	3/31/2031	2,225,000	2,187,665	0.06%
Open Text Corp.	8.177	1/31/2030	2,135,015	2,137,449	0.06%
LBM Acquisition LLC	9.177	12/17/2027	2,033,931	2,029,110	0.06%
TK Elevator Midco GmbH	0.000	4/30/2030	1,855,000	1,995,963	0.06%
Chariot Buyer LLC	8.680	11/3/2028	1,998,988	1,994,750	0.06%
Bausch & Lomb Corp.	9.330	9/29/2028	1,994,975	1,991,244	0.06%
Tecta America Corp.	9.442	4/10/2028	1,899,711	1,902,086	0.05%
Boost Newco Borrower LLC	8.309	1/31/2031	1,895,000	1,900,135	0.05%
William Morris Endeavor Entertainment LLC	8.195	5/18/2025	1,894,266	1,891,558	0.05%
Ontario Gaming GTA LP	9.559	8/1/2030	1,885,000	1,890,730	0.05%
EP Purchaser LLC	9.071	11/6/2028	1,898,080	1,882,421	0.05%
TransDigm, Inc.	8.598	2/14/2031	1,840,388	1,848,927	0.05%
Froneri Lux FinCo SARL	5.991	1/29/2027	1,645,000	1,758,931	0.05%
NCR Atleos Corp.	10.163	3/27/2029	1,750,000	1,757,665	0.05%
Aretec Group, Inc.	9.927	8/9/2030	1,735,384	1,744,061	0.05%
Uber Technologies, Inc.	8.079	3/3/2030	1,682,049	1,688,542	0.05%
Iron Mountain, Inc.	7.580	1/31/2031	1,685,775	1,670,316	0.05%
Caesars Entertainment, Inc.	8.663	2/6/2030	1,662,438	1,665,214	0.05%
DCert Buyer, Inc.	9.330	10/16/2026	1,639,310	1,630,310	0.05%
USI, Inc.	8.302	11/22/2029	1,629,416	1,629,188	0.05%
Virgin Media Bristol LLC	7.940	1/31/2028	1,650,000	1,623,815	0.05%
Great Canadian Gaming Corp.	9.590	11/1/2026	1,607,587	1,609,934	0.05%
Iron Mountain, Inc.	7.195	1/2/2026	1,607,895	1,603,875	0.05%
McAfee Corp.	7.662	3/1/2029	1,513,050	1,596,654	0.05%
Inspired Finco Holdings Ltd.	0.000	2/28/2031	1,475,000	1,587,134	0.05%
Delta 2 Lux SARL	7.559	1/15/2030	1,515,000	1,515,379	0.04%
Camelot U.S. Acquisition LLC	8.077	1/31/2031	1,497,768	1,496,645	0.04%
Truist Insurance Holdings LLC	0.000	3/24/2031	1,485,000	1,482,520	0.04%
Medallion Midland Acquisition LP	8.830	10/18/2028	1,465,146	1,466,362	0.04%
Core & Main LP	7.564	2/9/2031	1,470,000	1,464,488	0.04%
Filtration Group Corp.	8.945	10/21/2028	1,443,000	1,445,165	0.04%
Catalent Pharma Solutions, Inc.	7.443	2/22/2028	1,417,711	1,415,939	0.04%
Cast & Crew LLC	9.195	2/9/2026	1,395,780	1,397,232	0.04%
USI, Inc.	8.552	9/27/2030	1,396,500	1,396,933	0.04%
APX Group, Inc.	8.695	7/10/2028	1,367,413	1,370,298	0.04%
SCIH Salt Holdings, Inc.	9.329	3/16/2027	1,365,473	1,367,412	0.04%
Tamko Building Products LLC	8.833	9/20/2030	1,364,581	1,362,875	0.04%
Cinemark USA, Inc.	9.070	5/24/2030	1,356,438	1,360,683	0.04%
SRS Distribution, Inc.	8.945	6/2/2028	1,336,298	1,344,436	0.04%
Century DE Buyer LLC	9.317	10/30/2030	1,295,000	1,298,885	0.04%
PetSmart LLC	9.180	2/11/2028	1,296,675	1,292,085	0.04%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Crown Finance U.S., Inc.	6.971	7/31/2028	1,227,086	1,245,836	0.04%
Verisure Holding AB	6.902	3/27/2028	1,130,000	1,212,773	0.03%
AthenaHealth Group, Inc.	8.580	2/15/2029	1,217,481	1,204,356	0.03%
Asurion LLC	9.427	8/19/2028	1,228,476	1,180,614	0.03%
Acrisure LLC	9.695	2/15/2027	1,173,000	1,174,466	0.03%
MajorDrive Holdings IV LLC	9.571	6/1/2028	1,165,299	1,166,464	0.03%
Michaels Cos., Inc.	9.821	4/15/2028	1,266,206	1,133,254	0.03%
Hyperion Refinance SARL	8.827	2/15/2031	1,090,000	1,090,098	0.03%
Clydesdale Acquisition Holdings, Inc.	9.105	4/13/2029	1,088,917	1,090,038	0.03%
Virgin Media Ireland Ltd.	7.359	7/15/2029	1,000,000	1,052,666	0.03%
Caesars Entertainment, Inc.	8.041	2/6/2031	1,040,000	1,040,000	0.03%
Asurion LLC	8.692	12/23/2026	1,052,915	1,029,972	0.03%
Fugue Finance LLC	9.074	2/26/2031	1,020,000	1,021,591	0.03%
Lorca Finco PLC	8.104	9/17/2027	940,000	1,013,054	0.03%
Asurion LLC	9.677	8/19/2028	1,037,199	999,342	0.03%
Oryx Midstream Services Permian Basin LLC	8.436	10/5/2028	970,752	973,703	0.03%
Belron Finance U.S. LLC	7.664	4/18/2029	945,250	945,250	0.03%
Newfold Digital Holdings Group, Inc.	9.422	2/10/2028	955,812	929,527	0.03%
Amentum Government Services Holdings LLC	9.329	2/15/2029	927,261	928,420	0.03%
MKS Instruments, Inc.	6.830	8/17/2029	822,911	885,259	0.03%
OMNIA Partners LLC	9.074	7/25/2030	870,000	873,263	0.03%
U.S. Foods, Inc.	7.442	9/13/2026	847,503	848,926	0.02%
Morgan Stanley & Co. International PLC	0.000	8/12/2027	845,000	840,775	0.02%
Groundworks LLC	0.000	3/6/2031	840,337	839,564	0.02%
Evertec Group LLC	8.830	10/30/2030	796,500	798,491	0.02%
Ryan LLC	9.830	11/14/2030	782,619	786,047	0.02%
Lernen Bidco Ltd.	0.000	4/25/2029	725,000	779,921	0.02%
Carnival Corp.	8.319	8/8/2027	764,225	764,706	0.02%
Air Canada	7.833	3/14/2031	735,000	735,463	0.02%
AI Aqua Merger Sub, Inc.	9.032	7/31/2028	710,000	712,663	0.02%
Staples, Inc.	10.440	4/16/2026	715,414	707,444	0.02%
Zacapa SARL	9.309	3/22/2029	704,149	703,853	0.02%
SRS Distribution, Inc.	8.680	6/2/2028	689,234	692,425	0.02%
MIWD Holdco II LLC	0.000	3/21/2031	675,000	677,531	0.02%
Crocs, Inc.	7.562	2/20/2029	660,282	661,404	0.02%
Truist Insurance Holdings LLC	0.000	3/8/2032	655,000	658,275	0.02%
Ziggo BV	6.859	1/31/2029	622,009	645,648	0.02%
INEOS Finance PLC	0.000	2/7/2031	600,000	643,750	0.02%
Wand NewCo 3, Inc.	9.080	1/30/2031	615,000	616,439	0.02%
Waystar Technologies, Inc.	9.330	10/22/2029	615,000	615,923	0.02%
Hilton Grand Vacations Borrower LLC	8.077	1/17/2031	605,000	605,944	0.02%
Motion Finco SARL	7.652	11/12/2029	540,000	578,210	0.02%
Aramark Services, Inc.	7.329	6/22/2030	576,475	576,118	0.02%
Aramark Services, Inc.	7.332	4/6/2028	550,000	549,659	0.02%
First Brands Group LLC	14.074	3/30/2028	550,000	543,125	0.02%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Touchdown Acquirer, Inc.	0.000	2/21/2031	500,000	536,728	0.02%
R1 RCM, Inc.	8.326	6/21/2029	530,000	531,161	0.02%
WW International, Inc.	8.829	4/13/2028	1,187,122	518,381	0.01%
INEOS U.S. Finance LLC	9.080	2/7/2031	515,000	515,427	0.01%
Mileage Plus Holdings LLC	10.733	6/21/2027	494,000	508,089	0.01%
Emerald Borrower LP	7.791	5/31/2030	494,975	494,480	0.01%
Matterhorn Telecom SA	0.000	9/15/2026	395,000	425,106	0.01%
Ingram Micro, Inc.	8.571	6/30/2028	408,651	409,162	0.01%
HIG Finance 2 Ltd.	7.938	2/15/2031	375,000	403,557	0.01%
Banijay Entertainment SASU	7.659	3/1/2028	365,000	393,111	0.01%
Fugue Finance LLC	9.343	1/31/2028	357,293	357,740	0.01%
TMF Group Holding BV	0.000	5/3/2028	325,000	349,785	0.01%
Abe Investment Holdings, Inc.	9.909	2/19/2026	347,502	346,960	0.01%
Groundworks LLC	0.000	3/6/2031	154,663	154,521	0.00%
Touchdown Acquirer, Inc.	0.000	2/21/2031	139,461	139,810	0.00%
Ryan LLC	2.250	11/14/2030	82,381	82,742	0.00%
Touchdown Acquirer, Inc.	0.000	2/21/2031	30,539	30,615	0.00%
Shutterfly Finance LLC	5.151	10/1/2027	0.01	0.01	0.00%
Air Canada	0.000	8/11/2028	0.01	0.01	0.00%
Sunshine Luxembourg VII SARL	0.000	10/1/2026	0.01	0.01	0.00%
SHORT-TERM INVESTMENTS					
U.S. Treasury Bills		5/23/2024	87,643,000	86,980,779	2.50%
Bell Telephone Co. of Canada or Bell Canada		4/8/2024	6,625,000	6,617,657	0.19%
Fixed Income Clearing Corp.		4/1/2024	2,870,477	2,870,477	0.08%
U.S. GOVERNMENT AGENCIES					
Uniform Mortgage-Backed Security	5.500	4/11/2054	7,700,000	7,667,140	0.22%
Uniform Mortgage-Backed Security	6.000	4/11/2054	7,105,000	7,173,600	0.21%
Federal Home Loan Mortgage Corp.	9.885	3/25/2030	3,500,000	3,771,015	0.11%
Federal Home Loan Mortgage Corp.	11.320	7/25/2042	3,195,000	3,555,539	0.10%
Federal Home Loan Mortgage Corp.	9.020	9/25/2042	3,175,000	3,365,304	0.10%
Uniform Mortgage-Backed Security	6.000	5/15/2054	3,045,000	3,073,805	0.09%
Federal Home Loan Mortgage Corp.	11.070	9/25/2042	2,730,000	3,069,504	0.09%
Federal Home Loan Mortgage Corp.	10.185	12/25/2029	2,775,000	3,003,938	0.09%
Federal Home Loan Mortgage Corp.	8.921	9/25/2043	2,987,925	3,002,986	0.09%
Federal Home Loan Mortgage Corp.	12.070	6/25/2042	2,545,000	2,884,518	0.08%
Federal Home Loan Mortgage Corp.	10.570	3/25/2042	1,930,000	2,091,323	0.06%
Federal Home Loan Mortgage Corp.	10.670	8/25/2042	1,785,000	1,938,229	0.06%
Federal Home Loan Mortgage Corp.	10.320	3/25/2052	1,525,000	1,675,436	0.05%
Federal Home Loan Mortgage Corp.	8.670	5/25/2042	1,490,000	1,556,522	0.04%
Federal Home Loan Mortgage Corp.	8.220	4/25/2042	1,490,000	1,540,370	0.04%
Federal Home Loan Mortgage Corp.	7.670	12/25/2041	1,410,000	1,417,910	0.04%
Federal Home Loan Mortgage Corp.	9.535	3/25/2050	1,078,245	1,212,542	0.03%
Federal Home Loan Mortgage Corp.	7.270	2/25/2044	1,190,000	1,192,234	0.03%
Federal Home Loan Mortgage Corp.	9.785	9/25/2030	1,095,000	1,183,898	0.03%
Federal Home Loan Mortgage Corp.	10.685	9/25/2050	1,053,683	1,161,514	0.03%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal Home Loan Mortgage Corp.	8.870	8/25/2042	1,075,000	1,127,662	0.03%
Federal Home Loan Mortgage Corp.	8.820	3/25/2042	1,069,875	1,115,345	0.03%
Federal Home Loan Mortgage Corp.	9.320	7/25/2042	1,045,000	1,110,893	0.03%
Federal Home Loan Mortgage Corp.	7.735	1/25/2050	1,000,000	1,033,562	0.03%
Federal Home Loan Mortgage Corp.	12.920	4/25/2043	845,000	965,255	0.03%
Federal National Mortgage Association	3.500	11/25/2051	4,636,267	841,701	0.02%
Federal Home Loan Mortgage Corp.	7.620	11/25/2051	826,858	809,310	0.02%
Federal National Mortgage Association	2.500	6/25/2052	5,266,554	803,780	0.02%
Federal National Mortgage Association	2.500	9/25/2052	4,313,719	670,842	0.02%
Federal Home Loan Mortgage Corp.	7.120	7/25/2041	686,069	645,740	0.02%
Federal National Mortgage Association	2.500	2/25/2051	3,835,345	560,058	0.02%
Federal Home Loan Mortgage Corp.	1.908	3/25/2048	6,240,000	557,361	0.02%
Federal Home Loan Mortgage Corp.	1.953	10/25/2047	5,823,080	504,825	0.01%
Government National Mortgage Association	4.000	1/16/2040	3,042,346	481,846	0.01%
Federal Home Loan Mortgage Corp.	1.872	11/25/2047	5,047,170	416,612	0.01%
Government National Mortgage Association	5.500	11/16/2046	2,184,647	385,224	0.01%
Federal National Mortgage Association	3.000	10/25/2051	2,364,953	374,330	0.01%
Federal National Mortgage Association	4.500	5/25/2049	1,944,416	347,633	0.01%
Federal Home Loan Mortgage Corp.	2.314	12/25/2045	3,742,315	331,187	0.01%
Federal National Mortgage Association	4.500	3/25/2048	1,602,089	321,719	0.01%
Federal Home Loan Mortgage Corp.	2.117	6/25/2044	7,245,592	312,584	0.01%
Federal National Mortgage Association	3.000	1/25/2052	1,858,635	288,608	0.01%
Federal Home Loan Mortgage Corp.	2.785	10/25/2055	1,675,767	259,658	0.01%
Federal National Mortgage Association	5.500	8/25/2044	1,409,552	242,677	0.01%
Government National Mortgage Association	5.000	7/16/2047	1,015,216	196,905	0.01%
Federal Home Loan Mortgage Corp.	3.000	5/15/2034	2,754,981	181,629	0.01%
Government National Mortgage Association	6.000	9/20/2045	851,187	171,865	0.00%
Government National Mortgage Association	5.000	6/20/2048	1,108,647	154,064	0.00%
Federal Home Loan Mortgage Corp.	3.500	1/15/2033	1,564,015	146,796	0.00%
Federal Home Loan Mortgage Corp.	2.781	4/25/2031	775,000	115,886	0.00%
Government National Mortgage Association	5.000	11/16/2047	557,246	106,865	0.00%
Government National Mortgage Association	5.000	9/20/2047	505,810	96,718	0.00%
Federal Home Loan Mortgage Corp.	2.317	1/25/2046	1,070,000	95,871	0.00%
Federal National Mortgage Association	5.500	6/25/2048	505,392	93,391	0.00%
Government National Mortgage Association	3.500	11/20/2031	1,357,087	92,619	0.00%
Federal Home Loan Mortgage Corp.	5.000	9/15/2036	570,450	90,980	0.00%
Federal Home Loan Mortgage Corp.	2.595	4/25/2028	1,038,099	90,409	0.00%
Government National Mortgage Association	5.000	12/16/2045	595,275	89,951	0.00%
Government National Mortgage Association	3.500	10/20/2029	1,326,825	88,730	0.00%
Government National Mortgage Association	4.000	1/16/2046	456,225	80,395	0.00%
Government National Mortgage Association	3.500	1/20/2030	1,144,095	75,660	0.00%
Federal Home Loan Mortgage Corp.	3.500	5/15/2036	746,657	75,310	0.00%
Government National Mortgage Association	5.500	2/20/2047	411,023	61,574	0.00%
Federal National Mortgage Association	3.000	1/25/2028	1,385,641	47,949	0.00%
Government National Mortgage Association	5.000	7/16/2044	210,795	41,640	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	3.500	4/25/2028	1,112,002	37,803	0.00%
Government National Mortgage Association	5.888	7/20/2039	635,580	34,331	0.00%
Federal National Mortgage Association	4.000	1/25/2028	732,131	23,903	0.00%
Government National Mortgage Association	4.500	4/20/2045	125,584	18,383	0.00%
U.S. GOVERNMENT SECURITIES					
U.S. Treasury Notes	4.625	3/15/2026	304,000,000	310,816,252	8.94%
U.S. Treasury Notes	3.750	12/31/2028	109,628,000	107,349,793	3.09%
U.S. Treasury Notes	2.250	2/15/2027	59,915,000	56,423,079	1.62%
U.S. Treasury Bonds	3.000	2/15/2047	17,399,000	13,710,548	0.39%
U.S. Treasury Inflation-Indexed Notes	1.750	1/15/2034	3,942,419	3,898,004	0.11%
U.S. Treasury Bonds	4.500	8/15/2039	(4,200,000)	(5,058,375)	-0.15%
DERIVATIVES - CENTRALLY CLEARED CREDIT DEFAULT SWAP CONTRACTS					
iTraxx-Asia ex-Japan.IG.S40.V1.5Y		12/20/2028	4,165,000	4,764	0.00%
CDX Long: B9D0Y54O4 CDS USD R V 03MEVENT 2 CCPCDX / Shrt: B9D0Y54O4 CDS USD P F 1.00000 1 CCPCDX		6/20/2029	11,685,000	(2,368)	0.00%
CDX Long: B9D0Y3KM5 CDS USD R V 03MEVENT 2 CCPCDX / Shrt: B9D0Y3KM5 CDS USD P F 1.00000 1 CCPCDX		6/20/2029	9,190,000	(21,722)	0.00%
CDX Long: B9D0Y56L8 CDS USD R V 03MEVENT 2 CCPCDX / Shrt: B9D0Y56L8 CDS USD P F 5.00000 1 CCPCDX		6/20/2029	76,145,000	(328,156)	-0.01%
DERIVATIVES - CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS					
6 Mo. EUR EURIBOR		6/15/2072	4,753,000	2,198,508	0.06%
6 Mo. EUR EURIBOR		9/17/2051	10,659,350	1,845,382	0.05%
3 Mo. NZD NZDBBR		6/21/2028	94,455,000	1,747,381	0.05%
12 Mo. USD SOFR		6/17/2047	22,221,000	1,245,950	0.04%
3 Mo. NZD NZDBBR		3/20/2029	144,313,000	652,670	0.02%
12 Mo. USD SOFR		12/15/2040	50,944,000	317,739	0.01%
6 Mo. EUR EURIBOR		6/15/2072	887,500	262,247	0.01%
6 Mo. EUR EURIBOR		3/15/2033	56,687,000	215,690	0.01%
Long: S9D0XOL64 IRS USD R F 2.35000 99D0XOL64 CCPINFLATIONZERO / Shrt: S9D0XOL64 IRS USD P V 12MUSCPI 99D0XOL56 CCPINFLATIONZERO		2/15/2029	23,640,000	211,077	0.01%
12 Mo. USD SOFR		12/15/2043	13,675,000	206,807	0.01%
3 Mo. NZD NZDBBR		6/19/2034	10,807,000	196,872	0.01%
Long: S9D0XQ8S6 IRS SEK R F 2.81000 99D0XQ8S6 CCPVANILLA / Shrt: S9D0XQ8S6 IRS SEK P V 03MSTIBO 99D0XQ8R8 CCPVANILLA		3/20/2029	787,321,000	189,269	0.01%
1 Mo. MXN TIIE		12/7/2033	49,092,000	189,149	0.01%
3 Mo. NZD NZDBBR		12/20/2033	29,268,000	177,934	0.01%
6 Mo. CAD CDOR		3/20/2026	24,805,000	167,967	0.00%
12 Mo. USD SOFR		12/15/2040	24,453,000	146,592	0.00%
Long: S9D0XQFG4 IRS GBP R F 3.78000 99D0XQFG4 CCPOIS / Shrt: S9D0XQFG4 IRS GBP P V 12MSONIA 99D0XQFF6 CCPOIS		3/21/2034	11,130,000	122,967	0.00%
12 Mo. JPY TONAR		6/19/2034	776,425,000	112,871	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
12 Mo. USD SOFR		12/16/2047	2,520,000	110,707	0.00%
Long: S9D0XOMI7 IRS EUR R F 2.10000		2/15/2029	30,334,000	99,093	0.00%
99D0XOMI7 CCPINFLATIONZERO / Shrt: S9D0XOMI7 IRS EUR P V 12MCPTFE 99D0XOMH9 CCPINFLATIONZERO					
6 Mo. EUR EURIBOR		6/17/2029	17,978,000	58,423	0.00%
12 Mo. USD SOFR		12/16/2047	1,260,000	57,766	0.00%
12 Mo. USD SOFR		12/16/2047	1,260,000	53,434	0.00%
12 Mo. USD SOFR		12/16/2047	1,260,000	51,962	0.00%
Long: S9D0XXJ26 IRS AUD R F 4.59375		9/19/2034	24,446,000	49,240	0.00%
99D0XXJ26 CCPVANILLA / Shrt: S9D0XXJ26 IRS AUD P V 06MBBSW 99D0XXJ59 CCPVANILLA					
Long: S9D0XQES9 IRS NOK R F 3.84000		3/20/2034	43,705,000	45,359	0.00%
99D0XQES9 CCPVANILLA / Shrt: S9D0XQES9 IRS NOK P V 06MNIBOR 99D0XQER1 CCPVANILLA					
Long: S9D0XXI27 IRS AUD R F 3.84375 99D0XXI27 CCPVANILLA / Shrt: S9D0XXI27 IRS AUD P V 03MBBSW 99D0XXI43 CCPVANILLA		9/16/2029	30,693,000	41,640	0.00%
Long: S9D0XQDG6 IRS USD R F 3.34000		3/16/2054	5,664,000	40,209	0.00%
99D0XQDG6 CCPOIS / Shrt: S9D0XQDG6 IRS USD P V 12MSOFR 99D0XQDF8 CCPOIS					
Long: S9D0XXGF0 IRS AUD R F 4.25000		9/18/2034	9,807,000	38,991	0.00%
99D0XXGF0 CCPVANILLA / Shrt: S9D0XXGF0 IRS AUD P V 06MBBSW 99D0XXGE3 CCPVANILLA					
Long: S9D0XXJQ3 IRS AUD R F 3.96875		9/18/2029	20,257,000	36,812	0.00%
99D0XXJQ3 CCPVANILLA / Shrt: S9D0XXJQ3 IRS AUD P V 06MBBSW 99D0XXJS9 CCPVANILLA					
12 Mo. USD SOFR		12/16/2047	1,260,000	35,461	0.00%
12 Mo. USD SOFR		12/16/2047	2,020,000	33,248	0.00%
Long: S9D0Y32H6 IRS EUR R F 2.53125		9/18/2029	11,693,000	31,330	0.00%
99D0Y32H6 CCPVANILLA / Shrt: S9D0Y32H6 IRS EUR P V 06MEURIB 99D0Y32F0 CCPVANILLA					
Long: S9D0Y31T1 IRS EUR R F 2.56250		9/18/2034	5,506,000	31,053	0.00%
99D0Y31T1 CCPVANILLA / Shrt: S9D0Y31T1 IRS EUR P V 06MEURIB 99D0Y31R5 CCPVANILLA					
Long: S9D0Y2XO9 IRS CAD R F 3.40625		9/19/2034	20,921,000	30,250	0.00%
99D0Y2XO9 CCPOIS / Shrt: S9D0Y2XO9 IRS CAD P V 06MCORRA 99D0Y2XP6 CCPOIS					
Long: S9D0XRYS5 IRS NOK R F 3.91000		3/20/2034	22,005,000	28,610	0.00%
99D0XRYS5 CCPVANILLA / Shrt: S9D0XRYS5 IRS NOK P V 06MNIBOR 99D0XRYQ9 CCPVANILLA					
Long: S9D0Y5E62 IRS GBP R F 3.53125		6/20/2034	12,446,000	26,432	0.00%
99D0Y5E62 CCPOIS / Shrt: S9D0Y5E62 IRS GBP P V 12MSONIA 99D0Y5E47 CCPOIS					
Long: S9D0XY3U9 IRS JPY R F .71875 99D0XY3U9 CCPOIS / Shrt: S9D0XY3U9 IRS JPY P V 12MTONAR 99D0XY3T2 CCPOIS		9/16/2029	2,620,053,000	24,653	0.00%
Long: S9D0Y5D71 IRS SEK R F 2.40625		6/17/2029	207,405,000	22,053	0.00%
99D0Y5D71 CCPVANILLA / Shrt: S9D0Y5D71 IRS SEK P V 03MSTIBO 99D0Y5D63 CCPVANILLA					
Long: B9D0Y5463 IRS CLP R V 06MCLICP		6/21/2034	4,378,528,000	11,555	0.00%
99D0Y5471 CCPNDFCAMARAPROMEDI / Shrt: B9D0Y5463 IRS CLP P F 5.10600 99D0Y5463 CCPNDFCAMARAPROMEDI					
3 Mo. SEK STIBOR		6/19/2029	143,360,000	9,587	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
3 Mo. HKD HIBOR		6/21/2024	0.00	0.00	0.00%
Long: S9D0XRLB6 IRS USD R F 4.25000		3/20/2027	6,230,000	(1,471)	0.00%
99D0XRLB6 CCPOIS / Shrt: S9D0XRLB6 IRS USD P V 12MSOFR 99D0XRL91 CCPOIS					
1 Mo. MXN TIIE		12/13/2028	74,532,000	(2,232)	0.00%
12 Mo. USD SOFR		12/16/2039	8,950,000	(8,822)	0.00%
Long: B9D0Y5ET2 IRS NOK R V 06MNIBOR		6/19/2034	66,139,000	(11,500)	0.00%
99D0Y5ES4 CCPVANILLA / Shrt: B9D0Y5ET2 IRS NOK P F 3.68750 99D0Y5ET2 CCPVANILLA					
Long: B9D0XRQX3 IRS CAD R V 06MCORRA		3/20/2034	2,815,000	(14,395)	0.00%
99D0XRR04 CCPOIS / Shrt: B9D0XRQX3 IRS CAD P F 3.56000 99D0XRQX3 CCPOIS					
Long: B9D0XRKL5 IRS AUD R V 03MBBSW		3/20/2027	9,420,000	(18,333)	0.00%
99D0XRKM3 CCPVANILLA / Shrt: B9D0XRKL5 IRS AUD P F 3.94000 99D0XRKL5 CCPVANILLA					
12 Mo. USD SOFR		12/16/2039	5,665,000	(22,312)	0.00%
Long: B9D0Y2YD2 IRS CAD R V 06MCORRA		9/18/2034	8,554,000	(31,849)	0.00%
99D0Y2YC4 CCPOIS / Shrt: B9D0Y2YD2 IRS CAD P F 3.34375 99D0Y2YD2 CCPOIS					
Long: B9D0XR6O5 IRS USD R V 12MSOFR		6/17/2029	20,350,000	(35,314)	0.00%
99D0XR6K3 CCPOIS / Shrt: B9D0XR6O5 IRS USD P F 3.68750 99D0XR6O5 CCPOIS					
Long: B9D0XQE42 IRS SEK R V 03MSTIBO		3/20/2034	41,685,000	(35,339)	0.00%
99D0XQE34 CCPVANILLA / Shrt: B9D0XQE42 IRS SEK P F 2.75000 99D0XQE42 CCPVANILLA					
Long: B9D0Y2WC6 IRS CAD R V 06MCORRA		9/16/2029	27,401,000	(39,973)	0.00%
99D0Y2WD4 CCPOIS / Shrt: B9D0Y2WC6 IRS CAD P F 3.00000 99D0Y2WC6 CCPOIS					
12 Mo. USD SOFR		12/16/2039	5,965,000	(44,206)	0.00%
12 Mo. USD SOFR		12/16/2039	5,965,000	(44,671)	0.00%
Long: B9D0XQCR3 IRS EUR R V 06MEURIB		3/16/2054	4,127,000	(47,622)	0.00%
99D0XQCS1 CCPVANILLA / Shrt: B9D0XQCR3 IRS EUR P F 2.09000 99D0XQCR3 CCPVANILLA					
12 Mo. USD SOFR		12/16/2039	5,965,000	(50,271)	0.00%
Long: B9D0Y3GW8 IRS USD R V 12MSOFR		9/18/2034	6,545,000	(50,940)	0.00%
99D0Y3GY4 CCPOIS / Shrt: B9D0Y3GW8 IRS USD P F 3.81250 99D0Y3GW8 CCPOIS					
12 Mo. SONIA		6/19/2034	5,178,000	(54,585)	0.00%
Long: S9D0XV285 IRS MXN R F 8.51550		6/7/2034	90,732,000	(55,444)	0.00%
99D0XV285 CCPVANILLA / Shrt: S9D0XV285 IRS MXN P V 01MTIIE 99D0XV277 CCPVANILLA					
3 Mo. KRW KSDA		3/20/2029	151,123,762,000	(62,397)	0.00%
Long: B9D0XDR47 IRS NZD R V 03MNZDBB		6/19/2029	43,228,000	(66,564)	0.00%
99D0XDR62 CCPVANILLA / Shrt: B9D0XDR47 IRS NZD P F 4.56250 99D0XDR47 CCPVANILLA					
Long: B9D0Y2X01 IRS CAD R V 06MCORRA		9/18/2029	34,919,000	(76,675)	0.00%
99D0Y2X19 CCPOIS / Shrt: B9D0Y2X01 IRS CAD P F 3.31250 99D0Y2X01 CCPOIS					
12 Mo. SONIA		6/17/2029	16,529,000	(78,773)	0.00%
1 Mo. MXN TIIE		3/8/2034	45,827,000	(82,359)	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Long: S9D0XWNO5 IRS BRL R F 10.26500 99D0XWNO5 CCPNDFPREDISWAP / Shrt: S9D0XWNO5 IRS BRL P V 00MBRCDI 99D0XWNN7 CCPNDFPREDISWAP		1/2/2029	37,684,912	(84,919)	0.00%
Long: S9D0XXQR3 IRS NOK R F 3.56250 99D0XXQR3 CCPVANILLA / Shrt: S9D0XXQR3 IRS NOK P V 06MNIBOR 99D0XXQQ5 CCPVANILLA		9/18/2029	141,875,000	(86,745)	0.00%
6 Mo. EUR EURIBOR		3/16/2054	18,543,500	(89,338)	0.00%
12 Mo. USD SOFR		12/16/2039	11,935,000	(93,001)	0.00%
Long: B9D0XOLT4 IRS EUR R V 12MCPTFE 99D0XOLV9 CCPINFLATIONZERO / Shrt: B9D0XOLT4 IRS EUR P F 2.19000 99D0XOLT4 CCPINFLATIONZERO		2/15/2034	30,334,000	(100,056)	0.00%
Long: B9D0Y3IV8 IRS USD R V 12MSOFR 99D0Y3IU0 CCPOIS / Shrt: B9D0Y3IV8 IRS USD P F 3.90625 99D0Y3IV8 CCPOIS		9/18/2029	26,580,000	(109,667)	0.00%
Long: B9D0XKPV3 IRS EUR R V 06MEURIB 99D0XKPW1 CCPVANILLA / Shrt: B9D0XKPV3 IRS EUR P F 2.72000 99D0XKPV3 CCPVANILLA		3/21/2034	11,650,000	(111,785)	0.00%
12 Mo. SONIA		6/19/2029	21,641,000	(114,790)	0.00%
12 Mo. USD SOFR		12/15/2048	5,855,000	(121,444)	0.00%
6 Mo. NOK NIBOR		3/20/2026	192,995,000	(145,343)	0.00%
12 Mo. USD SOFR		12/16/2053	9,980,000	(176,700)	-0.01%
Long: B9D0XOKI9 IRS USD R V 12MUSCPI 99D0XOKK4 CCPINFLATIONZERO / Shrt: B9D0XOKI9 IRS USD P F 2.47000 99D0XOKI9 CCPINFLATIONZERO		2/15/2034	23,640,000	(217,376)	-0.01%
1 Mo. MXN TIIE		9/13/2028	149,574,000	(219,069)	-0.01%
6 Mo. NOK NIBOR		3/18/2029	226,558,000	(220,882)	-0.01%
12 Mo. USD SOFR		12/15/2048	12,180,000	(259,343)	-0.01%
12 Mo. USD SOFR		6/17/2039	106,197,000	(1,266,986)	-0.04%
12 Mo. EUR EURIBOR		3/4/2053	8,747,000	(1,364,020)	-0.04%
6 Mo. EUR EURIBOR		9/16/2031	15,256,400	(1,386,674)	-0.04%
DERIVATIVES - FOREIGN CURRENCY CONTRACTS					
NORWEGIAN KRONE		4/3/2024	(4,202,070,000)	9,845,663	0.28%
NEW ZEALAND DOLLAR		4/3/2024	(454,569,000)	5,659,151	0.16%
SOUTH KOREAN WON		4/3/2024	(505,423,007,000)	4,634,668	0.13%
JAPANESE YEN		6/17/2024	(25,738,550,000)	4,612,465	0.13%
JAPANESE YEN		4/4/2024	(7,230,800,000)	3,772,917	0.11%
NORWEGIAN KRONE		5/8/2024	(4,139,953,000)	2,858,947	0.08%
SWEDISH KRONA		4/3/2024	(820,906,000)	2,711,072	0.08%
JAPANESE YEN		6/24/2024	(10,317,900,000)	1,512,768	0.04%
NEW ZEALAND DOLLAR		5/8/2024	(441,090,000)	1,048,048	0.03%
EURO CURRENCY		4/3/2024	(63,837,000)	1,034,422	0.03%
EURO CURRENCY		4/3/2024	(63,837,000)	1,015,335	0.03%
SOUTH KOREAN WON		4/3/2024	341,793,532,000	840,200	0.02%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
NORWEGIAN KRONE		4/3/2024	(1,115,504,000)	769,067	0.02%
JAPANESE YEN		5/13/2024	(2,559,800,000)	723,208	0.02%
SWEDISH KRONA		4/3/2024	(215,510,000)	627,159	0.02%
JAPANESE YEN		4/3/2024	(3,070,500,000)	600,906	0.02%
CANADIAN DOLLAR		5/9/2024	(82,573,000)	548,891	0.02%
SWEDISH KRONA		5/8/2024	(571,166,000)	537,364	0.02%
SWISS FRANC		4/3/2024	(13,770,000)	471,938	0.01%
SWISS FRANC		4/3/2024	(12,230,000)	456,131	0.01%
MEXICAN PESO (NEW)		4/3/2024	240,444,000	453,000	0.01%
JAPANESE YEN		4/3/2024	(1,931,000,000)	425,964	0.01%
EURO CURRENCY		4/3/2024	(94,864,000)	383,167	0.01%
NORWEGIAN KRONE		4/3/2024	(81,560,000)	370,653	0.01%
MEXICAN PESO (NEW)		4/3/2024	3,361,226,000	361,267	0.01%
JAPANESE YEN		4/3/2024	(5,660,925,000)	356,986	0.01%
JAPANESE YEN		4/3/2024	(2,080,500,000)	351,006	0.01%
EURO CURRENCY		4/3/2024	(19,082,000)	345,501	0.01%
SWISS FRANC		4/3/2024	(9,165,000)	336,821	0.01%
EURO CURRENCY		4/3/2024	(108,851,000)	329,178	0.01%
SWISS FRANC		4/3/2024	(9,165,000)	319,559	0.01%
SOUTH AFRICAN RAND		4/3/2024	304,688,000	312,391	0.01%
CANADIAN DOLLAR		5/23/2024	(100,718,000)	307,707	0.01%
AUSTRALIAN DOLLAR		4/3/2024	(21,030,000)	281,552	0.01%
THAILAND BAHT		4/3/2024	(666,609,000)	267,808	0.01%
NEW ZEALAND DOLLAR		4/3/2024	(22,930,000)	267,329	0.01%
YUAN RENMINBI OFFSHORE		4/10/2024	(24,149,000)	263,881	0.01%
SWEDISH KRONA		4/3/2024	(53,390,000)	260,428	0.01%
JAPANESE YEN		4/3/2024	(1,158,600,000)	255,817	0.01%
SWEDISH KRONA		4/3/2024	(71,630,000)	254,181	0.01%
POUND STERLING		4/3/2024	(10,879,000)	252,724	0.01%
JAPANESE YEN		4/3/2024	(1,158,600,000)	250,255	0.01%
SWEDISH KRONA		4/3/2024	(53,530,000)	246,222	0.01%
YUAN RENMINBI OFFSHORE		4/3/2024	(216,287,000)	244,303	0.01%
SWEDISH KRONA		4/3/2024	(53,530,000)	238,423	0.01%
NORWEGIAN KRONE		4/3/2024	(54,380,000)	237,481	0.01%
SOUTH KOREAN WON		4/3/2024	(10,968,610,000)	234,741	0.01%
COLOMBIAN PESO		4/3/2024	39,495,610,000	230,103	0.01%
SWEDISH KRONA		4/3/2024	(53,530,000)	229,059	0.01%
EURO CURRENCY		5/8/2024	(75,626,000)	228,825	0.01%
SOUTH KOREAN WON		5/8/2024	(176,075,455,000)	227,718	0.01%
NORWEGIAN KRONE		4/3/2024	(54,380,000)	220,022	0.01%
CANADIAN DOLLAR		4/11/2024	(94,501,000)	213,625	0.01%
EURO CURRENCY		4/3/2024	(14,350,000)	212,353	0.01%
NORWEGIAN KRONE		4/3/2024	(73,210,000)	211,201	0.01%
NORWEGIAN KRONE		4/3/2024	(73,210,000)	209,483	0.01%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
MEXICAN PESO (NEW)		4/3/2024	176,010,000	205,005	0.01%
JAPANESE YEN		4/3/2024	(1,158,600,000)	201,120	0.01%
EURO CURRENCY		4/3/2024	(12,767,000)	197,461	0.01%
SOUTH KOREAN WON		4/3/2024	(10,408,610,000)	192,725	0.01%
EURO CURRENCY		4/3/2024	(12,725,000)	192,537	0.01%
NEW ZEALAND DOLLAR		4/3/2024	(9,585,000)	182,733	0.01%
HUNGARIAN FORINT		4/3/2024	(9,687,900,000)	181,062	0.01%
NEW ZEALAND DOLLAR		4/3/2024	(11,381,000)	179,453	0.01%
NORWEGIAN KRONE		4/3/2024	(58,000,000)	179,367	0.01%
MEXICAN PESO (NEW)		4/3/2024	141,350,000	179,193	0.01%
CANADIAN DOLLAR		5/23/2024	(60,431,000)	178,565	0.01%
JAPANESE YEN		4/3/2024	(2,088,600,000)	178,514	0.01%
SOUTH AFRICAN RAND		5/8/2024	(1,621,305,000)	176,589	0.01%
JAPANESE YEN		4/3/2024	(1,561,700,000)	176,409	0.01%
EURO CURRENCY		4/30/2024	(36,743,473)	176,078	0.01%
NORWEGIAN KRONE		4/3/2024	(55,080,000)	172,249	0.00%
NEW TAIWAN DOLLAR		4/3/2024	(413,119,000)	171,837	0.00%
JAPANESE YEN		4/3/2024	(769,100,000)	170,799	0.00%
SOUTH KOREAN WON		4/3/2024	(10,408,610,000)	164,463	0.00%
POUND STERLING		4/3/2024	(27,323,000)	164,087	0.00%
EURO CURRENCY		4/3/2024	(9,541,000)	163,209	0.00%
AUSTRALIAN DOLLAR		4/3/2024	141,090,000	157,401	0.00%
SWEDISH KRONA		4/3/2024	(35,710,000)	156,693	0.00%
JAPANESE YEN		4/3/2024	(870,800,000)	151,344	0.00%
SWISS FRANC		4/3/2024	(4,590,000)	150,258	0.00%
NEW ZEALAND DOLLAR		4/3/2024	(61,949,000)	147,419	0.00%
NEW ZEALAND DOLLAR		4/3/2024	(11,044,000)	145,786	0.00%
NEW ZEALAND DOLLAR		4/3/2024	(11,044,000)	145,656	0.00%
NORWEGIAN KRONE		4/3/2024	(55,030,000)	142,430	0.00%
EURO CURRENCY		4/3/2024	(9,567,000)	141,746	0.00%
JAPANESE YEN		4/3/2024	(778,900,000)	141,430	0.00%
SOUTH KOREAN WON		4/3/2024	(6,849,180,000)	138,760	0.00%
JAPANESE YEN		4/3/2024	(778,900,000)	135,312	0.00%
SOUTH KOREAN WON		5/8/2024	51,089,848,000	133,150	0.00%
EURO CURRENCY		4/3/2024	(12,790,000)	133,069	0.00%
SWEDISH KRONA		4/3/2024	(141,190,000)	132,872	0.00%
SWEDISH KRONA		4/3/2024	(26,720,000)	129,907	0.00%
SOUTH KOREAN WON		4/3/2024	(6,939,080,000)	129,691	0.00%
EURO CURRENCY		4/3/2024	(9,573,000)	129,658	0.00%
MEXICAN PESO (NEW)		4/3/2024	140,920,000	126,964	0.00%
SOUTH KOREAN WON		4/3/2024	(6,939,080,000)	126,473	0.00%
SOUTH KOREAN WON		4/3/2024	(6,944,770,000)	123,762	0.00%
AUSTRALIAN DOLLAR		4/3/2024	(21,320,000)	111,412	0.00%
EURO CURRENCY		4/3/2024	(7,170,000)	109,480	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
NEW ZEALAND DOLLAR		4/3/2024	(9,235,000)	108,031	0.00%
POUND STERLING		4/3/2024	(4,077,000)	107,529	0.00%
NORWEGIAN KRONE		5/8/2024	(111,820,000)	106,251	0.00%
NORWEGIAN KRONE		4/3/2024	(27,370,000)	105,611	0.00%
MEXICAN PESO (NEW)		4/3/2024	93,870,000	104,179	0.00%
MEXICAN PESO (NEW)		4/3/2024	87,850,000	103,827	0.00%
POUND STERLING		4/3/2024	(4,077,000)	103,171	0.00%
BRAZILIAN REAL		4/2/2024	(87,565,000)	103,156	0.00%
POUND STERLING		4/3/2024	(4,077,000)	102,311	0.00%
AUSTRALIAN DOLLAR		4/3/2024	(7,880,000)	102,238	0.00%
AUSTRALIAN DOLLAR		4/3/2024	(7,880,000)	101,909	0.00%
POUND STERLING		4/3/2024	(4,077,000)	100,945	0.00%
NEW ZEALAND DOLLAR		4/3/2024	(8,530,000)	97,321	0.00%
EURO CURRENCY		4/3/2024	(12,741,000)	96,833	0.00%
POUND STERLING		4/3/2024	(6,400,000)	95,437	0.00%
HUNGARIAN FORINT		5/8/2024	(11,759,000,000)	94,908	0.00%
JAPANESE YEN		4/3/2024	(1,562,800,000)	93,942	0.00%
JAPANESE YEN		4/3/2024	(786,400,000)	93,669	0.00%
NEW ISRAELI SHEQEL		4/3/2024	(20,303,000)	90,241	0.00%
JAPANESE YEN		4/3/2024	(780,900,000)	89,551	0.00%
SOUTH KOREAN WON		4/3/2024	(4,341,870,000)	86,060	0.00%
SOUTH KOREAN WON		5/8/2024	46,529,570,000	84,872	0.00%
EURO CURRENCY		5/8/2024	(64,154,000)	84,866	0.00%
SOUTH KOREAN WON		4/3/2024	(6,958,670,000)	84,835	0.00%
SWISS FRANC		4/3/2024	(3,065,000)	84,667	0.00%
NORWEGIAN KRONE		4/3/2024	(27,520,000)	81,889	0.00%
AUSTRALIAN DOLLAR		4/3/2024	31,935,000	81,831	0.00%
EURO CURRENCY		4/3/2024	(4,771,000)	80,442	0.00%
MEXICAN PESO (NEW)		4/3/2024	86,870,000	77,645	0.00%
AUSTRALIAN DOLLAR		5/8/2024	(373,889,000)	75,659	0.00%
MEXICAN PESO (NEW)		4/3/2024	87,880,000	75,370	0.00%
EURO CURRENCY		4/3/2024	(5,107,000)	73,281	0.00%
SWEDISH KRONA		5/8/2024	(55,180,000)	72,254	0.00%
CANADIAN DOLLAR		4/3/2024	54,523,000	71,913	0.00%
MEXICAN PESO (NEW)		4/3/2024	86,870,000	71,650	0.00%
SWISS FRANC		5/8/2024	12,437,000	69,980	0.00%
CANADIAN DOLLAR		5/8/2024	28,523,000	69,507	0.00%
MEXICAN PESO (NEW)		4/3/2024	78,249,000	67,072	0.00%
BRAZILIAN REAL		4/2/2024	(82,310,000)	66,573	0.00%
CHILEAN PESO		4/3/2024	(1,799,600,000)	66,316	0.00%
EURO CURRENCY		4/3/2024	(4,787,000)	64,896	0.00%
MEXICAN PESO (NEW)		4/3/2024	58,560,000	62,727	0.00%
SWISS FRANC		4/3/2024	(3,050,000)	62,397	0.00%
EURO CURRENCY		4/3/2024	(12,870,000)	62,267	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
POUND STERLING		4/3/2024	(4,089,000)	61,211	0.00%
HUNGARIAN FORINT		4/3/2024	(2,020,500,000)	60,438	0.00%
NEW ZEALAND DOLLAR		5/8/2024	(17,395,000)	60,118	0.00%
CHILEAN PESO		4/3/2024	(1,678,700,000)	59,424	0.00%
COLOMBIAN PESO		4/3/2024	(44,076,110,000)	58,169	0.00%
POLISH ZLOTY		4/3/2024	(22,065,000)	57,983	0.00%
SOUTH AFRICAN RAND		4/3/2024	(78,200,000)	56,825	0.00%
POUND STERLING		4/3/2024	(6,966,000)	56,121	0.00%
SWEDISH KRONA		4/3/2024	(17,890,000)	56,073	0.00%
AUSTRALIAN DOLLAR		4/3/2024	(5,700,000)	54,711	0.00%
MEXICAN PESO (NEW)		4/3/2024	61,481,000	52,837	0.00%
JAPANESE YEN		4/3/2024	(283,300,000)	50,499	0.00%
AUSTRALIAN DOLLAR		4/3/2024	(240,000,000)	50,422	0.00%
SWEDISH KRONA		4/3/2024	(36,360,000)	48,960	0.00%
YUAN RENMINBI OFFSHORE		5/8/2024	(153,872,000)	48,841	0.00%
COLOMBIAN PESO		4/3/2024	15,810,800,000	47,387	0.00%
JAPANESE YEN		4/3/2024	(574,600,000)	45,862	0.00%
SOUTH AFRICAN RAND		4/3/2024	(65,010,000)	45,769	0.00%
NORWEGIAN KRONE		4/3/2024	(18,210,000)	43,293	0.00%
NEW ZEALAND DOLLAR		4/3/2024	(3,410,000)	42,554	0.00%
SWISS FRANC		4/3/2024	(1,530,000)	41,492	0.00%
POUND STERLING		4/3/2024	(3,271,000)	40,720	0.00%
MEXICAN PESO (NEW)		4/3/2024	87,530,000	40,281	0.00%
CANADIAN DOLLAR		4/3/2024	18,820,000	40,052	0.00%
POUND STERLING		4/3/2024	(16,128,000)	39,734	0.00%
HONG KONG DOLLAR		4/12/2024	(42,760,000)	39,328	0.00%
POLISH ZLOTY		4/3/2024	(66,091,000)	38,949	0.00%
THAILAND BAHT		5/8/2024	(362,859,000)	37,900	0.00%
EURO CURRENCY		4/3/2024	(4,798,000)	37,492	0.00%
POUND STERLING		4/3/2024	(5,480,000)	37,427	0.00%
SOUTH AFRICAN RAND		4/3/2024	32,990,000	37,396	0.00%
CANADIAN DOLLAR		4/3/2024	(18,865,000)	37,332	0.00%
MEXICAN PESO (NEW)		4/3/2024	87,530,000	36,847	0.00%
SOUTH KOREAN WON		4/3/2024	(26,319,012,000)	36,842	0.00%
CZECH KORUNA		4/3/2024	(172,849,000)	34,954	0.00%
MEXICAN PESO (NEW)		5/8/2024	328,874,000	34,314	0.00%
NEW ZEALAND DOLLAR		4/3/2024	(2,840,000)	33,621	0.00%
EURO CURRENCY		4/3/2024	(4,795,000)	33,259	0.00%
NEW ZEALAND DOLLAR		4/3/2024	(2,840,000)	33,018	0.00%
SWISS FRANC		4/3/2024	(1,525,000)	32,872	0.00%
YUAN RENMINBI OFFSHORE		4/3/2024	(31,266,000)	32,829	0.00%
SWISS FRANC		4/3/2024	(1,525,000)	32,645	0.00%
EURO CURRENCY		5/8/2024	(9,624,000)	32,459	0.00%
MEXICAN PESO (NEW)		4/3/2024	93,260,000	32,440	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
NEW ZEALAND DOLLAR		4/3/2024	(2,840,000)	32,046	0.00%
SWISS FRANC		4/3/2024	(1,525,000)	31,602	0.00%
NEW ZEALAND DOLLAR		4/3/2024	(2,870,000)	31,601	0.00%
EURO CURRENCY		5/8/2024	(9,636,000)	31,421	0.00%
EURO CURRENCY		5/8/2024	(4,818,000)	30,990	0.00%
SINGAPORE DOLLAR		5/8/2024	(12,029,000)	30,116	0.00%
EURO CURRENCY		4/3/2024	(6,274,000)	29,940	0.00%
EURO CURRENCY		4/3/2024	(4,782,000)	29,333	0.00%
MEXICAN PESO (NEW)		4/3/2024	84,370,000	29,191	0.00%
SWEDISH KRONA		4/3/2024	(18,180,000)	28,588	0.00%
JAPANESE YEN		4/3/2024	(9,353,700,000)	28,453	0.00%
HONG KONG DOLLAR		5/9/2024	(42,610,000)	28,278	0.00%
INDIAN RUPEE		4/3/2024	(447,220,000)	28,203	0.00%
POUND STERLING		4/3/2024	(4,106,000)	27,567	0.00%
SWISS FRANC		4/3/2024	(12,510,000)	27,173	0.00%
EURO CURRENCY		4/3/2024	(4,826,000)	26,734	0.00%
EURO CURRENCY		4/3/2024	(4,826,000)	26,673	0.00%
SOL		4/3/2024	4,886,000	26,669	0.00%
POUND STERLING		4/3/2024	(2,931,000)	25,771	0.00%
EURO CURRENCY		4/3/2024	(4,826,000)	25,093	0.00%
EURO CURRENCY		4/3/2024	(1,590,000)	24,979	0.00%
NEW ISRAELI SHEQEL		5/8/2024	(20,303,000)	23,876	0.00%
POUND STERLING		4/3/2024	(2,178,000)	23,766	0.00%
EURO CURRENCY		4/3/2024	(4,826,000)	23,721	0.00%
SINGAPORE DOLLAR		4/3/2024	(7,594,000)	23,484	0.00%
AUSTRALIAN DOLLAR		4/3/2024	(45,452,000)	23,171	0.00%
POUND STERLING		4/30/2024	(12,294,000)	22,593	0.00%
POUND STERLING		4/3/2024	10,981,000	22,224	0.00%
POUND STERLING		4/3/2024	(5,449,000)	22,176	0.00%
POUND STERLING		4/3/2024	(2,803,000)	22,128	0.00%
POUND STERLING		4/3/2024	(2,740,000)	22,042	0.00%
EURO CURRENCY		4/3/2024	(5,097,000)	21,938	0.00%
POUND STERLING		4/3/2024	(2,740,000)	20,968	0.00%
EURO CURRENCY		4/3/2024	(1,336,000)	20,906	0.00%
EURO CURRENCY		4/3/2024	(3,227,000)	20,869	0.00%
NORWEGIAN KRONE		5/8/2024	(112,360,000)	20,508	0.00%
CANADIAN DOLLAR		4/3/2024	(6,710,000)	20,437	0.00%
CHILEAN PESO		4/3/2024	(1,231,700,000)	20,002	0.00%
POUND STERLING		4/3/2024	(2,596,000)	19,838	0.00%
MEXICAN PESO (NEW)		4/3/2024	58,220,000	19,361	0.00%
SOUTH KOREAN WON		4/3/2024	(1,074,060,000)	17,491	0.00%
INDIAN RUPEE		4/3/2024	(345,015,000)	17,377	0.00%
INDIAN RUPEE		4/3/2024	(230,250,000)	16,444	0.00%
SWEDISH KRONA		5/8/2024	(18,400,000)	16,389	0.00%
CHILEAN PESO		4/3/2024	(1,231,700,000)	16,042	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
POUND STERLING		4/3/2024	(1,363,000)	15,750	0.00%
POUND STERLING		4/3/2024	(1,363,000)	15,493	0.00%
BRAZILIAN REAL		4/2/2024	(12,875,000)	15,380	0.00%
INDIAN RUPEE		4/3/2024	(3,028,835,000)	15,257	0.00%
SWEDISH KRONA		5/8/2024	(18,400,000)	15,094	0.00%
SINGAPORE DOLLAR		4/3/2024	(3,255,000)	14,379	0.00%
SOUTH KOREAN WON		4/3/2024	(2,980,610,000)	14,278	0.00%
SOUTH KOREAN WON		5/8/2024	6,988,600,000	13,903	0.00%
SOUTH KOREAN WON		4/3/2024	(5,123,500,000)	13,712	0.00%
HUNGARIAN FORINT		4/3/2024	(2,013,300,000)	13,125	0.00%
CANADIAN DOLLAR		4/3/2024	(6,545,000)	13,069	0.00%
JAPANESE YEN		5/8/2024	(5,925,225,000)	13,052	0.00%
JAPANESE YEN		4/3/2024	(789,600,000)	12,577	0.00%
POLISH ZLOTY		4/3/2024	(28,444,000)	12,234	0.00%
JAPANESE YEN		4/3/2024	(789,400,000)	12,131	0.00%
EURO CURRENCY		4/3/2024	(1,596,000)	11,577	0.00%
SINGAPORE DOLLAR		4/3/2024	(5,125,000)	11,538	0.00%
CZECH KORUNA		4/3/2024	(80,630,000)	11,385	0.00%
CANADIAN DOLLAR		4/3/2024	(18,770,000)	11,376	0.00%
CANADIAN DOLLAR		4/3/2024	9,345,000	11,336	0.00%
NEW ZEALAND DOLLAR		5/8/2024	(2,900,000)	10,245	0.00%
JAPANESE YEN		4/3/2024	(129,900,000)	10,201	0.00%
SINGAPORE DOLLAR		4/3/2024	(2,560,000)	9,764	0.00%
NEW ZEALAND DOLLAR		4/3/2024	(2,900,000)	9,461	0.00%
NEW TAIWAN DOLLAR		4/3/2024	(119,291,000)	8,999	0.00%
CHILEAN PESO		5/8/2024	(16,322,686,000)	8,770	0.00%
INDIAN RUPEE		4/3/2024	(332,070,000)	8,559	0.00%
AUSTRALIAN DOLLAR		4/3/2024	10,655,000	8,243	0.00%
SWISS FRANC		5/8/2024	4,690,000	8,188	0.00%
POUND STERLING		4/3/2024	(1,405,000)	7,762	0.00%
BRAZILIAN REAL		4/2/2024	(9,555,000)	7,728	0.00%
SWISS FRANC		5/8/2024	1,570,000	7,602	0.00%
AUSTRALIAN DOLLAR		5/8/2024	(7,985,000)	7,563	0.00%
POUND STERLING		5/8/2024	29,605,000	7,363	0.00%
INDIAN RUPEE		4/3/2024	(300,608,000)	7,314	0.00%
AUSTRALIAN DOLLAR		4/3/2024	5,315,000	7,163	0.00%
INDIAN RUPEE		4/3/2024	(621,870,000)	7,062	0.00%
SOUTH AFRICAN RAND		4/3/2024	(63,910,000)	7,022	0.00%
BRAZILIAN REAL		4/2/2024	(8,575,000)	6,936	0.00%
YUAN RENMINBI OFFSHORE		5/8/2024	(23,949,000)	6,842	0.00%
DANISH KRONE		4/3/2024	(12,172,000)	6,830	0.00%
SWISS FRANC		5/8/2024	4,690,000	6,769	0.00%
EURO CURRENCY		4/3/2024	(2,080,000)	6,643	0.00%
HUNGARIAN FORINT		4/3/2024	(2,041,100,000)	6,545	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
CANADIAN DOLLAR		4/3/2024	3,785,000	6,033	0.00%
EURO CURRENCY		5/8/2024	(2,085,000)	5,809	0.00%
INDIAN RUPEE		4/3/2024	(115,005,000)	5,792	0.00%
INDIAN RUPEE		4/3/2024	(217,682,000)	5,296	0.00%
SWISS FRANC		4/3/2024	(165,000)	5,112	0.00%
CANADIAN DOLLAR		4/3/2024	2,091,000	5,088	0.00%
SWEDISH KRONA		5/8/2024	(53,480,000)	4,816	0.00%
SOUTH AFRICAN RAND		4/3/2024	65,500,000	4,402	0.00%
CANADIAN DOLLAR		5/8/2024	2,360,000	4,361	0.00%
CHILEAN PESO		4/3/2024	(8,672,486,000)	4,222	0.00%
POUND STERLING		4/3/2024	(1,363,000)	4,046	0.00%
JAPANESE YEN		5/8/2024	(815,500,000)	3,946	0.00%
AUSTRALIAN DOLLAR		4/3/2024	(2,660,000)	3,919	0.00%
POUND STERLING		4/3/2024	(1,366,000)	3,687	0.00%
POUND STERLING		4/3/2024	16,071,000	3,446	0.00%
YUAN RENMINBI OFFSHORE		4/3/2024	(12,446,000)	3,354	0.00%
CANADIAN DOLLAR		4/3/2024	2,345,000	3,275	0.00%
AUSTRALIAN DOLLAR		4/3/2024	2,640,000	3,205	0.00%
POUND STERLING		4/3/2024	(1,363,000)	3,204	0.00%
AUSTRALIAN DOLLAR		4/3/2024	10,655,000	2,686	0.00%
SOUTH AFRICAN RAND		4/3/2024	78,650,000	2,639	0.00%
SWISS FRANC		5/8/2024	1,565,000	2,601	0.00%
HUNGARIAN FORINT		5/8/2024	746,900,000	2,373	0.00%
CANADIAN DOLLAR		5/8/2024	(14,150,000)	2,346	0.00%
EURO CURRENCY		5/8/2024	(5,622,000)	2,337	0.00%
HUNGARIAN FORINT		4/3/2024	(272,812,000)	2,262	0.00%
AUSTRALIAN DOLLAR		4/3/2024	(2,645,000)	2,243	0.00%
SOUTH AFRICAN RAND		4/3/2024	(42,750,000)	1,997	0.00%
CANADIAN DOLLAR		4/3/2024	2,345,000	1,855	0.00%
JAPANESE YEN		4/3/2024	790,000,000	1,815	0.00%
THAILAND BAHT		5/8/2024	(69,320,000)	1,766	0.00%
SOL		5/8/2024	4,886,000	1,568	0.00%
POUND STERLING		4/3/2024	(1,366,000)	1,493	0.00%
SWISS FRANC		5/8/2024	(1,570,000)	1,485	0.00%
SWISS FRANC		5/8/2024	(1,570,000)	1,468	0.00%
NEW ZEALAND DOLLAR		5/8/2024	2,895,000	1,451	0.00%
PHILIPPINE PESO		4/3/2024	(39,330,000)	1,390	0.00%
AUSTRALIAN DOLLAR		4/3/2024	(2,660,000)	1,191	0.00%
SWISS FRANC		5/8/2024	1,565,000	828	0.00%
PHILIPPINE PESO		5/8/2024	67,460,000	820	0.00%
JAPANESE YEN		5/8/2024	1,576,400,000	716	0.00%
AUSTRALIAN DOLLAR		4/3/2024	2,660,000	571	0.00%
CANADIAN DOLLAR		5/8/2024	(18,895,000)	498	0.00%
EURO CURRENCY		5/8/2024	(1,604,000)	275	0.00%
MEXICAN PESO (NEW)		4/3/2024	220,000	227	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
SINGAPORE DOLLAR		5/8/2024	(2,345,000)	191	0.00%
JAPANESE YEN		5/8/2024	(263,700,000)	127	0.00%
YUAN RENMINBI OFFSHORE		4/3/2024	(84,000)	124	0.00%
NEW TAIWAN DOLLAR		5/8/2024	119,291,000	51	0.00%
JAPANESE YEN		5/8/2024	(263,700,000)	42	0.00%
AUSTRALIAN DOLLAR		4/3/2024	(282,857)	(144)	0.00%
AUSTRALIAN DOLLAR		4/3/2024	(513,143)	(159)	0.00%
EURO CURRENCY		5/8/2024	9,624,000	(219)	0.00%
NEW TAIWAN DOLLAR		4/3/2024	630,000	(253)	0.00%
POUND STERLING		4/3/2024	(1,316,000)	(352)	0.00%
POUND STERLING		4/3/2024	(1,372,000)	(416)	0.00%
AUSTRALIAN DOLLAR		4/3/2024	(798,000)	(502)	0.00%
POUND STERLING		5/8/2024	1,377,000	(582)	0.00%
EURO CURRENCY		4/30/2024	123,000	(589)	0.00%
AUSTRALIAN DOLLAR		4/3/2024	(1,596,000)	(745)	0.00%
PHILIPPINE PESO		4/3/2024	(67,460,000)	(864)	0.00%
AUSTRALIAN DOLLAR		4/3/2024	(2,660,000)	(875)	0.00%
JAPANESE YEN		4/3/2024	447,600,000	(944)	0.00%
SWEDISH KRONA		4/3/2024	546,000	(1,241)	0.00%
CANADIAN DOLLAR		4/30/2024	(905,000)	(1,431)	0.00%
POUND STERLING		4/3/2024	1,368,000	(1,526)	0.00%
SOL		4/3/2024	(4,886,000)	(1,693)	0.00%
AUSTRALIAN DOLLAR		4/3/2024	3,450,000	(1,725)	0.00%
NEW ZEALAND DOLLAR		5/8/2024	3,185,000	(1,770)	0.00%
AUSTRALIAN DOLLAR		4/3/2024	2,660,000	(1,851)	0.00%
AUSTRALIAN DOLLAR		5/8/2024	2,660,000	(1,965)	0.00%
POUND STERLING		4/3/2024	258,000	(2,037)	0.00%
HUNGARIAN FORINT		5/8/2024	272,812,000	(2,202)	0.00%
AUSTRALIAN DOLLAR		4/3/2024	(4,787,000)	(2,492)	0.00%
NEW ZEALAND DOLLAR		5/8/2024	2,895,000	(2,628)	0.00%
CANADIAN DOLLAR		4/3/2024	(2,091,000)	(2,758)	0.00%
INDIAN RUPEE		4/3/2024	562,697,000	(2,834)	0.00%
POUND STERLING		5/8/2024	2,755,000	(2,899)	0.00%
JAPANESE YEN		5/8/2024	263,700,000	(2,975)	0.00%
POLISH ZLOTY		5/8/2024	8,295,000	(3,042)	0.00%
POUND STERLING		4/3/2024	1,374,000	(3,112)	0.00%
INDIAN RUPEE		4/3/2024	677,470,000	(3,412)	0.00%
INDIAN RUPEE		4/3/2024	(208,078,000)	(3,616)	0.00%
CANADIAN DOLLAR		4/3/2024	(4,700,000)	(3,814)	0.00%
SOUTH AFRICAN RAND		4/3/2024	(29,480,000)	(3,867)	0.00%
SOUTH AFRICAN RAND		4/3/2024	(29,480,000)	(3,896)	0.00%
YUAN RENMINBI OFFSHORE		5/8/2024	12,446,000	(3,951)	0.00%
SWISS FRANC		5/8/2024	(9,430,000)	(3,958)	0.00%
POUND STERLING		5/8/2024	(16,071,000)	(3,997)	0.00%
AUSTRALIAN DOLLAR		4/3/2024	(7,978,000)	(4,002)	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
INDIAN RUPEE		4/3/2024	(195,445,000)	(4,096)	0.00%
EURO CURRENCY		5/8/2024	9,624,000	(4,126)	0.00%
SWISS FRANC		4/3/2024	165,000	(4,257)	0.00%
JAPANESE YEN		5/8/2024	(1,576,400,000)	(4,327)	0.00%
JAPANESE YEN		5/8/2024	263,700,000	(4,592)	0.00%
AUSTRALIAN DOLLAR		4/3/2024	(15,955,000)	(4,806)	0.00%
CANADIAN DOLLAR		4/3/2024	(2,590,000)	(4,820)	0.00%
CANADIAN DOLLAR		5/8/2024	(2,091,000)	(5,096)	0.00%
AUSTRALIAN DOLLAR		4/3/2024	2,660,000	(5,132)	0.00%
AUSTRALIAN DOLLAR		4/3/2024	9,929,000	(5,207)	0.00%
CZECH KORUNA		4/3/2024	112,549,000	(5,267)	0.00%
CANADIAN DOLLAR		4/3/2024	(4,700,000)	(5,318)	0.00%
CANADIAN DOLLAR		4/3/2024	2,350,000	(5,475)	0.00%
INDIAN RUPEE		4/3/2024	(278,511,000)	(5,837)	0.00%
SWISS FRANC		5/8/2024	(1,570,000)	(5,983)	0.00%
EURO CURRENCY		4/3/2024	919,000	(6,348)	0.00%
POUND STERLING		4/3/2024	(29,605,000)	(6,349)	0.00%
DANISH KRONE		5/8/2024	12,172,000	(6,778)	0.00%
SWISS FRANC		4/3/2024	1,565,000	(6,899)	0.00%
CANADIAN DOLLAR		4/3/2024	2,350,000	(6,921)	0.00%
SWISS FRANC		5/8/2024	(1,570,000)	(6,928)	0.00%
SOUTH AFRICAN RAND		5/8/2024	63,910,000	(6,961)	0.00%
AUSTRALIAN DOLLAR		5/8/2024	3,190,000	(7,313)	0.00%
JAPANESE YEN		4/3/2024	790,000,000	(7,319)	0.00%
SWISS FRANC		4/3/2024	1,565,000	(7,379)	0.00%
SOUTH KOREAN WON		4/3/2024	1,149,390,000	(7,411)	0.00%
CHILEAN PESO		4/3/2024	(1,708,500,000)	(7,465)	0.00%
INDIAN RUPEE		5/8/2024	621,870,000	(8,008)	0.00%
CANADIAN DOLLAR		4/3/2024	(5,180,000)	(8,106)	0.00%
DANISH KRONE		4/3/2024	12,172,000	(8,318)	0.00%
POUND STERLING		4/3/2024	1,365,000	(8,412)	0.00%
NEW ZEALAND DOLLAR		5/8/2024	2,895,000	(8,453)	0.00%
SOUTH KOREAN WON		4/3/2024	1,153,610,000	(8,495)	0.00%
MEXICAN PESO (NEW)		4/3/2024	(29,366,000)	(8,553)	0.00%
HUNGARIAN FORINT		4/3/2024	(694,900,000)	(8,553)	0.00%
JAPANESE YEN		4/3/2024	783,500,000	(8,650)	0.00%
SWISS FRANC		5/8/2024	(1,570,000)	(8,778)	0.00%
CANADIAN DOLLAR		4/3/2024	3,050,000	(8,878)	0.00%
MEXICAN PESO (NEW)		4/3/2024	(29,357,000)	(8,972)	0.00%
MEXICAN PESO (NEW)		4/3/2024	(29,357,000)	(8,972)	0.00%
INDIAN RUPEE		4/3/2024	1,788,668,000	(9,010)	0.00%
HUNGARIAN FORINT		4/3/2024	(694,900,000)	(9,044)	0.00%
POUND STERLING		4/3/2024	1,370,000	(9,150)	0.00%
INDIAN RUPEE		4/3/2024	(473,956,000)	(9,296)	0.00%
BRAZILIAN REAL		4/2/2024	8,575,000	(9,481)	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
CANADIAN DOLLAR		4/3/2024	(4,705,000)	(10,047)	0.00%
SOUTH AFRICAN RAND		4/3/2024	(100,840,000)	(10,138)	0.00%
SOUTH AFRICAN RAND		4/3/2024	(158,340,000)	(10,201)	0.00%
POUND STERLING		5/8/2024	8,532,000	(10,290)	0.00%
JAPANESE YEN		5/8/2024	1,581,700,000	(10,327)	0.00%
POUND STERLING		5/8/2024	11,005,000	(10,383)	0.00%
BRAZILIAN REAL		4/2/2024	12,875,000	(10,413)	0.00%
YUAN RENMINBI OFFSHORE		4/3/2024	(123,009,000)	(10,615)	0.00%
PHILIPPINE PESO		4/3/2024	106,790,000	(10,959)	0.00%
JAPANESE YEN		4/3/2024	131,200,000	(11,767)	0.00%
SOUTH AFRICAN RAND		4/3/2024	(33,130,000)	(11,836)	0.00%
CANADIAN DOLLAR		4/3/2024	(7,055,000)	(12,380)	0.00%
BRAZILIAN REAL		4/2/2024	9,555,000	(12,486)	0.00%
AUSTRALIAN DOLLAR		4/3/2024	3,465,000	(13,106)	0.00%
EURO CURRENCY		4/3/2024	4,826,000	(13,480)	0.00%
YUAN RENMINBI OFFSHORE		4/3/2024	12,446,000	(14,058)	0.00%
SOUTH KOREAN WON		4/3/2024	2,302,220,000	(14,250)	0.00%
NORWEGIAN KRONE		4/3/2024	5,507,000	(14,343)	0.00%
CHILEAN PESO		4/3/2024	16,322,686,000	(14,415)	0.00%
CANADIAN DOLLAR		4/3/2024	(9,390,000)	(14,654)	0.00%
JAPANESE YEN		4/3/2024	783,400,000	(14,746)	0.00%
SOUTH KOREAN WON		5/8/2024	11,206,380,000	(14,929)	0.00%
YUAN RENMINBI		4/3/2024	17,544,000	(14,932)	0.00%
EURO CURRENCY		4/3/2024	1,171,000	(15,152)	0.00%
SWISS FRANC		5/8/2024	(3,140,000)	(15,400)	0.00%
NEW ZEALAND DOLLAR		4/3/2024	1,256,101	(15,502)	0.00%
EURO CURRENCY		4/3/2024	2,396,000	(16,160)	0.00%
AUSTRALIAN DOLLAR		4/3/2024	(10,560,000)	(17,547)	0.00%
EURO CURRENCY		4/3/2024	4,782,000	(17,561)	0.00%
YUAN RENMINBI OFFSHORE		4/3/2024	13,783,000	(17,680)	0.00%
JAPANESE YEN		4/3/2024	5,925,225,000	(18,024)	0.00%
SWISS FRANC		4/3/2024	1,545,000	(18,384)	0.00%
SWISS FRANC		4/3/2024	1,545,000	(18,400)	0.00%
EURO CURRENCY		4/3/2024	4,796,000	(19,092)	0.00%
SWEDISH KRONA		4/3/2024	18,360,000	(19,273)	0.00%
POUND STERLING		4/3/2024	2,741,000	(19,352)	0.00%
POUND STERLING		4/3/2024	2,740,000	(19,371)	0.00%
POUND STERLING		4/3/2024	2,740,000	(19,599)	0.00%
JAPANESE YEN		5/8/2024	2,109,200,000	(19,728)	0.00%
EURO CURRENCY		4/3/2024	2,044,000	(20,240)	0.00%
JAPANESE YEN		5/8/2024	9,353,700,000	(20,605)	0.00%
SOUTH AFRICAN RAND		5/8/2024	(65,500,000)	(22,799)	0.00%
AUSTRALIAN DOLLAR		4/3/2024	(21,290,000)	(23,225)	0.00%
AUSTRALIAN DOLLAR		4/3/2024	4,060,000	(23,922)	0.00%
NEW ISRAELI SHEQEL		4/3/2024	20,303,000	(24,097)	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
POLISH ZLOTY		4/3/2024	7,530,000	(24,744)	0.00%
EURO CURRENCY		4/3/2024	1,749,000	(24,881)	0.00%
EURO CURRENCY		4/3/2024	1,593,000	(25,473)	0.00%
JAPANESE YEN		4/3/2024	364,500,000	(25,533)	0.00%
SINGAPORE DOLLAR		4/3/2024	2,790,000	(25,731)	0.00%
EURO CURRENCY		4/3/2024	4,617,000	(25,773)	0.00%
JAPANESE YEN		4/3/2024	788,400,000	(26,009)	0.00%
POUND STERLING		4/3/2024	1,500,000	(27,296)	0.00%
POLISH ZLOTY		4/3/2024	22,905,000	(27,858)	0.00%
HUNGARIAN FORINT		4/3/2024	1,992,400,000	(28,048)	0.00%
EURO CURRENCY		4/3/2024	6,387,000	(29,055)	0.00%
EURO CURRENCY		4/3/2024	2,840,000	(29,425)	0.00%
SOUTH AFRICAN RAND		4/3/2024	(79,480,000)	(30,155)	0.00%
POUND STERLING		4/3/2024	2,913,000	(30,219)	0.00%
MEXICAN PESO (NEW)		4/3/2024	(29,280,000)	(30,354)	0.00%
SINGAPORE DOLLAR		4/3/2024	12,029,000	(30,882)	0.00%
HUNGARIAN FORINT		4/3/2024	1,662,612,000	(31,073)	0.00%
POUND STERLING		4/3/2024	12,766,000	(31,451)	0.00%
SOUTH KOREAN WON		4/3/2024	6,986,370,000	(31,468)	0.00%
CANADIAN DOLLAR		4/3/2024	7,245,666	(31,826)	0.00%
YUAN RENMINBI OFFSHORE		4/3/2024	25,021,000	(31,986)	0.00%
CZECH KORUNA		4/3/2024	80,630,000	(32,359)	0.00%
MEXICAN PESO (NEW)		4/3/2024	(87,330,000)	(32,561)	0.00%
EURO CURRENCY		4/3/2024	4,155,000	(32,742)	0.00%
MEXICAN PESO (NEW)		5/8/2024	(174,540,000)	(33,090)	0.00%
NEW ZEALAND DOLLAR		4/3/2024	8,615,000	(33,379)	0.00%
SOUTH KOREAN WON		5/8/2024	26,319,012,000	(34,038)	0.00%
CZECH KORUNA		5/9/2024	172,849,000	(34,477)	0.00%
NEW ZEALAND DOLLAR		4/3/2024	3,130,000	(34,616)	0.00%
NORWEGIAN KRONE		4/3/2024	12,848,000	(34,636)	0.00%
SOUTH KOREAN WON		4/3/2024	3,439,690,000	(34,814)	0.00%
NEW ZEALAND DOLLAR		4/3/2024	3,145,000	(35,096)	0.00%
MEXICAN PESO (NEW)		4/3/2024	(328,874,000)	(35,348)	0.00%
SOUTH AFRICAN RAND		4/3/2024	77,590,000	(36,085)	0.00%
NEW ZEALAND DOLLAR		4/3/2024	3,069,000	(36,642)	0.00%
SOUTH AFRICAN RAND		4/3/2024	(66,400,000)	(37,057)	0.00%
POLISH ZLOTY		4/3/2024	86,165,000	(37,060)	0.00%
EURO CURRENCY		5/8/2024	9,636,000	(38,031)	0.00%
POLISH ZLOTY		5/8/2024	66,091,000	(38,408)	0.00%
HUNGARIAN FORINT		4/3/2024	2,011,400,000	(38,671)	0.00%
MEXICAN PESO (NEW)		4/3/2024	(87,490,000)	(39,477)	0.00%
SOUTH AFRICAN RAND		4/3/2024	(79,170,000)	(39,752)	0.00%
SWISS FRANC		4/3/2024	1,520,000	(40,187)	0.00%
NEW ZEALAND DOLLAR		4/3/2024	3,069,000	(41,175)	0.00%
CZECH KORUNA		4/3/2024	60,300,000	(41,243)	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
YUAN RENMINBI OFFSHORE		4/3/2024	153,872,000	(41,470)	0.00%
SWISS FRANC		4/3/2024	1,520,000	(41,486)	0.00%
EURO CURRENCY		4/3/2024	4,788,000	(42,331)	0.00%
SWISS FRANC		4/3/2024	1,535,000	(42,894)	0.00%
NEW ZEALAND DOLLAR		4/3/2024	2,845,000	(43,269)	0.00%
POUND STERLING		4/3/2024	4,089,000	(43,552)	0.00%
NORWEGIAN KRONE		4/3/2024	18,355,000	(43,921)	0.00%
YUAN RENMINBI OFFSHORE		4/3/2024	32,556,000	(44,315)	0.00%
POUND STERLING		5/8/2024	27,505,000	(44,385)	0.00%
SINGAPORE DOLLAR		4/3/2024	3,715,000	(44,569)	0.00%
SWEDISH KRONA		4/3/2024	18,080,000	(45,223)	0.00%
SWISS FRANC		4/3/2024	1,520,000	(46,141)	0.00%
SWEDISH KRONA		4/3/2024	18,160,000	(46,906)	0.00%
EURO CURRENCY		4/3/2024	12,790,000	(47,005)	0.00%
SWEDISH KRONA		4/3/2024	18,080,000	(48,295)	0.00%
THAILAND BAHT		4/3/2024	362,859,000	(48,463)	0.00%
AUSTRALIAN DOLLAR		5/8/2024	240,000,000	(48,566)	0.00%
NEW TAIWAN DOLLAR		4/3/2024	104,310,000	(49,050)	0.00%
MEXICAN PESO (NEW)		4/3/2024	(58,670,000)	(49,064)	0.00%
SOUTH KOREAN WON		4/3/2024	3,437,600,000	(49,098)	0.00%
MEXICAN PESO (NEW)		4/3/2024	(54,160,000)	(49,148)	0.00%
NORWEGIAN KRONE		4/3/2024	18,340,000	(49,198)	0.00%
SWISS FRANC		4/3/2024	1,520,000	(49,866)	0.00%
NEW ZEALAND DOLLAR		4/3/2024	3,853,899	(49,960)	0.00%
EURO CURRENCY		4/3/2024	6,399,000	(50,482)	0.00%
SWEDISH KRONA		4/3/2024	18,080,000	(51,472)	0.00%
SWEDISH KRONA		5/8/2024	55,190,000	(52,138)	0.00%
CANADIAN DOLLAR		4/3/2024	11,574,334	(52,268)	0.00%
SOUTH KOREAN WON		4/3/2024	6,947,280,000	(52,608)	0.00%
NORWEGIAN KRONE		4/3/2024	18,340,000	(53,070)	0.00%
NORWEGIAN KRONE		4/3/2024	25,740,000	(53,349)	0.00%
POUND STERLING		4/3/2024	4,314,000	(54,273)	0.00%
SOUTH KOREAN WON		4/3/2024	6,909,880,000	(55,246)	0.00%
MEXICAN PESO (NEW)		4/3/2024	(139,890,000)	(55,303)	0.00%
POUND STERLING		4/3/2024	4,081,000	(56,798)	0.00%
EURO CURRENCY		4/3/2024	5,116,000	(57,571)	0.00%
SOUTH KOREAN WON		4/3/2024	6,947,280,000	(58,681)	0.00%
SWEDISH KRONA		4/3/2024	17,910,000	(59,144)	0.00%
YUAN RENMINBI OFFSHORE		4/3/2024	48,863,000	(59,188)	0.00%
SOUTH KOREAN WON		4/3/2024	6,964,910,000	(59,616)	0.00%
JAPANESE YEN		4/3/2024	779,900,000	(61,662)	0.00%
COLOMBIAN PESO		5/8/2024	44,076,110,000	(63,098)	0.00%
MEXICAN PESO (NEW)		4/3/2024	(139,730,000)	(63,295)	0.00%
JAPANESE YEN		4/3/2024	776,100,000	(63,652)	0.00%
POUND STERLING		4/3/2024	2,448,000	(64,259)	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
JAPANESE YEN		4/3/2024	776,100,000	(64,624)	0.00%
MEXICAN PESO (NEW)		4/3/2024	(88,020,000)	(64,678)	0.00%
MEXICAN PESO (NEW)		4/3/2024	(88,020,000)	(65,547)	0.00%
SOUTH KOREAN WON		4/3/2024	6,902,370,000	(66,107)	0.00%
NORWEGIAN KRONE		4/3/2024	27,420,000	(66,975)	0.00%
AUSTRALIAN DOLLAR		4/3/2024	7,770,000	(67,004)	0.00%
EURO CURRENCY		4/3/2024	4,772,000	(67,029)	0.00%
JAPANESE YEN		4/3/2024	782,700,000	(67,091)	0.00%
EURO CURRENCY		4/3/2024	5,116,000	(68,693)	0.00%
SWISS FRANC		4/3/2024	(12,437,000)	(69,095)	0.00%
CANADIAN DOLLAR		4/3/2024	(28,523,000)	(69,407)	0.00%
JAPANESE YEN		4/3/2024	1,040,900,000	(69,438)	0.00%
THAILAND BAHT		4/3/2024	99,590,000	(70,627)	0.00%
EURO CURRENCY		4/3/2024	4,772,000	(70,674)	0.00%
BRAZILIAN REAL		4/2/2024	87,565,000	(70,823)	0.00%
EURO CURRENCY		4/3/2024	5,109,000	(70,903)	0.00%
NEW ZEALAND DOLLAR		4/3/2024	5,675,000	(71,230)	0.00%
NEW ZEALAND DOLLAR		4/3/2024	5,675,000	(71,321)	0.00%
JAPANESE YEN		4/3/2024	780,900,000	(71,959)	0.00%
SWEDISH KRONA		4/3/2024	55,080,000	(72,230)	0.00%
COLOMBIAN PESO		4/3/2024	(11,230,300,000)	(72,726)	0.00%
EURO CURRENCY		4/3/2024	4,771,000	(72,923)	0.00%
EURO CURRENCY		4/3/2024	4,771,000	(74,273)	0.00%
MEXICAN PESO (NEW)		4/3/2024	(88,020,000)	(74,656)	0.00%
AUSTRALIAN DOLLAR		4/3/2024	7,880,000	(74,879)	0.00%
MEXICAN PESO (NEW)		4/3/2024	(93,860,000)	(75,186)	0.00%
EURO CURRENCY		4/3/2024	6,131,000	(76,198)	0.00%
EURO CURRENCY		4/3/2024	5,107,000	(76,217)	0.00%
POUND STERLING		4/3/2024	4,060,000	(76,509)	0.00%
POUND STERLING		4/3/2024	4,060,000	(76,956)	0.00%
EURO CURRENCY		4/3/2024	4,772,000	(77,015)	0.00%
SWISS FRANC		4/3/2024	12,375,000	(78,029)	0.00%
AUSTRALIAN DOLLAR		4/3/2024	373,889,000	(78,551)	0.00%
AUSTRALIAN DOLLAR		4/3/2024	7,880,000	(78,606)	0.00%
NORWEGIAN KRONE		4/3/2024	48,000,000	(79,264)	0.00%
MEXICAN PESO (NEW)		4/3/2024	(88,020,000)	(79,398)	0.00%
NEW TAIWAN DOLLAR		4/3/2024	120,640,000	(79,705)	0.00%
THAILAND BAHT		4/3/2024	105,390,000	(80,419)	0.00%
NORWEGIAN KRONE		5/8/2024	112,140,000	(81,238)	0.00%
NORWEGIAN KRONE		4/3/2024	34,860,000	(81,525)	0.00%
YUAN RENMINBI		4/3/2024	79,007,000	(82,738)	0.00%
EURO CURRENCY		4/3/2024	6,130,000	(83,884)	0.00%
SOUTH KOREAN WON		4/3/2024	6,939,080,000	(84,991)	0.00%
THAILAND BAHT		4/3/2024	98,770,000	(85,599)	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
SWEDISH KRONA		4/3/2024	35,950,000	(86,665)	0.00%
AUSTRALIAN DOLLAR		4/3/2024	7,880,000	(87,991)	0.00%
JAPANESE YEN		4/3/2024	775,900,000	(88,319)	0.00%
EURO CURRENCY		4/3/2024	31,843,000	(88,476)	0.00%
NEW ZEALAND DOLLAR		4/3/2024	5,690,000	(90,206)	0.00%
EURO CURRENCY		4/3/2024	4,771,000	(90,678)	0.00%
AUSTRALIAN DOLLAR		4/3/2024	7,925,000	(91,355)	0.00%
MEXICAN PESO (NEW)		4/3/2024	(87,850,000)	(92,073)	0.00%
YUAN RENMINBI OFFSHORE		4/10/2024	24,149,000	(94,088)	0.00%
NORWEGIAN KRONE		4/3/2024	27,130,000	(94,374)	0.00%
EURO CURRENCY		4/3/2024	31,843,000	(94,418)	0.00%
EURO CURRENCY		4/3/2024	12,798,000	(94,987)	0.00%
NORWEGIAN KRONE		4/3/2024	27,130,000	(95,987)	0.00%
POUND STERLING		4/3/2024	4,077,000	(96,212)	0.00%
NEW ZEALAND DOLLAR		4/3/2024	8,405,000	(96,762)	0.00%
HUNGARIAN FORINT		4/3/2024	11,759,000,000	(97,500)	0.00%
NEW ZEALAND DOLLAR		4/3/2024	8,405,000	(99,851)	0.00%
EURO CURRENCY		4/3/2024	9,559,000	(100,438)	0.00%
CANADIAN DOLLAR		4/11/2024	25,520,000	(101,409)	0.00%
BRAZILIAN REAL		5/3/2024	87,565,000	(102,394)	0.00%
NEW ZEALAND DOLLAR		4/3/2024	8,515,000	(108,392)	0.00%
EURO CURRENCY		4/3/2024	9,559,000	(113,131)	0.00%
EURO CURRENCY		4/3/2024	9,559,000	(114,717)	0.00%
JAPANESE YEN		4/3/2024	535,800,000	(116,508)	0.00%
POUND STERLING		4/3/2024	10,920,000	(117,268)	0.00%
JAPANESE YEN		4/3/2024	772,800,000	(118,962)	0.00%
SWISS FRANC		4/3/2024	4,600,000	(119,347)	0.00%
NEW ZEALAND DOLLAR		4/3/2024	11,380,000	(120,080)	0.00%
SOUTH KOREAN WON		4/3/2024	6,903,070,000	(120,622)	0.00%
MEXICAN PESO (NEW)		4/3/2024	(88,290,000)	(123,171)	0.00%
JAPANESE YEN		4/3/2024	771,700,000	(123,247)	0.00%
SOUTH KOREAN WON		4/3/2024	6,858,880,000	(123,422)	0.00%
SWEDISH KRONA		4/3/2024	54,014,000	(123,910)	0.00%
SOUTH KOREAN WON		4/3/2024	6,858,880,000	(125,408)	0.00%
SOUTH KOREAN WON		4/3/2024	(51,089,848,000)	(125,590)	0.00%
JAPANESE YEN		4/3/2024	778,900,000	(126,219)	0.00%
CANADIAN DOLLAR		5/23/2024	(118,028,000)	(126,416)	0.00%
NORWEGIAN KRONE		4/3/2024	54,830,000	(127,918)	0.00%
NEW ZEALAND DOLLAR		4/3/2024	11,365,000	(128,590)	0.00%
MEXICAN PESO (NEW)		4/3/2024	(70,950,000)	(129,079)	0.00%
SWEDISH KRONA		5/8/2024	141,190,000	(132,834)	0.00%
JAPANESE YEN		4/3/2024	772,400,000	(133,059)	0.00%
JAPANESE YEN		4/3/2024	2,088,600,000	(134,627)	0.00%
NEW ZEALAND DOLLAR		4/3/2024	11,200,000	(135,111)	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
JAPANESE YEN		4/3/2024	772,700,000	(138,371)	0.00%
NORWEGIAN KRONE		4/3/2024	54,810,000	(139,926)	0.00%
POUND STERLING		4/3/2024	10,927,000	(142,586)	0.00%
EURO CURRENCY		4/3/2024	9,567,000	(143,678)	0.00%
JAPANESE YEN		4/3/2024	772,700,000	(146,487)	0.00%
JAPANESE YEN		4/3/2024	1,168,400,000	(147,136)	0.00%
NEW ZEALAND DOLLAR		5/8/2024	61,949,000	(147,193)	0.00%
SWISS FRANC		4/3/2024	4,580,000	(147,849)	0.00%
SWEDISH KRONA		4/3/2024	54,250,000	(155,038)	0.00%
EURO CURRENCY		4/3/2024	9,583,000	(157,689)	0.00%
SWEDISH KRONA		4/3/2024	53,840,000	(157,743)	0.00%
NORWEGIAN KRONE		4/3/2024	54,720,000	(157,850)	0.00%
MEXICAN PESO (NEW)		4/3/2024	(88,540,000)	(159,566)	0.00%
NORWEGIAN KRONE		4/3/2024	54,820,000	(163,271)	0.00%
INDIAN RUPEE		4/3/2024	3,765,710,000	(163,913)	0.00%
NEW TAIWAN DOLLAR		4/3/2024	306,830,000	(165,338)	0.00%
POUND STERLING		4/3/2024	8,120,000	(167,131)	0.00%
SWEDISH KRONA		4/3/2024	53,630,000	(168,030)	0.00%
SWISS FRANC		4/3/2024	6,090,000	(169,095)	0.00%
NORWEGIAN KRONE		4/3/2024	73,230,000	(173,134)	0.00%
NORWEGIAN KRONE		4/3/2024	54,820,000	(177,292)	-0.01%
SOUTH AFRICAN RAND		4/3/2024	1,621,305,000	(178,137)	-0.01%
NEW ZEALAND DOLLAR		4/3/2024	22,800,000	(178,925)	-0.01%
EURO CURRENCY		4/3/2024	25,550,000	(181,485)	-0.01%
SOUTH AFRICAN RAND		4/3/2024	162,770,000	(185,495)	-0.01%
NORWEGIAN KRONE		4/3/2024	54,810,000	(186,698)	-0.01%
BRAZILIAN REAL		4/2/2024	82,310,000	(194,878)	-0.01%
NORWEGIAN KRONE		4/3/2024	54,270,000	(201,610)	-0.01%
POUND STERLING		4/3/2024	10,894,000	(205,738)	-0.01%
MEXICAN PESO (NEW)		4/3/2024	(141,360,000)	(206,752)	-0.01%
SWISS FRANC		4/3/2024	12,295,000	(207,565)	-0.01%
NEW ZEALAND DOLLAR		4/3/2024	17,020,000	(212,009)	-0.01%
POUND STERLING		4/3/2024	10,858,000	(216,624)	-0.01%
SOUTH KOREAN WON		4/3/2024	10,970,230,000	(217,141)	-0.01%
AUSTRALIAN DOLLAR		4/3/2024	21,035,000	(227,782)	-0.01%
EURO CURRENCY		4/3/2024	75,626,000	(228,702)	-0.01%
SWEDISH KRONA		4/3/2024	71,835,000	(228,722)	-0.01%
SWEDISH KRONA		4/3/2024	53,270,000	(229,004)	-0.01%
SWEDISH KRONA		4/3/2024	71,835,000	(231,584)	-0.01%
SOUTH KOREAN WON		4/3/2024	176,075,455,000	(246,474)	-0.01%
SWEDISH KRONA		4/3/2024	107,850,000	(259,695)	-0.01%
SWISS FRANC		4/3/2024	9,362,000	(290,080)	-0.01%
SWISS FRANC		4/3/2024	9,165,000	(304,452)	-0.01%
EURO CURRENCY		5/8/2024	108,851,000	(329,355)	-0.01%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
POUND STERLING		4/3/2024	27,234,000	(336,129)	-0.01%
SWEDISH KRONA		4/3/2024	145,430,000	(340,420)	-0.01%
NORWEGIAN KRONE		4/3/2024	146,420,000	(341,189)	-0.01%
JAPANESE YEN		4/3/2024	1,535,300,000	(342,911)	-0.01%
JAPANESE YEN		4/3/2024	1,538,200,000	(343,832)	-0.01%
JAPANESE YEN		4/3/2024	1,535,300,000	(346,833)	-0.01%
MEXICAN PESO (NEW)		5/8/2024	(3,361,226,000)	(350,699)	-0.01%
NORWEGIAN KRONE		4/3/2024	158,931,000	(372,383)	-0.01%
AUSTRALIAN DOLLAR		4/3/2024	(347,351,000)	(387,508)	-0.01%
NEW ZEALAND DOLLAR		4/3/2024	31,764,000	(395,446)	-0.01%
SWISS FRANC		4/3/2024	13,785,000	(462,203)	-0.01%
EURO CURRENCY		4/3/2024	117,088,000	(472,932)	-0.01%
SOUTH KOREAN WON		4/3/2024	53,228,790,000	(488,102)	-0.01%
SWEDISH KRONA		4/3/2024	571,166,000	(537,517)	-0.02%
JAPANESE YEN		4/3/2024	8,558,200,000	(539,693)	-0.02%
SWEDISH KRONA		4/3/2024	160,710,000	(727,973)	-0.02%
NORWEGIAN KRONE		5/8/2024	1,115,504,000	(770,339)	-0.02%
EURO CURRENCY		4/3/2024	63,944,000	(868,175)	-0.02%
SOUTH KOREAN WON		5/8/2024	(341,793,532,000)	(890,783)	-0.03%
NEW ZEALAND DOLLAR		4/3/2024	441,090,000	(1,049,652)	-0.03%
AUSTRALIAN DOLLAR		4/3/2024	105,565,000	(1,131,466)	-0.03%
SOUTH AFRICAN RAND		4/3/2024	(1,517,303,000)	(1,555,662)	-0.04%
NORWEGIAN KRONE		4/3/2024	730,240,000	(2,529,545)	-0.07%
NORWEGIAN KRONE		4/3/2024	4,139,953,000	(2,854,227)	-0.08%
MEXICAN PESO (NEW)		4/3/2024	(3,176,276,000)	(5,984,152)	-0.17%
DERIVATIVES - FUTURES CONTRACTS					
US 10YR ULTRA FUT JUN24 XCBT 20240618		6/18/2024	113,800,000	683,308	0.02%
Euro-BUND Future		6/6/2024	52,400,000	667,150	0.02%
EURO-BOBL FUTURE JUN24 XEUR 20240606		6/6/2024	92,100,000	299,823	0.01%
US ULTRA BOND CBT JUN24 XCBT 20240618		6/18/2024	42,100,000	201,336	0.01%
U.S. Treasury 10-Year Note Future		6/18/2024	62,200,000	183,509	0.01%
JPN 10Y BOND(OSE) JUN24 XOSE 20240613		6/13/2024	(17,900,000,000)	44,094	0.00%
AUST 3YR BOND FUT JUN24 XSFE 20240617		6/17/2024	(233,200,000)	15,212	0.00%
KOREA 10YR BND FU JUN24 XKFE 20240618		6/18/2024	3,800,000,000	9,024	0.00%
EURO-OAT FUTURE JUN24 XEUR 20240606		6/6/2024	(3,200,000)	(26,607)	0.00%
U.S. Treasury 5-Year Note Future		6/28/2024	(26,500,000)	(27,930)	0.00%
EURO-BUXL 30Y BND JUN24 XEUR 20240606		6/6/2024	(2,600,000)	(79,423)	0.00%
LONG GILT FUTURE JUN24 IFLI 20240626		6/26/2024	(19,800,000)	(119,545)	0.00%
AUST 10Y BOND FUT JUN24 XSFE 20240617		6/17/2024	(111,300,000)	(629,630)	-0.02%
DERIVATIVES - OTC CREDIT DEFAULT SWAP CONTRACTS					
Long: 99D0XPOW1 CDS USD R F 5.00000 1 CORPORATE / Shrt: 99D0XPOW1 CDS USD P V 03MEVENT 2 CORPORATE		12/20/2026	3,270,000	66,038	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Long: 99D0XPP00 CDS USD R F 5.00000 1 CORPORATE / Shrt: 99D0XPP00 CDS USD P V 03MEVENT 2 CORPORATE		12/20/2026	2,285,000	46,364	0.00%
Long: 99D0XPOZ4 CDS USD R F 5.00000 1 CORPORATE / Shrt: 99D0XPOZ4 CDS USD P V 03MEVENT 2 CORPORATE		12/20/2026	980,000	19,696	0.00%
CMBX.NA.BBB-.14		12/16/2072	875,000	(7,973)	0.00%
DERIVATIVES - OTC INTEREST RATE SWAP CONTRACTS					
12 Mo. EUR EURIBOR		2/15/2028	17,460,000	296,424	0.01%
12 Mo. EUR EURIBOR		2/15/2028	17,428,000	227,682	0.01%
12 Mo. EUR EURIBOR		2/15/2028	17,428,000	225,816	0.01%
12 Mo. EUR EURIBOR		2/15/2028	16,700,000	133,405	0.00%
12 Mo. EUR EURIBOR		9/15/2024	23,905,000	73,621	0.00%
12 Mo. USD CPI		9/15/2028	11,830,000	55,369	0.00%
12 Mo. USD CPI		9/15/2028	12,507,000	52,729	0.00%
12 Mo. EUR EURIBOR		9/15/2024	7,969,000	47,306	0.00%
12 Mo. USD CPI		9/15/2028	9,690,000	36,354	0.00%
12 Mo. USD CPI		9/15/2028	4,940,000	20,827	0.00%
12 Mo. USD CPI		9/15/2033	4,940,000	(34,136)	0.00%
12 Mo. USD CPI		9/15/2033	9,690,000	(62,671)	0.00%
12 Mo. USD CPI		9/15/2033	12,507,000	(82,274)	0.00%
12 Mo. USD CPI		9/15/2033	11,830,000	(97,469)	0.00%
12 Mo. EUR EURIBOR		2/15/2033	16,700,000	(209,405)	-0.01%
12 Mo. EUR EURIBOR		2/15/2033	17,428,000	(321,533)	-0.01%
12 Mo. EUR EURIBOR		2/15/2033	17,428,000	(349,457)	-0.01%
12 Mo. EUR EURIBOR		2/15/2033	17,460,000	(449,240)	-0.01%
TOTAL INVESTMENTS				3,794,854,189	109.12%
OTHER ASSETS LESS LIABILITIES				(317,182,570)	-9.12%
TOTAL NET ASSETS				3,477,671,619	100.00%

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

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

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

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.

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