

Full Portfolio Holdings* as of March 31, 2024

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

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
ASSET & COMMERCIAL MORTGAGE-BACKED SECURITIES					
HPS Loan Management Ltd.	6.875	4/15/2037	8,840,000	8,841,582	0.27%
JPMCC Commercial Mortgage Securities Trust	3.723	3/15/2050	8,715,000	8,285,361	0.25%
Sound Point CLO XXIX Ltd.	6.656	4/25/2034	8,270,000	8,212,896	0.25%
Venture 42 CLO Ltd.	6.706	4/15/2034	8,270,000	8,211,250	0.25%
Madison Park Funding LXVII Ltd.	6.831	4/25/2037	7,960,000	7,965,469	0.24%
Wendy's Funding LLC	2.775	6/15/2051	9,449,766	7,943,588	0.24%
OCP CLO Ltd.	6.860	4/23/2037	7,885,000	7,886,388	0.24%
BPR Trust	7.618	11/5/2028	7,425,000	7,665,269	0.24%
FirstKey Homes Trust	4.250	7/17/2039	7,906,498	7,650,957	0.23%
RR 23 Ltd.	7.964	10/15/2035	7,555,000	7,613,430	0.23%
BBCMS Mortgage Trust	6.804	11/15/2056	6,545,000	7,404,725	0.23%
Hertz Vehicle Financing III LLC	5.940	2/25/2028	6,805,000	6,908,080	0.21%
TYSN Mortgage Trust	6.580	12/10/2033	6,345,000	6,634,472	0.20%
Imperial Fund Mortgage Trust	3.638	3/25/2067	7,105,400	6,586,144	0.20%
Wellfleet CLO X Ltd.	6.749	7/20/2032	6,535,134	6,530,586	0.20%
CSMC Trust	2.265	11/25/2066	7,288,028	6,361,314	0.20%
Wendy's Funding LLC	2.370	6/15/2051	7,190,289	6,260,835	0.19%
Life Mortgage Trust	6.140	3/15/2038	6,079,670	6,027,318	0.18%
Retained Vantage Data Centers Issuer LLC	5.000	9/15/2048	6,185,000	5,978,477	0.18%
Towd Point Mortgage Trust	2.918	11/30/2060	7,180,255	5,932,794	0.18%
Battalion CLO 18 Ltd.	7.472	3/13/2037	5,800,000	5,789,276	0.18%
COLT Mortgage Loan Trust	2.284	12/27/2066	6,615,134	5,751,653	0.18%
Carvana Auto Receivables Trust	4.130	4/12/2027	5,383,359	5,311,031	0.16%
Elmwood CLO 19 Ltd.	7.717	10/17/2036	5,245,000	5,293,805	0.16%
SG Commercial Mortgage Securities Trust	2.632	3/15/2037	5,770,000	5,272,730	0.16%
Octagon 61 Ltd.	7.668	4/20/2036	5,180,000	5,201,999	0.16%
BlueMountain CLO XXIV Ltd.	6.679	4/20/2034	5,235,000	5,194,214	0.16%
Tricon Residential Trust	4.849	7/17/2040	5,140,083	5,068,348	0.16%
OBX Trust	2.305	11/25/2061	5,894,188	5,057,941	0.16%
PRPM LLC	2.363	10/25/2026	5,064,720	4,918,015	0.15%
Progress Residential Trust	1.510	10/17/2038	5,369,486	4,882,407	0.15%
Progress Residential Trust	4.438	5/17/2041	4,920,092	4,782,196	0.15%
Pretium Mortgage Credit Partners LLC	2.981	1/25/2052	4,836,179	4,702,701	0.14%
Angel Oak Mortgage Trust	1.458	9/25/2066	5,757,566	4,684,583	0.14%
New Economy Assets Phase 1 Sponsor LLC	1.910	10/20/2061	5,335,000	4,673,592	0.14%
Seasoned Credit Risk Transfer Trust	3.500	7/25/2058	4,994,618	4,485,025	0.14%
ARI Fleet Lease Trust	5.410	2/17/2032	4,473,671	4,463,073	0.14%
Texas Debt Capital CLO Ltd.	7.618	4/20/2036	4,440,000	4,454,355	0.14%
Domino's Pizza Master Issuer LLC	2.662	4/25/2051	4,950,025	4,405,146	0.14%
MF1 Ltd.	7.076	2/19/2037	4,415,000	4,329,980	0.13%
Benefit Street Partners CLO XXXI Ltd.	7.675	4/25/2036	4,255,000	4,277,326	0.13%

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GS Mortgage Securities Corp. II	5.507	3/10/2041	4,285,000	4,249,511	0.13%
Federal National Mortgage Association Connecticut Avenue Securities	8.020	7/25/2043	4,060,000	4,201,510	0.13%
SCF Equipment Leasing LLC	6.560	1/22/2030	4,070,000	4,104,022	0.13%
CPS Auto Receivables Trust	5.910	8/16/2027	4,068,034	4,070,238	0.12%
Cirrus Funding Ltd.	4.800	1/25/2037	4,140,000	4,052,381	0.12%
Verus Securitization Trust	2.724	1/25/2067	4,458,882	4,015,821	0.12%
Pretium Mortgage Credit Partners LLC	1.992	2/25/2061	4,101,948	3,988,816	0.12%
Navient Private Education Refi Loan Trust	5.510	10/15/2071	3,943,649	3,961,331	0.12%
NMLT Trust	1.185	5/25/2056	4,651,788	3,816,625	0.12%
Commercial Mortgage Trust	3.183	2/10/2048	3,895,000	3,814,923	0.12%
PRPM LLC	1.867	8/25/2026	3,966,702	3,796,538	0.12%
BPR Trust	8.557	8/15/2039	3,770,000	3,779,291	0.12%
GS Mortgage Securities Trust	3.040	7/10/2052	3,980,000	3,756,446	0.12%
Chesapeake Funding II LLC	5.650	5/15/2035	3,749,361	3,753,485	0.12%
Elmwood CLO 23 Ltd.	7.564	4/16/2036	3,720,000	3,740,687	0.11%
Starwood Mortgage Residential Trust	1.920	11/25/2066	4,461,533	3,728,463	0.11%
Westlake Automobile Receivables Trust	4.310	9/15/2027	3,720,000	3,687,428	0.11%
Aligned Data Centers Issuer LLC	6.000	8/17/2048	3,675,000	3,676,035	0.11%
RR 26 Ltd.	7.564	4/15/2038	3,660,000	3,669,055	0.11%
NJ Trust	6.481	1/6/2029	3,410,000	3,527,076	0.11%
Stack Infrastructure Issuer LLC	5.900	7/25/2048	3,545,000	3,496,146	0.11%
BX Trust	7.776	8/15/2039	3,393,565	3,414,754	0.10%
DBJPM Mortgage Trust	2.890	8/10/2049	3,600,000	3,381,989	0.10%
Santander Drive Auto Receivables Trust	5.610	7/17/2028	3,355,000	3,363,247	0.10%
CD Mortgage Trust	2.459	8/10/2049	3,596,618	3,351,305	0.10%
Seasoned Credit Risk Transfer Trust	3.500	3/25/2058	3,766,284	3,333,876	0.10%
Flagship Credit Auto Trust	4.690	7/17/2028	3,303,000	3,251,644	0.10%
GCAT Trust	1.093	8/25/2066	4,021,425	3,246,495	0.10%
Wells Fargo NA	1.760	3/15/2063	36,756,212	3,215,816	0.10%
Federal National Mortgage Association Connecticut Avenue Securities	9.820	1/25/2042	3,055,000	3,210,719	0.10%
Venture 43 CLO Ltd.	6.816	4/15/2034	3,160,000	3,159,254	0.10%
BAMLL Commercial Mortgage Securities Trust	3.112	11/5/2032	3,475,000	3,131,940	0.10%
Golub Capital Partners CLO 68B Ltd.	8.125	7/25/2036	3,095,000	3,126,281	0.10%
Angel Oak Mortgage Trust	0.951	7/25/2066	3,781,013	3,109,203	0.10%
1211 Avenue of the Americas Trust	3.901	8/10/2035	3,215,000	3,097,549	0.10%
Domino's Pizza Master Issuer LLC	4.116	7/25/2048	3,122,013	3,037,358	0.09%
510 Asset-Backed Trust	2.116	6/25/2061	3,099,545	3,009,656	0.09%
Progress Residential Trust	4.300	3/17/2040	3,043,253	2,947,524	0.09%
Federal National Mortgage Association Connecticut Avenue Securities	8.470	12/25/2041	2,866,000	2,944,372	0.09%
CSMC Trust	1.179	2/25/2066	3,299,637	2,855,261	0.09%
PRPM LLC	1.793	6/25/2026	2,913,561	2,842,825	0.09%
Benchmark Mortgage Trust	3.042	8/15/2052	3,000,000	2,839,902	0.09%
Benchmark Mortgage Trust	6.054	12/15/2056	2,640,000	2,834,661	0.09%

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Ellington Financial Mortgage Trust	2.206	1/25/2067	3,309,118	2,816,314	0.09%
PRPM LLC	1.867	4/25/2026	2,908,175	2,803,205	0.09%
Benchmark Mortgage Trust	4.016	3/15/2052	2,990,000	2,795,036	0.09%
VCAT LLC	1.868	8/25/2051	2,867,370	2,766,060	0.08%
Affirm Asset Securitization Trust	6.610	1/18/2028	2,745,000	2,761,950	0.08%
Credit Acceptance Auto Loan Trust	5.680	3/15/2034	2,740,000	2,750,789	0.08%
BBCMS Mortgage Trust	5.419	2/15/2057	2,650,000	2,728,295	0.08%
Enterprise Fleet Financing LLC	5.420	10/22/2029	2,710,000	2,720,175	0.08%
Avis Budget Rental Car Funding AESOP LLC	5.900	8/21/2028	2,635,000	2,683,310	0.08%
Navient Private Education Refi Loan Trust	1.110	2/18/2070	3,131,217	2,674,761	0.08%
VOLT XCIII LLC	4.893	2/27/2051	2,740,956	2,660,491	0.08%
Invesco U.S. CLO Ltd.	7.618	4/21/2036	2,640,000	2,646,896	0.08%
Verus Securitization Trust	1.824	11/25/2066	3,090,697	2,645,936	0.08%
Seasoned Credit Risk Transfer Trust	3.500	10/25/2058	2,976,993	2,632,406	0.08%
CSMC Trust	1.841	10/25/2066	3,032,240	2,612,111	0.08%
OBX Trust	1.072	2/25/2066	3,051,891	2,591,117	0.08%
Flagship Credit Auto Trust	5.210	5/15/2028	2,551,000	2,520,153	0.08%
CAMB Commercial Mortgage Trust	8.173	12/15/2037	2,535,000	2,515,988	0.08%
Angel Oak Mortgage Trust	1.068	5/25/2066	2,979,341	2,505,040	0.08%
Domino's Pizza Master Issuer LLC	4.118	7/25/2047	2,505,100	2,398,848	0.07%
Angel Oak Mortgage Trust	1.820	11/25/2066	2,758,313	2,373,362	0.07%
BBCMS Mortgage Trust	4.967	12/15/2051	2,660,000	2,348,038	0.07%
PRPM LLC	1.793	7/25/2026	2,385,190	2,296,330	0.07%
Avis Budget Rental Car Funding AESOP LLC	5.360	6/20/2030	2,265,000	2,277,588	0.07%
New Residential Mortgage Loan Trust	3.750	11/25/2058	2,417,552	2,263,432	0.07%
Progress Residential Trust	4.750	10/27/2039	2,293,867	2,255,799	0.07%
OBX Trust	1.054	7/25/2061	2,881,486	2,236,782	0.07%
American Credit Acceptance Receivables Trust	6.090	11/12/2027	2,230,000	2,235,869	0.07%
BBCMS Mortgage Trust	5.439	12/15/2055	2,150,000	2,213,216	0.07%
COLT Mortgage Loan Trust	0.910	6/25/2066	2,711,918	2,213,216	0.07%
Federal National Mortgage Association Connecticut Avenue Securities	8.421	6/25/2043	2,105,000	2,210,478	0.07%
VOLT XCVII LLC	5.240	4/25/2051	2,226,149	2,178,183	0.07%
PRET LLC	1.868	7/25/2051	2,245,279	2,146,339	0.07%
VCAT LLC	1.743	5/25/2051	2,161,744	2,087,615	0.06%
VOLT XCIV LLC	5.240	2/27/2051	2,102,682	2,055,037	0.06%
Legacy Mortgage Asset Trust	1.750	7/25/2061	2,134,175	2,046,010	0.06%
First Franklin Mortgage Loan Trust	5.924	4/25/2036	2,250,478	2,032,203	0.06%
DT Auto Owner Trust	5.410	2/15/2029	2,025,000	2,014,060	0.06%
STAR Trust	1.219	5/25/2065	2,253,294	1,965,471	0.06%
DLLAA LLC	5.640	2/22/2028	1,940,000	1,959,729	0.06%
Santander Drive Auto Receivables Trust	4.980	2/15/2028	1,945,000	1,931,655	0.06%
Columbia Cent CLO 27 Ltd.	6.776	1/25/2035	1,915,000	1,907,313	0.06%
CSMC Trust	0.938	5/25/2066	2,366,265	1,899,439	0.06%
AmeriCredit Automobile Receivables Trust	2.580	9/18/2025	1,887,092	1,884,054	0.06%

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Stack Infrastructure Issuer LLC	5.900	3/25/2049	1,870,000	1,875,414	0.06%
New Residential Mortgage Loan Trust	4.000	3/25/2057	1,983,339	1,872,683	0.06%
VOLT XCV LLC	5.240	3/27/2051	1,922,649	1,872,497	0.06%
Wingstop Funding LLC	2.841	12/5/2050	2,053,725	1,864,736	0.06%
Toorak Mortgage Corp. Ltd.	3.240	6/25/2024	1,875,714	1,855,882	0.06%
World Omni Auto Receivables Trust	5.030	5/15/2029	1,845,000	1,834,285	0.06%
Exeter Automobile Receivables Trust	4.570	1/15/2027	1,812,055	1,806,454	0.06%
FirstKey Homes Trust	4.145	5/19/2039	1,851,484	1,796,133	0.06%
GCAT Trust	1.036	5/25/2066	2,165,915	1,768,504	0.05%
Summit Issuer LLC	2.290	12/20/2050	1,895,000	1,766,888	0.05%
Seasoned Credit Risk Transfer Trust	2.500	8/25/2059	2,154,863	1,762,353	0.05%
GCAT Trust	1.915	8/25/2066	2,023,068	1,759,786	0.05%
Towd Point Mortgage Trust	3.250	3/25/2058	1,755,842	1,698,514	0.05%
Verus Securitization Trust	0.938	7/25/2066	1,988,339	1,692,920	0.05%
Seasoned Credit Risk Transfer Trust	3.500	11/25/2057	1,857,268	1,686,796	0.05%
SFS Auto Receivables Securitization Trust	5.710	1/22/2030	1,665,000	1,682,670	0.05%
PRPM LLC	1.867	4/25/2026	1,679,548	1,645,311	0.05%
Progress Residential Trust	3.200	4/17/2039	1,746,640	1,644,798	0.05%
Westlake Automobile Receivables Trust	1.650	2/17/2026	1,639,610	1,622,772	0.05%
CSMC Trust	1.796	12/27/2060	1,655,571	1,593,471	0.05%
CSMC Trust	0.830	3/25/2056	1,892,875	1,584,865	0.05%
BBCMS Mortgage Trust	4.600	6/15/2055	1,630,000	1,582,856	0.05%
Prestige Auto Receivables Trust	1.620	11/16/2026	1,590,326	1,576,644	0.05%
GCAT Trust	0.874	1/25/2066	1,937,696	1,575,922	0.05%
BINOM Securitization Trust	2.034	6/25/2056	1,816,315	1,566,786	0.05%
BBCMS Mortgage Trust	1.626	2/15/2057	14,115,617	1,546,785	0.05%
FREMF Mortgage Trust	3.977	4/25/2051	1,610,000	1,527,329	0.05%
New Residential Mortgage Loan Trust	4.000	8/27/2057	1,607,101	1,521,287	0.05%
Legacy Mortgage Asset Trust	1.750	4/25/2061	1,562,650	1,515,355	0.05%
JP Morgan Chase Commercial Mortgage Securities Trust	2.812	1/16/2037	1,770,000	1,506,138	0.05%
GS Mortgage Securities Corp. Trust	2.954	11/5/2034	2,010,000	1,491,467	0.05%
BBCMS Mortgage Trust	3.662	4/15/2055	1,640,000	1,480,834	0.05%
Soundview Home Loan Trust	5.624	7/25/2037	1,662,605	1,460,466	0.04%
Angel Oak Mortgage Trust	0.909	1/25/2066	1,739,825	1,440,235	0.04%
CF Hippolyta Issuer LLC	1.690	7/15/2060	1,530,299	1,430,772	0.04%
DC Trust	5.727	4/13/2028	1,410,000	1,415,318	0.04%
Wells Fargo NA	0.875	1/15/2063	36,082,106	1,413,390	0.04%
MFA Trust	1.029	11/25/2064	1,630,255	1,401,960	0.04%
Progress Residential Trust	4.451	6/17/2039	1,423,962	1,388,571	0.04%
Federal National Mortgage Association Connecticut Avenue Securities	7.120	2/25/2044	1,344,000	1,348,620	0.04%
Benchmark Mortgage Trust	0.574	7/15/2056	32,948,807	1,348,232	0.04%
Cascade MH Asset Trust	1.753	2/25/2046	1,553,913	1,342,169	0.04%
Domino's Pizza Master Issuer LLC	3.668	10/25/2049	1,449,600	1,334,090	0.04%
Angel Oak Mortgage Trust	0.985	4/25/2066	1,584,861	1,298,604	0.04%

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Life Mortgage Trust	6.840	3/15/2038	1,307,350	1,287,360	0.04%
New Residential Mortgage Loan Trust	0.943	7/25/2055	1,459,553	1,270,875	0.04%
New Residential Mortgage Loan Trust	6.194	1/25/2048	1,295,119	1,255,138	0.04%
Federal National Mortgage Association Connecticut Avenue Securities	8.420	10/25/2041	1,212,400	1,247,216	0.04%
Verus Securitization Trust	0.918	2/25/2064	1,386,970	1,226,854	0.04%
CNH Equipment Trust	4.770	10/15/2030	1,230,000	1,219,082	0.04%
New Residential Mortgage Loan Trust	3.500	12/25/2057	1,279,682	1,211,700	0.04%
Wendy's Funding LLC	3.884	3/15/2048	1,279,604	1,208,064	0.04%
MetLife Securitization Trust	3.750	3/25/2057	1,280,968	1,206,379	0.04%
Avis Budget Rental Car Funding AESOP LLC	5.580	12/20/2030	1,185,000	1,182,716	0.04%
Commercial Mortgage Trust	2.819	1/10/2039	1,291,000	1,166,021	0.04%
Luminent Mortgage Trust	5.824	5/25/2046	1,421,700	1,156,350	0.04%
Federal National Mortgage Association Connecticut Avenue Securities	7.820	2/25/2044	1,135,000	1,142,094	0.04%
Commercial Mortgage Trust	3.896	1/10/2039	1,320,000	1,139,411	0.03%
Natixis Commercial Mortgage Securities Trust	4.404	6/17/2038	1,187,000	1,128,966	0.03%
Enterprise Fleet Financing LLC	5.160	9/20/2030	1,115,000	1,112,596	0.03%
Verus Securitization Trust	4.130	2/25/2067	1,177,076	1,102,487	0.03%
Benchmark Mortgage Trust	1.511	1/15/2054	14,162,068	1,091,829	0.03%
CF Hippolyta Issuer LLC	1.990	7/15/2060	1,260,664	1,084,083	0.03%
Exeter Automobile Receivables Trust	6.110	9/15/2027	1,069,000	1,071,845	0.03%
Exeter Automobile Receivables Trust	6.030	8/16/2027	1,058,000	1,058,641	0.03%
Legacy Mortgage Asset Trust	1.650	11/25/2060	1,101,994	1,047,442	0.03%
Westlake Automobile Receivables Trust	5.410	1/18/2028	1,045,000	1,042,301	0.03%
New Residential Mortgage Loan Trust	4.000	5/25/2057	1,103,854	1,042,065	0.03%
Residential Accredited Loans, Inc. Trust	6.044	4/25/2036	1,226,988	1,026,681	0.03%
New Residential Mortgage Loan Trust	3.500	8/25/2059	1,106,552	1,025,158	0.03%
GS Mortgage Securities Trust	4.955	4/10/2047	1,310,000	1,023,998	0.03%
COLT Mortgage Loan Trust	4.301	3/25/2067	1,058,536	1,022,432	0.03%
New Residential Mortgage Loan Trust	3.750	11/25/2056	1,096,121	1,017,672	0.03%
CSMC Trust	3.250	4/25/2047	1,128,891	1,017,291	0.03%
Verus Securitization Trust	1.031	2/25/2066	1,169,500	1,008,934	0.03%
MFA Trust	1.153	4/25/2065	1,125,016	1,004,017	0.03%
New Residential Mortgage Loan Trust	6.944	6/25/2057	996,069	996,146	0.03%
PRPM LLC	5.115	3/25/2026	999,814	988,640	0.03%
Benchmark Mortgage Trust	1.189	3/15/2062	19,274,362	961,415	0.03%
Angel Oak Mortgage Trust	0.990	4/25/2053	1,041,042	952,848	0.03%
Flagship Credit Auto Trust	5.050	1/18/2028	962,000	952,221	0.03%
Angel Oak Mortgage Trust	2.531	1/26/2065	1,023,891	945,477	0.03%
Federal National Mortgage Association Connecticut Avenue Securities	7.870	7/25/2042	915,919	940,105	0.03%
CF Hippolyta Issuer LLC	5.970	8/15/2062	961,496	937,641	0.03%
Seasoned Credit Risk Transfer Trust	3.500	8/25/2058	1,019,302	909,398	0.03%
Deephaven Residential Mortgage Trust	0.899	4/25/2066	1,032,669	888,570	0.03%
New Residential Mortgage Loan Trust	3.750	11/26/2035	946,795	885,617	0.03%

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BRAVO Residential Funding Trust	0.941	2/25/2049	1,006,687	881,952	0.03%
Ellington Financial Mortgage Trust	0.931	6/25/2066	1,090,468	876,124	0.03%
New Residential Mortgage Loan Trust	0.941	10/25/2058	906,775	836,210	0.03%
Benchmark Mortgage Trust	0.571	4/10/2051	48,312,952	817,185	0.03%
Seasoned Credit Risk Transfer Trust	3.500	10/25/2058	872,222	785,541	0.02%
Soundview Home Loan Trust	5.944	11/25/2036	811,861	764,613	0.02%
Morgan Stanley Capital I Trust	4.944	7/15/2049	885,000	761,544	0.02%
Exeter Automobile Receivables Trust	2.580	9/15/2025	764,891	760,635	0.02%
Wells Fargo NA	0.885	5/15/2062	20,981,887	759,995	0.02%
Banc of America Funding Trust	5.773	5/25/2037	872,155	739,062	0.02%
Countrywide Alternative Loan Trust	5.984	1/25/2036	848,903	738,557	0.02%
BRAVO Residential Funding Trust	0.970	3/25/2060	788,158	734,520	0.02%
BBCMS Mortgage Trust	5.710	12/15/2055	700,000	732,792	0.02%
Residential Mortgage Loan Trust	0.859	1/25/2065	791,859	731,487	0.02%
JP Morgan Chase Commercial Mortgage Securities Trust	2.733	10/15/2045	829,167	726,767	0.02%
PRPM LLC	5.363	11/25/2025	728,289	726,056	0.02%
Soundview Home Loan Trust	5.924	7/25/2036	830,000	721,522	0.02%
Starwood Mortgage Residential Trust	0.943	5/25/2065	780,027	712,787	0.02%
DC Trust	7.036	4/13/2028	705,000	706,614	0.02%
First Franklin Mortgage Loan Trust	5.754	9/25/2036	747,451	690,862	0.02%
HarborView Mortgage Loan Trust	5.921	12/19/2036	732,323	685,105	0.02%
Wells Fargo NA	0.810	9/15/2062	19,237,375	682,775	0.02%
Benchmark Mortgage Trust	1.153	12/15/2056	10,214,798	680,167	0.02%
Benchmark Mortgage Trust	0.619	1/15/2052	30,779,321	679,521	0.02%
Bunker Hill Loan Depository Trust	1.724	2/25/2055	704,181	671,603	0.02%
Tricolor Auto Securitization Trust	6.480	8/17/2026	667,045	667,168	0.02%
BBCMS Mortgage Trust	1.454	2/15/2050	19,672,066	650,207	0.02%
JFIN CLO Ltd.	6.580	4/24/2029	638,139	638,017	0.02%
CSMC Trust	0.809	5/25/2065	750,133	635,599	0.02%
GSAA Home Equity Trust	5.604	2/25/2037	2,254,387	627,318	0.02%
CF Hippolyta Issuer LLC	1.980	3/15/2061	706,836	623,285	0.02%
COLT Mortgage Loan Trust	0.798	7/27/2054	702,369	608,765	0.02%
BX Trust	8.289	3/15/2026	601,000	600,624	0.02%
Wells Fargo NA	0.995	2/15/2056	9,522,324	597,060	0.02%
GLS Auto Receivables Issuer Trust	4.920	1/15/2027	600,000	595,861	0.02%
CF Hippolyta Issuer LLC	1.530	3/15/2061	645,577	582,050	0.02%
Bear Stearns ALT-A Trust	5.944	1/25/2036	643,821	581,704	0.02%
VCAT LLC	5.115	3/27/2051	579,010	573,136	0.02%
Wells Fargo NA	0.685	12/15/2052	17,947,830	570,820	0.02%
Wells Fargo NA	0.590	11/15/2062	20,464,880	563,357	0.02%
Federal National Mortgage Association Connecticut Avenue Securities	9.785	5/25/2029	512,704	539,496	0.02%
IndyMac INDX Mortgage Loan Trust	3.709	4/25/2037	852,137	522,625	0.02%
Wells Fargo NA	0.710	11/15/2050	24,537,709	511,442	0.02%
Verus Securitization Trust	0.820	10/25/2063	525,975	475,499	0.01%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association Connecticut Avenue Securities	7.985	12/25/2030	455,625	472,184	0.01%
MetLife Securitization Trust	3.000	4/25/2055	501,269	468,544	0.01%
Verus Securitization Trust	1.502	5/25/2065	491,361	462,639	0.01%
Countrywide Alternative Loan Trust	6.439	8/25/2035	570,237	449,956	0.01%
JP Morgan Chase Commercial Mortgage Securities Trust	3.772	12/15/2047	730,000	445,975	0.01%
Benchmark Mortgage Trust	1.780	7/15/2053	6,769,169	422,532	0.01%
FREMF Mortgage Trust	3.727	10/25/2049	440,000	416,365	0.01%
WaMu Mortgage Pass-Through Certificates Trust	3.811	6/25/2037	487,136	410,210	0.01%
GSR Mortgage Loan Trust	4.713	1/25/2036	455,306	409,947	0.01%
Residential Accredited Loans, Inc. Trust	6.000	12/25/2035	475,091	409,614	0.01%
RBSGC Mortgage Loan Trust	6.250	1/25/2037	445,869	407,004	0.01%
NRZ Excess Spread-Collateralized Notes	3.844	12/25/2025	420,220	402,820	0.01%
Angel Oak Mortgage Trust	1.469	6/25/2065	432,335	401,251	0.01%
New Residential Mortgage Loan Trust	3.750	1/25/2054	424,847	396,142	0.01%
Toyota Auto Loan Extended Note Trust	2.560	11/25/2031	385,000	383,263	0.01%
AASET Trust	3.351	1/16/2040	419,750	375,007	0.01%
Washington Mutual Mortgage Pass-Through Certificates WMALT Trust	6.000	7/25/2036	570,126	375,000	0.01%
Sapphire Aviation Finance II Ltd.	3.228	3/15/2040	403,034	366,773	0.01%
Mill City Mortgage Loan Trust	2.750	1/25/2061	362,940	356,414	0.01%
GSR Mortgage Loan Trust	5.744	1/25/2037	1,539,969	353,765	0.01%
Federal National Mortgage Association Connecticut Avenue Securities	7.585	11/25/2039	349,552	352,119	0.01%
CHL Mortgage Pass-Through Trust	4.428	9/25/2047	401,809	346,479	0.01%
BBCMS Mortgage Trust	0.985	4/15/2053	6,535,000	344,036	0.01%
FREMF Mortgage Trust	3.794	2/25/2050	350,000	343,256	0.01%
HarborView Mortgage Loan Trust	5.821	1/19/2038	384,649	333,166	0.01%
Ellington Financial Mortgage Trust	0.797	2/25/2066	387,159	324,695	0.01%
Wells Fargo NA	0.634	11/15/2062	10,398,975	322,839	0.01%
MSWF Commercial Mortgage Trust	0.907	12/15/2056	4,621,095	306,098	0.01%
CSFB Mortgage-Backed Pass-Through Certificates	5.500	6/25/2035	419,086	305,790	0.01%
DBJPM Mortgage Trust	1.704	9/15/2053	5,640,823	304,705	0.01%
Morgan Stanley Mortgage Loan Trust	5.784	11/25/2036	1,057,942	298,983	0.01%
New Residential Mortgage Loan Trust	2.492	9/25/2059	304,402	280,371	0.01%
GSAA Home Equity Trust	5.985	6/25/2036	1,093,387	278,582	0.01%
Washington Mutual Mortgage Pass-Through Certificates WMALT Trust	5.919	11/25/2046	343,612	278,343	0.01%
CHL Mortgage Pass-Through Trust	4.330	11/20/2035	311,449	276,330	0.01%
Benchmark Mortgage Trust	1.024	8/15/2052	8,099,011	268,903	0.01%
Wells Fargo NA	0.946	12/15/2056	6,760,960	258,354	0.01%
GSAA Home Equity Trust	5.804	11/25/2036	1,075,177	252,291	0.01%
CHL Mortgage Pass-Through Trust	6.124	3/25/2035	272,128	244,766	0.01%
MFA Trust	1.014	1/26/2065	261,785	239,162	0.01%
CHL Mortgage Pass-Through Trust	5.161	4/20/2036	277,321	235,617	0.01%
New Residential Mortgage Loan Trust	4.000	12/25/2057	235,068	222,534	0.01%

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Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Wells Fargo Commercial Mortgage Trust	4.140	5/15/2048	255,000	219,138	0.01%
FREMF Mortgage Trust	3.842	10/25/2049	230,000	218,650	0.01%
WFRBS Commercial Mortgage Trust	5.000	6/15/2044	345,000	210,555	0.01%
Banc of America Funding Trust	6.043	5/20/2047	232,696	209,725	0.01%
Lehman XS Trust	5.864	7/25/2046	233,663	209,513	0.01%
WaMu Mortgage Pass-Through Certificates Trust	5.969	10/25/2046	248,418	204,907	0.01%
Countrywide Alternative Loan Trust	6.084	11/25/2035	251,979	201,908	0.01%
GSAA Home Equity Trust	5.624	12/25/2036	748,430	198,565	0.01%
TBW Mortgage-Backed Trust	6.000	7/25/2036	471,399	198,461	0.01%
Bear Stearns Mortgage Funding Trust	5.804	10/25/2036	225,500	186,700	0.01%
Chase Mortgage Finance Trust	4.897	12/25/2035	200,957	184,707	0.01%
IndyMac INDX Mortgage Loan Trust	3.918	3/25/2036	258,762	183,444	0.01%
CSAIL Commercial Mortgage Trust	1.856	1/15/2049	6,206,624	167,164	0.01%
OBX Trust	6.094	6/25/2057	169,821	163,118	0.01%
Wells Fargo Commercial Mortgage Trust	0.870	9/15/2057	15,982,816	157,865	0.00%
Benchmark Mortgage Trust	0.455	7/15/2051	10,677,956	150,697	0.00%
Morgan Stanley Mortgage Loan Trust	5.024	5/25/2036	329,308	133,576	0.00%
Renaissance Home Equity Loan Trust	5.909	4/25/2037	486,737	132,069	0.00%
GMACM Mortgage Loan Trust	4.144	9/19/2035	152,894	128,322	0.00%
Bear Stearns ARM Trust	7.670	10/25/2035	136,728	126,799	0.00%
IndyMac INDA Mortgage Loan Trust	5.431	1/25/2036	137,225	126,462	0.00%
WaMu Mortgage Pass-Through Certificates Trust	6.069	7/25/2046	146,658	125,877	0.00%
Residential Funding Mtg Sec I Trust	4.112	8/25/2035	258,876	111,487	0.00%
UBS Commercial Mortgage Trust	1.066	8/15/2050	3,889,168	108,520	0.00%
JP Morgan Mortgage Trust	4.294	5/25/2036	121,583	97,195	0.00%
Cantor Commercial Real Estate Lending	1.126	5/15/2052	2,474,081	95,494	0.00%
Triangle Re Ltd.	7.220	2/25/2034	94,930	94,965	0.00%
Mill City Mortgage Loan Trust	3.250	5/25/2062	96,404	94,019	0.00%
CSAIL Commercial Mortgage Trust	0.707	6/15/2057	23,013,796	91,636	0.00%
Avant Loans Funding Trust	1.210	7/15/2030	85,954	85,843	0.00%
Bear Stearns ARM Trust	6.296	2/25/2036	94,636	83,371	0.00%
Countrywide Alternative Loan Trust	6.000	5/25/2036	159,822	82,404	0.00%
Citigroup Commercial Mortgage Trust	1.011	4/10/2048	11,771,715	81,144	0.00%
JP Morgan Mortgage Trust	5.479	9/25/2035	87,204	80,429	0.00%
Wells Fargo NA	0.998	4/15/2052	1,760,759	72,517	0.00%
Countrywide Alternative Loan Trust	5.750	5/25/2036	188,560	71,561	0.00%
CHL Mortgage Pass-Through Trust	4.585	6/20/2035	69,175	63,652	0.00%
Wells Fargo Mortgage-Backed Securities Trust	6.240	9/25/2036	66,654	62,336	0.00%
Morgan Stanley Capital I Trust	1.304	6/15/2050	2,177,647	55,388	0.00%
DSL A Mortgage Loan Trust	6.161	1/19/2045	68,322	50,951	0.00%
Countrywide Alternative Loan Trust	6.000	12/25/2036	124,003	50,256	0.00%
GSR Mortgage Loan Trust	4.757	10/25/2035	80,205	42,947	0.00%
Wells Fargo Commercial Mortgage Trust	1.056	5/15/2048	8,019,026	42,792	0.00%
CSAIL Commercial Mortgage Trust	0.890	11/15/2048	3,266,553	36,449	0.00%
GMACM Mortgage Loan Trust	3.643	4/19/2036	43,366	33,725	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
JP Morgan Mortgage Trust	5.308	4/25/2037	45,286	32,799	0.00%
Banc of America Funding Trust	6.347	1/25/2037	34,931	30,892	0.00%
Commercial Mortgage Trust	2.853	10/15/2045	31,160	28,594	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust	0.961	10/15/2048	3,405,292	23,848	0.00%
Morgan Stanley ABS Capital I, Inc. Trust	5.744	6/25/2036	24,553	20,488	0.00%
Adjustable Rate Mortgage Trust	5.984	11/25/2035	19,456	19,223	0.00%
New Residential Mortgage Loan Trust	3.750	5/25/2054	20,555	19,197	0.00%
Morgan Stanley Capital I Trust	5.253	10/12/2052	37,927	14,040	0.00%
Wells Fargo Commercial Mortgage Trust	3.166	2/15/2048	10,000	9,754	0.00%
JPMBB Commercial Mortgage Securities Trust	0.541	5/15/2048	2,164,404	9,166	0.00%
Wells Fargo Mortgage-Backed Securities Trust	3.933	11/25/2048	8,358	7,804	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust	0.950	12/15/2047	4,988,408	7,716	0.00%
Credit Suisse First Boston Mortgage Securities Corp.	4.877	4/15/2037	7,486	7,392	0.00%
JPMBB Commercial Mortgage Securities Trust	0.572	9/15/2047	7,957,825	7,116	0.00%
GSAA Home Equity Trust	5.584	12/25/2046	17,151	5,178	0.00%
CSAIL Commercial Mortgage Trust	0.803	4/15/2050	1,225,438	3,223	0.00%
WFRBS Commercial Mortgage Trust	3.016	11/15/2047	67,018	2,718	0.00%
Citigroup Commercial Mortgage Trust	0.880	7/10/2047	7,753,552	2,161	0.00%
GS Mortgage Securities Trust	0.000	7/10/2046	1,356,790	14	0.00%
GS Mortgage Securities Trust	0.000	8/10/2044	331,562	2	0.00%
BASE CURRENCY					
US DOLLAR			91,785,657	91,785,657	2.82%
COMMON STOCKS					
PES Energy Liquidating Trust			13,623	0.00	0.00%
CORPORATE BONDS					
Ball Corp.	6.000	6/15/2029	10,760,000	10,864,340	0.33%
Morgan Stanley	6.407	11/1/2029	7,960,000	8,350,784	0.26%
Societe Generale SA	6.221	6/15/2033	7,845,000	7,877,679	0.24%
Open Text Corp.	3.875	12/1/2029	8,750,000	7,800,609	0.24%
SS&C Technologies, Inc.	5.500	9/30/2027	7,900,000	7,712,573	0.24%
Centene Corp.	4.625	12/15/2029	8,035,000	7,634,686	0.23%
Bank of America Corp.	2.687	4/22/2032	8,825,000	7,485,524	0.23%
Clean Harbors, Inc.	4.875	7/15/2027	7,645,000	7,415,977	0.23%
Wells Fargo & Co.	5.574	7/25/2029	7,050,000	7,135,533	0.22%
Black Knight InfoServ LLC	3.625	9/1/2028	7,110,000	6,727,340	0.21%
Edison International	6.950	11/15/2029	6,200,000	6,642,040	0.20%
BPCE SA	6.714	10/19/2029	6,275,000	6,568,128	0.20%
Go Daddy Operating Co. LLC/GD Finance Co., Inc.	5.250	12/1/2027	6,567,000	6,422,301	0.20%
Dominion Energy, Inc.	5.375	11/15/2032	6,326,000	6,367,705	0.20%
Service Corp. International	3.375	8/15/2030	7,045,000	6,097,555	0.19%
Bank of Ireland Group PLC	6.253	9/16/2026	6,015,000	6,049,955	0.19%
Wells Fargo & Co.	3.350	3/2/2033	6,683,000	5,792,363	0.18%
BPCE SA	7.003	10/19/2034	5,310,000	5,786,186	0.18%
WMG Acquisition Corp.	3.875	7/15/2030	6,310,000	5,591,608	0.17%
Fair Isaac Corp.	4.000	6/15/2028	5,909,000	5,521,361	0.17%

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Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
UBS Group AG	6.537	8/12/2033	5,175,000	5,456,107	0.17%
Regal Rexnord Corp.	6.050	4/15/2028	5,350,000	5,428,534	0.17%
DAE Funding LLC	1.550	8/1/2024	5,510,000	5,419,734	0.17%
Sirius XM Radio, Inc.	4.125	7/1/2030	5,995,000	5,240,216	0.16%
Goldman Sachs Group, Inc.	2.615	4/22/2032	6,245,000	5,239,883	0.16%
Booz Allen Hamilton, Inc.	3.875	9/1/2028	5,496,000	5,149,880	0.16%
Bank of Ireland Group PLC	5.601	3/20/2030	4,855,000	4,848,980	0.15%
Builders FirstSource, Inc.	5.000	3/1/2030	4,890,000	4,672,706	0.14%
Amgen, Inc.	5.250	3/2/2033	4,575,000	4,623,339	0.14%
JP Morgan Chase & Co.	5.336	1/23/2035	4,575,000	4,596,043	0.14%
Avantor Funding, Inc.	4.625	7/15/2028	4,835,000	4,580,977	0.14%
Ecopetrol SA	8.375	1/19/2036	4,535,000	4,573,838	0.14%
Bank of America Corp.	5.933	9/15/2027	4,475,000	4,536,909	0.14%
Service Corp. International	5.125	6/1/2029	4,657,000	4,531,926	0.14%
M&T Bank Corp.	5.053	1/27/2034	4,832,000	4,492,811	0.14%
William Carter Co.	5.625	3/15/2027	4,510,000	4,480,210	0.14%
Standard Industries, Inc.	4.375	7/15/2030	4,965,000	4,461,921	0.14%
GTP Acquisition Partners I LLC	3.482	6/15/2050	4,500,000	4,387,991	0.13%
FirstCash, Inc.	4.625	9/1/2028	4,533,000	4,269,197	0.13%
Citigroup, Inc.	5.174	2/13/2030	4,285,000	4,267,525	0.13%
Lamar Media Corp.	3.625	1/15/2031	4,815,000	4,236,333	0.13%
Enbridge, Inc.	5.700	3/8/2033	4,115,000	4,212,942	0.13%
Pacific Gas & Electric Co.	6.400	6/15/2033	3,970,000	4,184,562	0.13%
Pacific Gas & Electric Co.	2.500	2/1/2031	4,985,000	4,150,296	0.13%
Energopro AS	8.500	2/4/2027	4,075,000	4,112,775	0.13%
BNP Paribas SA	5.894	12/5/2034	3,910,000	4,095,489	0.13%
Gen Digital, Inc.	5.000	4/15/2025	4,065,000	4,040,910	0.12%
Gen Digital, Inc.	6.750	9/30/2027	3,970,000	4,026,775	0.12%
HSBC Holdings PLC	5.402	8/11/2033	4,015,000	4,005,426	0.12%
Hologic, Inc.	4.625	2/1/2028	4,133,000	3,978,979	0.12%
Morgan Stanley	1.794	2/13/2032	4,885,000	3,905,823	0.12%
Duke Energy Corp.	2.550	6/15/2031	4,635,000	3,905,142	0.12%
Bank of New York Mellon Corp.	6.317	10/25/2029	3,675,000	3,880,283	0.12%
Ameren Corp.	5.000	1/15/2029	3,900,000	3,878,047	0.12%
Taylor Morrison Communities, Inc.	5.750	1/15/2028	3,847,000	3,822,434	0.12%
Athene Global Funding	2.717	1/7/2029	4,330,000	3,816,929	0.12%
Gartner, Inc.	4.500	7/1/2028	3,991,000	3,802,148	0.12%
Morgan Stanley	5.164	4/20/2029	3,800,000	3,798,184	0.12%
M&T Bank Corp.	7.413	10/30/2029	3,580,000	3,775,571	0.12%
Equitable Financial Life Global Funding	1.800	3/8/2028	4,285,000	3,774,759	0.12%
FirstCash, Inc.	5.625	1/1/2030	3,955,000	3,759,358	0.12%
Philip Morris International, Inc.	5.125	2/15/2030	3,740,000	3,743,953	0.11%
Eversource Energy	5.125	5/15/2033	3,815,000	3,733,204	0.11%
Barclays PLC	5.690	3/12/2030	3,710,000	3,730,936	0.11%
International Airport Finance SA	12.000	3/15/2033	3,447,578	3,654,432	0.11%

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Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Ashtead Capital, Inc.	4.375	8/15/2027	3,790,000	3,637,406	0.11%
Energy Transfer LP	6.400	12/1/2030	3,417,000	3,604,665	0.11%
Cigna Group	5.000	5/15/2029	3,600,000	3,603,442	0.11%
Pacific Gas & Electric Co.	6.100	1/15/2029	3,470,000	3,574,219	0.11%
Greensaif Pipelines Bidco SARL	6.129	2/23/2038	3,390,000	3,449,447	0.11%
Ecopetrol SA	4.625	11/2/2031	4,129,000	3,435,030	0.11%
Open Text Corp.	6.900	12/1/2027	3,320,000	3,432,272	0.11%
UBS Group AG	6.246	9/22/2029	3,320,000	3,427,157	0.11%
Metropolitan Life Global Funding I	2.400	1/11/2032	4,090,000	3,369,176	0.10%
Pacific Gas & Electric Co.	4.550	7/1/2030	3,530,000	3,355,520	0.10%
Credit Agricole SA	6.251	1/10/2035	3,295,000	3,351,759	0.10%
Credit Agricole SA	5.134	3/11/2027	3,345,000	3,347,859	0.10%
Oracle Corp.	3.850	4/1/2060	4,595,000	3,276,198	0.10%
VICI Properties LP	4.950	2/15/2030	3,381,000	3,264,518	0.10%
GA Global Funding Trust	5.500	1/8/2029	3,245,000	3,260,680	0.10%
Crown Castle, Inc.	4.800	9/1/2028	3,305,000	3,241,818	0.10%
Viper Energy, Inc.	5.375	11/1/2027	3,306,000	3,235,746	0.10%
Ecopetrol SA	8.625	1/19/2029	3,040,000	3,222,449	0.10%
Glencore Funding LLC	6.375	10/6/2030	3,040,000	3,207,463	0.10%
Hess Corp.	7.125	3/15/2033	2,814,000	3,187,352	0.10%
Charter Communications Operating LLC/Charter Communications Operating Capital	6.484	10/23/2045	3,427,000	3,179,622	0.10%
Minerva Luxembourg SA	4.375	3/18/2031	3,785,000	3,164,349	0.10%
Southern California Gas Co.	5.600	4/1/2054	3,090,000	3,089,561	0.09%
Banca Transilvania SA	8.875	4/27/2027	2,655,000	3,033,286	0.09%
Niagara Mohawk Power Corp.	5.290	1/17/2034	3,070,000	3,023,614	0.09%
Banco Santander SA	5.538	3/14/2030	3,000,000	2,998,730	0.09%
Aon North America, Inc.	5.450	3/1/2034	2,955,000	2,988,383	0.09%
Southern California Edison Co.	5.200	6/1/2034	3,010,000	2,981,011	0.09%
BP Capital Markets America, Inc.	4.812	2/13/2033	2,960,000	2,922,849	0.09%
Intesa Sanpaolo SpA	7.800	11/28/2053	2,570,000	2,921,017	0.09%
Leviathan Bond Ltd.	6.500	6/30/2027	3,025,000	2,915,761	0.09%
BAT Capital Corp.	5.834	2/20/2031	2,875,000	2,912,025	0.09%
Royalty Pharma PLC	2.150	9/2/2031	3,605,000	2,907,205	0.09%
OTP Bank Nyrt	7.350	3/4/2026	2,640,000	2,905,212	0.09%
Virginia Electric & Power Co.	5.000	1/15/2034	2,940,000	2,888,841	0.09%
HSBC Holdings PLC	4.583	6/19/2029	2,970,000	2,883,336	0.09%
HSBC Holdings PLC	5.887	8/14/2027	2,850,000	2,876,415	0.09%
HCA, Inc.	3.375	3/15/2029	3,130,000	2,868,826	0.09%
BP Capital Markets PLC	6.450	12/1/2033	2,760,000	2,862,509	0.09%
Athene Global Funding	2.646	10/4/2031	3,495,000	2,853,697	0.09%
Glencore Funding LLC	5.634	4/4/2034	2,840,000	2,850,743	0.09%
Aker BP ASA	6.000	6/13/2033	2,755,000	2,847,952	0.09%
Bayer U.S. Finance LLC	6.375	11/21/2030	2,775,000	2,838,749	0.09%
Bank of America Corp.	2.299	7/21/2032	3,445,000	2,822,356	0.09%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Pacific Gas & Electric Co.	6.150	1/15/2033	2,715,000	2,800,584	0.09%
Bank of America Corp.	5.202	4/25/2029	2,790,000	2,792,563	0.09%
Corebridge Financial, Inc.	5.750	1/15/2034	2,725,000	2,785,855	0.09%
Corp. Nacional del Cobre de Chile	6.440	1/26/2036	2,695,000	2,776,093	0.09%
Duke Energy Corp.	4.850	1/5/2029	2,795,000	2,770,285	0.08%
NBM U.S. Holdings, Inc.	7.000	5/14/2026	2,745,000	2,755,994	0.08%
Solventum Corp.	5.400	3/1/2029	2,745,000	2,750,676	0.08%
Huntington National Bank	5.650	1/10/2030	2,700,000	2,714,373	0.08%
T-Mobile USA, Inc.	3.875	4/15/2030	2,895,000	2,711,453	0.08%
Greensaif Pipelines Bidco SARL	6.510	2/23/2042	2,550,000	2,653,061	0.08%
Southern Co.	5.200	6/15/2033	2,625,000	2,624,525	0.08%
UnitedHealth Group, Inc.	5.375	4/15/2054	2,575,000	2,621,683	0.08%
Capital One Financial Corp.	7.624	10/30/2031	2,360,000	2,607,711	0.08%
Wells Fargo & Co.	2.879	10/30/2030	2,945,000	2,603,964	0.08%
Penske Truck Leasing Co. LP/PTL Finance Corp.	4.000	7/15/2025	2,650,000	2,595,479	0.08%
Phillips 66 Co.	5.300	6/30/2033	2,575,000	2,591,458	0.08%
Brooklyn Union Gas Co.	6.388	9/15/2033	2,500,000	2,584,203	0.08%
JP Morgan Chase & Co.	5.299	7/24/2029	2,545,000	2,564,665	0.08%
Eversource Energy	5.950	2/1/2029	2,475,000	2,555,112	0.08%
Bank of America Corp.	1.922	10/24/2031	3,130,000	2,551,834	0.08%
Columbia Pipelines Operating Co. LLC	6.036	11/15/2033	2,445,000	2,534,950	0.08%
Manufacturers & Traders Trust Co.	4.700	1/27/2028	2,620,000	2,525,592	0.08%
Charter Communications Operating LLC/Charter Communications Operating Capital	4.800	3/1/2050	3,400,000	2,514,387	0.08%
mBank SA	0.966	9/21/2027	2,600,000	2,513,569	0.08%
MSCI, Inc.	3.625	11/1/2031	2,876,000	2,495,052	0.08%
Marvell Technology, Inc.	2.450	4/15/2028	2,740,000	2,471,072	0.08%
ABN AMRO Bank NV	6.339	9/18/2027	2,400,000	2,441,915	0.07%
Columbia Pipelines Holding Co. LLC	6.042	8/15/2028	2,375,000	2,428,020	0.07%
Standard Chartered PLC	7.018	2/8/2030	2,250,000	2,382,998	0.07%
Boeing Co.	5.930	5/1/2060	2,490,000	2,336,620	0.07%
Sempra	5.400	8/1/2026	2,290,000	2,297,927	0.07%
BP Capital Markets America, Inc.	4.989	4/10/2034	2,290,000	2,288,579	0.07%
Bank of America Corp.	2.592	4/29/2031	2,630,000	2,268,965	0.07%
NextEra Energy Capital Holdings, Inc.	2.250	6/1/2030	2,645,000	2,251,718	0.07%
L3Harris Technologies, Inc.	5.350	6/1/2034	2,250,000	2,249,275	0.07%
HCA, Inc.	5.600	4/1/2034	2,215,000	2,232,585	0.07%
Sirius XM Radio, Inc.	4.000	7/15/2028	2,440,000	2,232,352	0.07%
Equitable Holdings, Inc.	4.350	4/20/2028	2,285,000	2,214,914	0.07%
SBA Tower Trust	2.836	1/15/2050	2,245,000	2,191,178	0.07%
Greenko Power II Ltd.	4.300	12/13/2028	2,394,000	2,190,620	0.07%
Oracle Corp.	6.150	11/9/2029	2,070,000	2,182,369	0.07%
Celanese U.S. Holdings LLC	6.330	7/15/2029	2,090,000	2,167,788	0.07%
Principal Life Global Funding II	5.100	1/25/2029	2,160,000	2,155,623	0.07%
Goldman Sachs Group, Inc.	2.383	7/21/2032	2,620,000	2,149,797	0.07%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
EIG Pearl Holdings SARL	3.545	8/31/2036	2,520,000	2,148,985	0.07%
BP Capital Markets America, Inc.	4.893	9/11/2033	2,160,000	2,144,446	0.07%
Philip Morris International, Inc.	5.625	9/7/2033	2,090,000	2,139,945	0.07%
Morgan Stanley	1.928	4/28/2032	2,665,000	2,139,839	0.07%
ConocoPhillips Co.	5.700	9/15/2063	2,030,000	2,131,258	0.07%
GLP Capital LP/GLP Financing II, Inc.	5.300	1/15/2029	2,155,000	2,119,522	0.07%
NiSource, Inc.	3.600	5/1/2030	2,298,000	2,117,925	0.06%
Public Service Enterprise Group, Inc.	6.125	10/15/2033	2,000,000	2,103,018	0.06%
Capital One Financial Corp.	3.273	3/1/2030	2,335,000	2,102,732	0.06%
IHS Holding Ltd.	6.250	11/29/2028	2,405,000	2,101,970	0.06%
Celanese U.S. Holdings LLC	6.165	7/15/2027	2,010,000	2,047,749	0.06%
Veralto Corp.	5.350	9/18/2028	2,005,000	2,034,204	0.06%
HSBC Holdings PLC	2.206	8/17/2029	2,300,000	2,015,250	0.06%
Alcon Finance Corp.	2.750	9/23/2026	2,130,000	2,009,850	0.06%
O'Reilly Automotive, Inc.	4.700	6/15/2032	2,048,000	2,002,011	0.06%
Wells Fargo & Co.	4.897	7/25/2033	2,070,000	1,995,672	0.06%
Boeing Co.	5.150	5/1/2030	2,060,000	1,995,553	0.06%
Edison International	5.250	11/15/2028	1,985,000	1,977,940	0.06%
Virginia Electric & Power Co.	5.000	4/1/2033	1,980,000	1,953,318	0.06%
NextEra Energy Capital Holdings, Inc.	1.875	1/15/2027	2,130,000	1,951,023	0.06%
KeySpan Gas East Corp.	5.994	3/6/2033	1,920,000	1,947,305	0.06%
NiSource, Inc.	5.350	4/1/2034	1,935,000	1,924,217	0.06%
Charter Communications Operating LLC/Charter Communications Operating Capital	5.125	7/1/2049	2,480,000	1,919,944	0.06%
L3Harris Technologies, Inc.	5.050	6/1/2029	1,920,000	1,913,574	0.06%
JP Morgan Chase & Co.	2.580	4/22/2032	2,255,000	1,905,166	0.06%
Duke Energy Corp.	2.650	9/1/2026	2,000,000	1,887,557	0.06%
Energean Israel Finance Ltd.	8.500	9/30/2033	1,905,000	1,883,325	0.06%
Puget Energy, Inc.	3.650	5/15/2025	1,925,000	1,879,988	0.06%
BAE Systems PLC	5.125	3/26/2029	1,870,000	1,876,767	0.06%
JP Morgan Chase & Co.	3.960	1/29/2027	1,920,000	1,874,593	0.06%
Arizona Public Service Co.	6.350	12/15/2032	1,750,000	1,869,439	0.06%
Barclays PLC	9.625	12/15/2029	1,760,000	1,866,003	0.06%
Aker BP ASA	2.000	7/15/2026	2,018,000	1,865,494	0.06%
Columbia Pipelines Operating Co. LLC	5.927	8/15/2030	1,815,000	1,863,762	0.06%
Oncor Electric Delivery Co. LLC	5.650	11/15/2033	1,775,000	1,847,225	0.06%
Southern California Gas Co.	5.200	6/1/2033	1,830,000	1,833,695	0.06%
Time Warner Cable LLC	4.500	9/15/2042	2,482,000	1,833,383	0.06%
Patterson-UTI Energy, Inc.	7.150	10/1/2033	1,690,000	1,818,388	0.06%
Bank of America Corp.	1.898	7/23/2031	2,210,000	1,815,066	0.06%
JP Morgan Chase & Co.	6.087	10/23/2029	1,740,000	1,810,024	0.06%
Penske Truck Leasing Co. LP/PTL Finance Corp.	2.700	11/1/2024	1,825,000	1,792,688	0.05%
Tapestry, Inc.	7.350	11/27/2028	1,690,000	1,781,686	0.05%
Howard University	2.701	10/1/2029	2,000,000	1,767,210	0.05%
Athene Holding Ltd.	5.875	1/15/2034	1,760,000	1,764,899	0.05%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Western Midstream Operating LP	6.150	4/1/2033	1,715,000	1,758,995	0.05%
Philip Morris International, Inc.	5.375	2/15/2033	1,740,000	1,754,612	0.05%
Morgan Stanley	2.699	1/22/2031	2,005,000	1,752,922	0.05%
Celanese U.S. Holdings LLC	6.550	11/15/2030	1,665,000	1,751,677	0.05%
AT&T, Inc.	2.550	12/1/2033	2,180,000	1,748,318	0.05%
Duke Energy Corp.	4.500	8/15/2032	1,840,000	1,745,900	0.05%
Otis Worldwide Corp.	2.565	2/15/2030	1,985,000	1,743,150	0.05%
Time Warner Cable Enterprises LLC	8.375	7/15/2033	1,560,000	1,742,717	0.05%
Wells Fargo & Co.	5.499	1/23/2035	1,735,000	1,741,312	0.05%
JP Morgan Chase & Co.	6.070	10/22/2027	1,695,000	1,729,808	0.05%
JP Morgan Chase & Co.	2.545	11/8/2032	2,065,000	1,718,202	0.05%
BPCE SA	5.716	1/18/2030	1,690,000	1,698,776	0.05%
Wells Fargo & Co.	6.303	10/23/2029	1,628,000	1,695,841	0.05%
JP Morgan Chase & Co.	3.509	1/23/2029	1,785,000	1,688,738	0.05%
NiSource, Inc.	5.400	6/30/2033	1,645,000	1,659,965	0.05%
Puget Energy, Inc.	2.379	6/15/2028	1,835,000	1,637,373	0.05%
Rio Tinto Alcan, Inc.	6.125	12/15/2033	1,515,000	1,627,090	0.05%
Bristol-Myers Squibb Co.	5.200	2/22/2034	1,595,000	1,620,776	0.05%
Southern California Edison Co.	5.150	6/1/2029	1,600,000	1,607,440	0.05%
Banco Santander SA	6.350	3/14/2034	1,600,000	1,603,385	0.05%
Cheniere Energy, Inc.	5.650	4/15/2034	1,585,000	1,596,006	0.05%
Taylor Morrison Communities, Inc.	5.125	8/1/2030	1,665,000	1,590,119	0.05%
Haleon U.S. Capital LLC	3.375	3/24/2029	1,710,000	1,590,037	0.05%
Cisco Systems, Inc.	4.950	2/26/2031	1,575,000	1,589,075	0.05%
Targa Resources Corp.	6.150	3/1/2029	1,515,000	1,576,508	0.05%
Eastman Chemical Co.	5.625	2/20/2034	1,560,000	1,572,496	0.05%
Alabama Power Co.	3.450	10/1/2049	2,120,000	1,567,939	0.05%
OTP Bank Nyrt	7.500	5/25/2027	1,525,000	1,567,090	0.05%
Columbia Pipelines Holding Co. LLC	5.681	1/15/2034	1,530,000	1,521,006	0.05%
WMG Acquisition Corp.	3.750	12/1/2029	1,690,000	1,514,946	0.05%
Standard Chartered PLC	7.767	11/16/2028	1,415,000	1,514,500	0.05%
Bank of America Corp.	2.572	10/20/2032	1,820,000	1,511,605	0.05%
Paramount Global	5.250	4/1/2044	2,025,000	1,503,642	0.05%
Dominion Energy, Inc.	3.375	4/1/2030	1,652,000	1,501,923	0.05%
T-Mobile USA, Inc.	5.750	1/15/2034	1,440,000	1,500,941	0.05%
UBS Group AG	3.091	5/14/2032	1,765,000	1,500,693	0.05%
Hess Corp.	7.300	8/15/2031	1,325,000	1,500,514	0.05%
Glencore Funding LLC	5.371	4/4/2029	1,490,000	1,493,755	0.05%
Bank of New York Mellon Corp.	5.188	3/14/2035	1,495,000	1,488,344	0.05%
Discover Financial Services	7.964	11/2/2034	1,308,000	1,482,561	0.05%
National Rural Utilities Cooperative Finance Corp.	5.800	1/15/2033	1,425,000	1,481,342	0.05%
American Tower Corp.	3.800	8/15/2029	1,585,000	1,479,796	0.05%
Crown Castle, Inc.	2.900	3/15/2027	1,580,000	1,478,224	0.05%
Capital One Financial Corp.	1.878	11/2/2027	1,615,000	1,477,992	0.05%
UBS Group AG	5.428	2/8/2030	1,475,000	1,477,911	0.05%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Banca Comerciara Romana SA	7.625	5/19/2027	1,300,000	1,474,866	0.05%
Ashtead Capital, Inc.	4.000	5/1/2028	1,550,000	1,456,769	0.04%
HSBC Holdings PLC	7.399	11/13/2034	1,325,000	1,450,547	0.04%
Intel Corp.	5.150	2/21/2034	1,445,000	1,448,553	0.04%
Crown Castle, Inc.	5.000	1/11/2028	1,460,000	1,444,714	0.04%
Cox Communications, Inc.	2.600	6/15/2031	1,725,000	1,432,325	0.04%
Ovintiv, Inc.	6.625	8/15/2037	1,365,000	1,426,947	0.04%
Deutsche Bank AG	6.819	11/20/2029	1,360,000	1,422,721	0.04%
Bank of America Corp.	5.468	1/23/2035	1,400,000	1,411,106	0.04%
Public Service Electric & Gas Co.	5.450	3/1/2054	1,355,000	1,400,257	0.04%
Crown Castle, Inc.	5.600	6/1/2029	1,375,000	1,394,489	0.04%
Cleco Corporate Holdings LLC	3.375	9/15/2029	1,595,000	1,392,243	0.04%
Capital One Financial Corp.	5.247	7/26/2030	1,410,000	1,388,325	0.04%
Bank of America Corp.	4.376	4/27/2028	1,420,000	1,386,677	0.04%
Qorvo, Inc.	3.375	4/1/2031	1,610,000	1,384,279	0.04%
Metropolitan Life Global Funding I	5.150	3/28/2033	1,375,000	1,377,448	0.04%
Berkshire Hathaway Energy Co.	4.600	5/1/2053	1,585,000	1,375,761	0.04%
Puget Energy, Inc.	4.100	6/15/2030	1,500,000	1,369,795	0.04%
Danske Bank AS	1.621	9/11/2026	1,435,000	1,351,197	0.04%
Credit Agricole SA	6.316	10/3/2029	1,295,000	1,344,072	0.04%
Pacific Gas & Electric Co.	5.900	6/15/2032	1,285,000	1,307,955	0.04%
UBS Group AG	6.442	8/11/2028	1,265,000	1,302,739	0.04%
Philip Morris International, Inc.	5.125	2/13/2031	1,305,000	1,298,388	0.04%
AutoZone, Inc.	6.550	11/1/2033	1,180,000	1,292,890	0.04%
Eversource Energy	5.500	1/1/2034	1,285,000	1,286,270	0.04%
ONEOK, Inc.	6.100	11/15/2032	1,220,000	1,279,256	0.04%
Emera, Inc.	6.750	6/15/2076	1,287,000	1,271,072	0.04%
Ohio Edison Co.	5.500	1/15/2033	1,265,000	1,262,470	0.04%
Ashtead Capital, Inc.	5.800	4/15/2034	1,240,000	1,241,848	0.04%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	4.000	1/15/2032	1,375,000	1,237,231	0.04%
Northrop Grumman Corp.	5.150	5/1/2040	1,260,000	1,235,520	0.04%
JP Morgan Chase & Co.	4.005	4/23/2029	1,285,000	1,232,267	0.04%
Evergy, Inc.	2.900	9/15/2029	1,380,000	1,232,182	0.04%
IPALCO Enterprises, Inc.	3.700	9/1/2024	1,230,000	1,229,606	0.04%
Centene Corp.	2.450	7/15/2028	1,375,000	1,219,005	0.04%
Bristol-Myers Squibb Co.	5.550	2/22/2054	1,180,000	1,218,991	0.04%
BAT Capital Corp.	6.000	2/20/2034	1,200,000	1,215,382	0.04%
Comcast Corp.	2.937	11/1/2056	1,901,000	1,201,398	0.04%
CVS Health Corp.	2.700	8/21/2040	1,715,000	1,192,633	0.04%
T-Mobile USA, Inc.	5.050	7/15/2033	1,205,000	1,191,981	0.04%
PNC Financial Services Group, Inc.	5.676	1/22/2035	1,180,000	1,191,498	0.04%
AES Corp.	3.300	7/15/2025	1,228,000	1,189,702	0.04%
AutoZone, Inc.	4.750	8/1/2032	1,225,000	1,189,371	0.04%
NiSource, Inc.	5.250	3/30/2028	1,180,000	1,188,629	0.04%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Deutsche Bank AG	3.742	1/7/2033	1,435,000	1,186,386	0.04%
Conagra Brands, Inc.	4.850	11/1/2028	1,198,000	1,183,399	0.04%
Discovery Communications LLC	5.300	5/15/2049	1,406,000	1,182,178	0.04%
Patterson-UTI Energy, Inc.	5.150	11/15/2029	1,190,000	1,164,294	0.04%
Diamondback Energy, Inc.	6.250	3/15/2033	1,085,000	1,157,612	0.04%
Goldman Sachs Group, Inc.	3.814	4/23/2029	1,220,000	1,156,415	0.04%
GLP Capital LP/GLP Financing II, Inc.	5.750	6/1/2028	1,155,000	1,156,311	0.04%
Monongahela Power Co.	5.850	2/15/2034	1,125,000	1,156,163	0.04%
Citizens Financial Group, Inc.	5.841	1/23/2030	1,155,000	1,152,797	0.04%
Southwestern Electric Power Co.	5.300	4/1/2033	1,165,000	1,151,904	0.04%
Galaxy Pipeline Assets Bidco Ltd.	2.940	9/30/2040	1,426,740	1,143,841	0.04%
Constellation Software, Inc.	5.461	2/16/2034	1,135,000	1,143,528	0.04%
Investment Energy Resources Ltd.	6.250	4/26/2029	1,180,000	1,140,836	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	3.900	6/1/2052	1,790,000	1,140,043	0.03%
Bank of New York Mellon Corp.	4.975	3/14/2030	1,135,000	1,136,031	0.03%
Columbia Pipelines Operating Co. LLC	6.544	11/15/2053	1,045,000	1,134,366	0.03%
Tyson Foods, Inc.	5.700	3/15/2034	1,115,000	1,128,897	0.03%
Discovery Communications LLC	3.625	5/15/2030	1,245,000	1,113,925	0.03%
Wisconsin Power & Light Co.	5.375	3/30/2034	1,105,000	1,113,126	0.03%
AT&T, Inc.	3.800	12/1/2057	1,529,000	1,108,705	0.03%
Protective Life Global Funding	5.467	12/8/2028	1,065,000	1,084,511	0.03%
Royalty Pharma PLC	2.200	9/2/2030	1,300,000	1,080,885	0.03%
NextEra Energy Capital Holdings, Inc.	4.625	7/15/2027	1,095,000	1,080,190	0.03%
Cisco Systems, Inc.	5.350	2/26/2064	1,050,000	1,077,148	0.03%
Southern California Edison Co.	5.875	12/1/2053	1,020,000	1,052,749	0.03%
Kaiser Foundation Hospitals	3.002	6/1/2051	1,515,000	1,051,471	0.03%
AT&T, Inc.	4.500	5/15/2035	1,120,000	1,047,511	0.03%
Humana, Inc.	5.375	4/15/2031	1,045,000	1,045,975	0.03%
Cheniere Energy Partners LP	4.500	10/1/2029	1,090,000	1,037,610	0.03%
Energear Israel Finance Ltd.	5.875	3/30/2031	1,180,000	1,033,680	0.03%
Consolidated Edison Co. of New York, Inc.	3.200	12/1/2051	1,500,000	1,027,809	0.03%
Xcel Energy, Inc.	4.600	6/1/2032	1,085,000	1,021,615	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	6.834	10/23/2055	1,060,000	1,018,853	0.03%
AbbVie, Inc.	4.950	3/15/2031	1,010,000	1,017,150	0.03%
UBS Group AG	2.095	2/11/2032	1,265,000	1,013,832	0.03%
Danske Bank AS	5.705	3/1/2030	995,000	1,002,179	0.03%
PNC Financial Services Group, Inc.	6.037	10/28/2033	965,000	998,340	0.03%
Western Midstream Operating LP	4.750	8/15/2028	1,015,000	987,367	0.03%
Virginia Electric & Power Co.	5.350	1/15/2054	1,005,000	986,849	0.03%
Deutsche Bank AG	2.311	11/16/2027	1,070,000	977,800	0.03%
Smith & Nephew PLC	5.400	3/20/2034	975,000	971,514	0.03%
Georgia Power Co.	5.250	3/15/2034	960,000	969,329	0.03%
Go Daddy Operating Co. LLC/GD Finance Co., Inc.	3.500	3/1/2029	1,070,000	965,239	0.03%
WMG Acquisition Corp.	3.000	2/15/2031	1,135,000	962,219	0.03%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Southern Co.	3.250	7/1/2026	995,000	956,509	0.03%
Discovery Communications LLC	4.000	9/15/2055	1,395,000	955,491	0.03%
Crown Castle, Inc.	4.300	2/15/2029	995,000	954,180	0.03%
Capital One Financial Corp.	6.312	6/8/2029	925,000	951,745	0.03%
JP Morgan Chase & Co.	4.851	7/25/2028	960,000	951,653	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	2.250	1/15/2029	1,105,000	940,633	0.03%
Intel Corp.	5.900	2/10/2063	885,000	940,602	0.03%
UnitedHealth Group, Inc.	2.750	5/15/2040	1,270,000	935,987	0.03%
Duke Energy Ohio, Inc.	5.550	3/15/2054	935,000	933,255	0.03%
CVS Health Corp.	4.125	4/1/2040	1,105,000	931,838	0.03%
ConocoPhillips Co.	5.550	3/15/2054	900,000	929,695	0.03%
LKQ Corp.	5.750	6/15/2028	910,000	926,439	0.03%
Oglethorpe Power Corp.	4.500	4/1/2047	1,100,000	916,042	0.03%
Hanesbrands, Inc.	4.875	5/15/2026	940,000	915,583	0.03%
Comcast Corp.	2.887	11/1/2051	1,405,000	914,545	0.03%
Aon Corp./Aon Global Holdings PLC	5.350	2/28/2033	895,000	899,752	0.03%
VICI Properties LP/VICI Note Co., Inc.	4.625	12/1/2029	940,000	888,845	0.03%
Duke Energy Progress LLC	4.375	3/30/2044	1,035,000	888,088	0.03%
Southern California Edison Co.	5.950	11/1/2032	835,000	876,378	0.03%
Howard University	3.476	10/1/2041	1,205,000	871,965	0.03%
ConocoPhillips Co.	5.050	9/15/2033	850,000	858,252	0.03%
Duke Energy Indiana LLC	3.250	10/1/2049	1,215,000	853,298	0.03%
New Mountain Finance Corp.	6.875	2/1/2029	855,000	845,581	0.03%
Enbridge, Inc.	2.500	8/1/2033	1,035,000	835,210	0.03%
Alcon Finance Corp.	5.750	12/6/2052	805,000	834,484	0.03%
Duke Energy Corp.	3.750	9/1/2046	1,095,000	828,164	0.03%
Consolidated Edison Co. of New York, Inc.	5.500	3/15/2034	800,000	826,681	0.03%
Arizona Public Service Co.	5.550	8/1/2033	815,000	824,748	0.03%
Southern California Edison Co.	5.750	4/15/2054	800,000	812,432	0.02%
Duke Energy Corp.	5.000	8/15/2052	895,000	811,381	0.02%
Targa Resources Corp.	6.250	7/1/2052	780,000	808,770	0.02%
UBS Group AG	4.194	4/1/2031	870,000	808,491	0.02%
Paramount Global	4.375	3/15/2043	1,190,000	807,787	0.02%
Warnermedia Holdings, Inc.	4.279	3/15/2032	900,000	803,979	0.02%
Bank of America Corp.	3.194	7/23/2030	879,000	798,565	0.02%
Willis North America, Inc.	3.600	5/15/2024	795,000	792,641	0.02%
Public Service Enterprise Group, Inc.	5.200	4/1/2029	790,000	790,295	0.02%
JP Morgan Chase & Co.	3.702	5/6/2030	835,000	782,678	0.02%
Amgen, Inc.	5.250	3/2/2030	765,000	776,940	0.02%
CaixaBank SA	5.673	3/15/2030	775,000	775,369	0.02%
Ingersoll Rand, Inc.	5.700	8/14/2033	755,000	775,041	0.02%
ONEOK, Inc.	3.400	9/1/2029	830,000	764,809	0.02%
Regal Rexnord Corp.	6.300	2/15/2030	745,000	763,002	0.02%
Morgan Stanley	5.449	7/20/2029	755,000	761,568	0.02%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Alcon Finance Corp.	5.375	12/6/2032	745,000	752,222	0.02%
Shell International Finance BV	3.250	4/6/2050	1,035,000	751,990	0.02%
Marsh & McLennan Cos., Inc.	4.750	3/15/2039	790,000	750,624	0.02%
Discovery Communications LLC	5.200	9/20/2047	893,000	748,738	0.02%
Equinor ASA	3.625	4/6/2040	890,000	742,638	0.02%
Capital One Financial Corp.	5.468	2/1/2029	745,000	742,417	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	6.050	8/1/2028	720,000	741,058	0.02%
Oracle Corp.	2.300	3/25/2028	820,000	740,495	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	4.400	7/1/2027	755,000	735,192	0.02%
Pacific Gas & Electric Co.	5.250	3/1/2052	820,000	733,153	0.02%
Philip Morris International, Inc.	5.125	11/17/2027	720,000	724,268	0.02%
Evergy, Inc.	2.450	9/15/2024	710,000	698,939	0.02%
Berkshire Hathaway Energy Co.	1.650	5/15/2031	865,000	693,101	0.02%
Intel Corp.	5.700	2/10/2053	670,000	693,072	0.02%
Oracle Corp.	4.100	3/25/2061	900,000	677,239	0.02%
UnitedHealth Group, Inc.	5.350	2/15/2033	650,000	669,085	0.02%
Corebridge Financial, Inc.	3.850	4/5/2029	715,000	668,731	0.02%
AT&T, Inc.	3.550	9/15/2055	951,000	665,754	0.02%
Duke Energy Progress LLC	4.000	4/1/2052	825,000	655,415	0.02%
Cox Communications, Inc.	3.150	8/15/2024	662,000	655,228	0.02%
Shell International Finance BV	3.000	11/26/2051	955,000	652,715	0.02%
Tapestry, Inc.	7.050	11/27/2025	635,000	648,278	0.02%
Discovery Communications LLC	6.350	6/1/2040	655,000	644,028	0.02%
Wells Fargo & Co.	2.572	2/11/2031	745,000	641,816	0.02%
International Airport Finance SA	12.000	3/15/2033	599,992	635,992	0.02%
Bacardi Ltd./Bacardi-Martini BV	5.400	6/15/2033	630,000	624,953	0.02%
Oracle Corp.	2.950	4/1/2030	690,000	614,489	0.02%
Oracle Corp.	4.000	11/15/2047	780,000	610,111	0.02%
ConocoPhillips Co.	3.800	3/15/2052	763,000	596,328	0.02%
Bank of America Corp.	2.972	2/4/2033	700,000	595,560	0.02%
Aker BP ASA	3.100	7/15/2031	680,000	581,596	0.02%
Edison International	4.125	3/15/2028	590,000	565,544	0.02%
Boeing Co.	5.040	5/1/2027	575,000	564,260	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	5.350	3/30/2029	560,000	560,685	0.02%
Puget Energy, Inc.	4.224	3/15/2032	612,000	554,975	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	5.050	3/30/2029	575,000	554,371	0.02%
Warnermedia Holdings, Inc.	5.391	3/15/2062	660,000	549,122	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	3.700	4/1/2051	875,000	541,623	0.02%
Standard Industries, Inc.	3.375	1/15/2031	640,000	537,372	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	3.850	4/1/2061	890,000	528,228	0.02%
Athene Global Funding	2.500	3/24/2028	590,000	526,578	0.02%
AGCO Corp.	5.800	3/21/2034	520,000	526,493	0.02%
ConocoPhillips Co.	4.025	3/15/2062	655,000	519,951	0.02%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Morgan Stanley	4.431	1/23/2030	530,000	513,596	0.02%
Southern Co. Gas Capital Corp.	5.750	9/15/2033	490,000	507,722	0.02%
Corebridge Financial, Inc.	6.050	9/15/2033	485,000	500,242	0.02%
ERAC USA Finance LLC	5.000	2/15/2029	495,000	496,180	0.02%
Duke Energy Carolinas LLC	4.250	12/15/2041	575,000	495,582	0.02%
Public Service Enterprise Group, Inc.	5.450	4/1/2034	490,000	491,450	0.02%
Pacific Gas & Electric Co.	4.400	3/1/2032	530,000	488,512	0.01%
Alcon Finance Corp.	3.000	9/23/2029	540,000	487,617	0.01%
UnitedHealth Group, Inc.	3.500	8/15/2039	590,000	486,678	0.01%
AutoZone, Inc.	4.750	2/1/2033	500,000	483,390	0.01%
CommonSpirit Health	3.347	10/1/2029	520,000	477,261	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	3.500	3/1/2042	713,000	476,688	0.01%
Shell International Finance BV	2.875	11/26/2041	640,000	475,140	0.01%
UnitedHealth Group, Inc.	6.050	2/15/2063	430,000	473,675	0.01%
AbbVie, Inc.	5.400	3/15/2054	450,000	463,118	0.01%
Tapestry, Inc.	7.700	11/27/2030	431,000	459,279	0.01%
Georgia Power Co.	4.700	5/15/2032	465,000	453,965	0.01%
Georgia Power Co.	4.950	5/17/2033	455,000	449,074	0.01%
Kaiser Foundation Hospitals	2.810	6/1/2041	605,000	447,092	0.01%
Westinghouse Air Brake Technologies Corp.	5.611	3/11/2034	435,000	440,683	0.01%
Humana, Inc.	5.750	12/1/2028	425,000	435,745	0.01%
Open Text Corp.	3.875	2/15/2028	440,000	407,693	0.01%
Macquarie Airfinance Holdings Ltd.	6.400	3/26/2029	385,000	391,033	0.01%
AGCO Corp.	5.450	3/21/2027	385,000	386,982	0.01%
Fifth Third Bancorp	5.631	1/29/2032	370,000	370,690	0.01%
HSBC Holdings PLC	6.161	3/9/2029	355,000	364,904	0.01%
UnitedHealth Group, Inc.	4.950	5/15/2062	385,000	360,111	0.01%
Georgia Power Co.	4.300	3/15/2042	410,000	357,668	0.01%
American Tower Corp.	2.700	4/15/2031	420,000	355,770	0.01%
Macquarie Airfinance Holdings Ltd.	6.500	3/26/2031	335,000	341,046	0.01%
Pacific Gas & Electric Co.	5.450	6/15/2027	333,000	334,093	0.01%
Duke Energy Indiana LLC	2.750	4/1/2050	525,000	333,280	0.01%
ONEOK, Inc.	3.100	3/15/2030	370,000	330,793	0.01%
NiSource, Inc.	3.490	5/15/2027	345,000	329,206	0.01%
Intesa Sanpaolo SpA	7.778	6/20/2054	295,000	314,847	0.01%
Wells Fargo & Co.	4.808	7/25/2028	315,000	310,592	0.01%
Boeing Co.	5.805	5/1/2050	325,000	308,646	0.01%
Tyson Foods, Inc.	5.400	3/15/2029	305,000	307,696	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	4.875	2/1/2031	320,000	306,117	0.01%
HCA, Inc.	5.450	4/1/2031	300,000	301,826	0.01%
Union Electric Co.	4.000	4/1/2048	370,000	295,331	0.01%
Goldman Sachs Group, Inc.	4.223	5/1/2029	305,000	293,719	0.01%
Intel Corp.	3.100	2/15/2060	450,000	285,398	0.01%
AIB Group PLC	5.871	3/28/2035	275,000	276,238	0.01%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Open Text Holdings, Inc.	4.125	12/1/2031	310,000	271,991	0.01%
Intel Corp.	5.600	2/21/2054	265,000	270,565	0.01%
Discovery Communications LLC	4.125	5/15/2029	281,000	263,561	0.01%
Alabama Power Co.	4.150	8/15/2044	310,000	261,819	0.01%
Evergy Metro, Inc.	2.250	6/1/2030	305,000	260,110	0.01%
Equinor ASA	3.700	4/6/2050	325,000	257,308	0.01%
Bacardi Ltd./Bacardi-Martini BV	5.250	1/15/2029	250,000	247,652	0.01%
Cenovus Energy, Inc.	2.650	1/15/2032	295,000	244,899	0.01%
Comcast Corp.	3.200	7/15/2036	295,000	242,524	0.01%
Crown Castle, Inc.	3.800	2/15/2028	210,000	198,925	0.01%
Royalty Pharma PLC	3.300	9/2/2040	250,000	185,954	0.01%
BP Capital Markets America, Inc.	2.939	6/4/2051	271,000	180,826	0.01%
Constellation Software, Inc.	5.158	2/16/2029	180,000	179,904	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	5.750	4/1/2048	200,000	168,863	0.01%
Warnermedia Holdings, Inc.	5.050	3/15/2042	180,000	154,741	0.00%
Wells Fargo & Co.	5.389	4/24/2034	150,000	149,021	0.00%
EQM Midstream Partners LP	6.500	7/1/2027	145,000	146,273	0.00%
EQM Midstream Partners LP	5.500	7/15/2028	135,000	133,149	0.00%
Bank of America Corp.	3.419	12/20/2028	140,000	131,258	0.00%
AT&T, Inc.	3.650	9/15/2059	177,000	123,620	0.00%
Dominion Energy, Inc.	6.300	3/15/2033	115,000	121,264	0.00%
Continental Resources, Inc.	4.375	1/15/2028	95,000	91,854	0.00%
Oracle Corp.	4.125	5/15/2045	105,000	84,781	0.00%
Centene Corp.	4.250	12/15/2027	75,000	71,550	0.00%
WEA Finance LLC	3.500	6/15/2029	70,000	61,897	0.00%
Cleco Corporate Holdings LLC	4.973	5/1/2046	70,000	58,519	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	3.150	5/1/2027	40,000	37,819	0.00%
Oracle Corp.	4.000	7/15/2046	40,000	31,438	0.00%
JP Morgan Chase & Co.	1.470	9/22/2027	25,000	22,806	0.00%
FOREIGN CURRENCY					
EURO CURRENCY			266,873	287,916	0.01%
POUND STERLING			164,121	207,146	0.01%
CANADIAN DOLLAR			46	34	0.00%
COLOMBIAN PESO			0.49	0.00	0.00%
BRAZILIAN REAL			(0.79)	(0.16)	0.00%
AUSTRALIAN DOLLAR			(58)	(38)	0.00%
FOREIGN GOVERNMENT OBLIGATIONS					
Brazil Notas do Tesouro Nacional	10.000	1/1/2031	68,742,000	13,144,536	0.40%
Mexico Government International Bonds	6.000	5/7/2036	10,815,000	10,824,048	0.33%
Romania Government International Bonds	2.750	4/14/2041	11,590,000	8,521,388	0.26%
Saudi Government International Bonds	5.750	1/16/2054	7,570,000	7,476,889	0.23%
Indonesia Government International Bonds	1.100	3/12/2033	7,745,000	6,618,628	0.20%
Hungary Government International Bonds	1.625	4/28/2032	7,085,000	6,245,781	0.19%
Philippines Government International Bonds	1.200	4/28/2033	4,820,000	4,160,565	0.13%
Hungary Government International Bonds	6.125	5/22/2028	3,785,000	3,875,113	0.12%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
North Macedonia Government International Bonds	2.750	1/18/2025	3,645,000	3,851,794	0.12%
North Macedonia Government International Bonds	3.675	6/3/2026	3,615,000	3,776,949	0.12%
Romania Government International Bonds	2.625	12/2/2040	5,115,000	3,759,574	0.12%
Chile Government International Bonds	4.950	1/5/2036	3,240,000	3,133,157	0.10%
Bermuda Government International Bonds	5.000	7/15/2032	3,010,000	2,895,620	0.09%
Colombia Government International Bonds	5.000	6/15/2045	3,900,000	2,821,259	0.09%
Ivory Coast Government International Bonds	4.875	1/30/2032	2,850,000	2,644,261	0.08%
Romania Government International Bonds	5.875	1/30/2029	2,074,000	2,071,926	0.06%
Costa Rica Government International Bonds	6.550	4/3/2034	1,995,000	2,062,338	0.06%
Colombia Government International Bonds	5.200	5/15/2049	2,740,000	2,009,789	0.06%
Romania Government International Bonds	6.375	1/30/2034	1,674,000	1,696,013	0.05%
Saudi Government International Bonds	2.000	7/9/2039	1,750,000	1,440,912	0.04%
Chile Government International Bonds	1.250	1/22/2051	2,245,000	1,356,330	0.04%
Israel Government International Bonds	5.750	3/12/2054	1,390,000	1,331,870	0.04%
Angola Government International Bonds	8.000	11/26/2029	1,305,000	1,213,650	0.04%
Bank Gospodarstwa Krajowego	5.375	5/22/2033	1,180,000	1,172,675	0.04%
Mexico Government International Bonds	6.400	5/7/2054	1,075,000	1,071,348	0.03%
Panama Government International Bonds	6.875	1/31/2036	1,025,000	1,012,186	0.03%
Angola Government International Bonds	8.750	4/14/2032	1,000,000	917,690	0.03%
Philippines Government International Bonds	1.750	4/28/2041	1,120,000	847,002	0.03%
Bermuda Government International Bonds	2.375	8/20/2030	980,000	817,614	0.03%
Mexico Government International Bonds	3.500	2/12/2034	940,000	782,280	0.02%
Hungary Government International Bonds	5.500	3/26/2036	805,000	780,850	0.02%
Saudi Government International Bonds	5.000	1/18/2053	835,000	745,705	0.02%
Angola Government International Bonds	8.750	4/14/2032	805,000	738,740	0.02%
Mexico Government International Bonds	6.338	5/4/2053	495,000	488,666	0.01%
Indonesia Government International Bonds	2.150	7/18/2024	290,000	310,434	0.01%
Panama Government International Bonds	6.853	3/28/2054	301,000	277,672	0.01%
Panama Government International Bonds	4.500	4/16/2050	299,000	205,126	0.01%
MUNICIPAL BONDS					
Philadelphia Auth for Industrial Dev, PA, Rev	6.550	10/15/2028	5,345,000	5,739,045	0.18%
County of Riverside, CA, Rev	3.070	2/15/2028	5,895,000	5,579,921	0.17%
Metropolitan Transportation Auth, NY, Rev	5.175	11/15/2049	5,875,000	5,447,445	0.17%
State Board of Administration Finance Corp., FL, Rev	1.258	7/1/2025	5,580,000	5,319,797	0.16%
New York Transportation Dev Corp., NY, Rev	4.248	9/1/2035	5,390,000	5,227,109	0.16%
Texas Natural Gas Securitization Finance Corp., TX, Rev	5.102	4/1/2035	4,155,000	4,191,341	0.13%
Chicago Board of Education, IL, GO	6.319	11/1/2029	2,965,000	2,944,881	0.09%
Metropolitan Transportation Auth, NY, Rev	5.000	11/15/2050	2,540,000	2,639,387	0.08%
Municipal Electric Auth of Georgia, GA, Rev	6.637	4/1/2057	1,285,000	1,480,144	0.05%
Chicago Board of Education, IL, GO	6.138	12/1/2039	1,145,000	1,074,417	0.03%
Chicago Transit Auth Sales Tax Receipts Fund, IL, Rev	3.912	12/1/2040	965,000	833,083	0.03%
State of Illinois, IL, GO	6.875	7/1/2025	420,000	423,464	0.01%
PREFERRED STOCKS					
U.S. Bancorp	6.580		469	396,047	0.01%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
SENIOR FLOATING RATE INTERESTS					
PES Holdings LLC	1.500	12/31/2024	337,580	3,376	0.00%
SHORT-TERM INVESTMENTS					
Fixed Income Clearing Corp.		4/1/2024	23,601,722	23,601,722	0.72%
U.S. GOVERNMENT AGENCIES					
Uniform Mortgage-Backed Security	6.000	4/11/2054	262,445,000	264,978,951	8.13%
Uniform Mortgage-Backed Security	6.000	5/15/2054	112,470,000	113,533,950	3.48%
Uniform Mortgage-Backed Security	4.500	4/11/2054	105,621,000	100,669,963	3.09%
Uniform Mortgage-Backed Security	5.500	4/11/2054	93,283,000	92,884,907	2.85%
Government National Mortgage Association	5.500	4/18/2054	47,950,000	47,935,857	1.47%
Federal Home Loan Mortgage Corp.	5.000	9/1/2052	46,131,209	45,083,014	1.38%
Federal National Mortgage Association	5.000	9/1/2052	45,641,160	44,604,094	1.37%
Uniform Mortgage-Backed Security	2.000	4/11/2054	53,672,000	42,514,028	1.30%
Government National Mortgage Association	2.000	4/18/2054	46,175,000	37,874,265	1.16%
Uniform Mortgage-Backed Security	5.000	4/11/2054	26,000,000	25,388,361	0.78%
Uniform Mortgage-Backed Security	7.000	5/15/2054	21,695,000	22,347,114	0.69%
Government National Mortgage Association	3.500	4/18/2054	24,313,000	22,146,681	0.68%
Uniform Mortgage-Backed Security	2.500	4/11/2054	25,741,000	21,301,754	0.65%
Federal Home Loan Mortgage Corp.	5.500	12/1/2053	16,461,864	16,390,198	0.50%
Uniform Mortgage-Backed Security	7.000	4/11/2054	12,520,000	12,908,067	0.40%
Government National Mortgage Association	3.000	4/20/2051	12,514,232	11,080,581	0.34%
Federal National Mortgage Association	2.000	3/1/2051	12,416,470	9,876,370	0.30%
Federal National Mortgage Association	2.500	5/1/2051	11,384,957	9,553,591	0.29%
Government National Mortgage Association	3.000	12/20/2051	10,805,992	9,544,278	0.29%
Federal National Mortgage Association	7.000	9/1/2053	9,181,892	9,469,248	0.29%
Government National Mortgage Association	2.500	10/20/2051	10,573,386	9,018,013	0.28%
Federal National Mortgage Association	2.000	4/1/2051	10,820,846	8,607,391	0.26%
Federal National Mortgage Association	2.500	11/1/2051	9,713,751	8,162,107	0.25%
Federal National Mortgage Association	2.500	10/1/2051	9,718,286	8,097,028	0.25%
Federal Home Loan Mortgage Corp.	8.670	6/25/2043	7,475,000	7,904,813	0.24%
Federal National Mortgage Association	5.500	12/1/2052	7,612,050	7,600,859	0.23%
Uniform Mortgage-Backed Security	2.500	4/16/2039	7,535,000	6,859,868	0.21%
Federal Home Loan Mortgage Corp.	8.820	5/25/2043	6,410,000	6,763,340	0.21%
Federal National Mortgage Association	2.000	2/1/2051	8,376,103	6,678,154	0.20%
Government National Mortgage Association	4.500	10/20/2052	6,924,821	6,662,264	0.20%
Federal National Mortgage Association	5.000	1/1/2053	6,781,587	6,625,922	0.20%
Federal National Mortgage Association	2.500	5/1/2051	7,424,763	6,176,719	0.19%
Federal National Mortgage Association	2.500	5/1/2051	6,609,758	5,552,626	0.17%
Federal National Mortgage Association	4.000	10/1/2048	5,656,913	5,332,046	0.16%
Federal Home Loan Mortgage Corp.	3.000	12/1/2046	6,021,246	5,308,894	0.16%
Federal Home Loan Mortgage Corp.	2.000	3/1/2051	6,275,309	4,982,307	0.15%
Federal National Mortgage Association	2.500	11/1/2051	5,859,926	4,957,025	0.15%
Federal Home Loan Mortgage Corp.	2.500	7/1/2050	5,931,877	4,956,569	0.15%
Federal National Mortgage Association	6.500	11/1/2053	4,751,904	4,890,260	0.15%
Federal National Mortgage Association	4.000	4/1/2049	5,200,909	4,884,735	0.15%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	2.000	12/1/2040	5,759,996	4,871,990	0.15%
Government National Mortgage Association	5.000	6/15/2052	4,879,373	4,804,206	0.15%
Federal National Mortgage Association	5.000	10/1/2052	4,785,743	4,677,371	0.14%
Federal National Mortgage Association	2.500	5/1/2051	5,574,851	4,645,557	0.14%
Federal National Mortgage Association	3.000	11/1/2051	5,320,357	4,605,973	0.14%
Federal National Mortgage Association	4.000	6/1/2048	4,812,599	4,557,252	0.14%
Federal Home Loan Mortgage Corp.	9.820	6/25/2042	4,090,000	4,422,757	0.14%
Federal National Mortgage Association	3.500	2/1/2048	4,771,468	4,377,706	0.13%
Federal National Mortgage Association	3.500	9/1/2057	4,858,560	4,316,979	0.13%
Government National Mortgage Association	2.000	12/20/2050	5,152,911	4,231,515	0.13%
Government National Mortgage Association	5.000	4/18/2054	4,285,000	4,214,339	0.13%
Federal National Mortgage Association	2.000	5/1/2051	5,283,347	4,210,140	0.13%
Government National Mortgage Association	2.000	11/20/2050	5,019,389	4,117,994	0.13%
Government National Mortgage Association	3.000	9/20/2051	4,619,652	4,082,638	0.13%
Federal National Mortgage Association	5.500	6/1/2053	4,087,382	4,074,957	0.12%
Federal National Mortgage Association	4.500	3/1/2053	4,239,121	4,040,401	0.12%
Federal National Mortgage Association	5.500	11/1/2053	4,042,351	4,024,755	0.12%
Federal Home Loan Mortgage Corp.	5.355	1/25/2029	3,901,000	4,008,040	0.12%
Government National Mortgage Association	4.000	7/20/2048	4,221,273	3,982,633	0.12%
Federal National Mortgage Association	2.000	12/1/2050	4,941,792	3,943,958	0.12%
Federal Home Loan Mortgage Corp.	2.500	4/1/2052	4,741,336	3,937,873	0.12%
Federal Home Loan Mortgage Corp.	3.500	8/15/2045	4,236,762	3,921,222	0.12%
Uniform Mortgage-Backed Security	3.000	4/16/2039	4,210,000	3,920,430	0.12%
Federal National Mortgage Association	2.000	4/1/2051	4,886,324	3,894,776	0.12%
Government National Mortgage Association	2.500	10/20/2049	4,473,567	3,879,918	0.12%
Federal Home Loan Mortgage Corp.	5.500	2/1/2053	3,788,360	3,787,263	0.12%
Federal Home Loan Mortgage Corp.	2.000	4/1/2051	4,705,825	3,748,310	0.11%
Federal National Mortgage Association	2.000	2/1/2051	4,605,326	3,674,381	0.11%
Federal National Mortgage Association	3.000	9/1/2051	4,185,739	3,634,385	0.11%
Federal National Mortgage Association	2.500	6/1/2040	4,092,816	3,579,012	0.11%
Federal National Mortgage Association	5.065	12/1/2028	3,515,000	3,563,728	0.11%
Federal National Mortgage Association	3.500	4/1/2052	3,900,775	3,536,568	0.11%
Federal Home Loan Mortgage Corp.	8.670	5/25/2042	3,377,000	3,527,768	0.11%
Federal National Mortgage Association	2.000	3/1/2051	4,415,100	3,512,205	0.11%
Government National Mortgage Association	2.000	10/20/2050	4,268,848	3,505,082	0.11%
Federal National Mortgage Association	5.000	1/1/2053	3,574,772	3,493,498	0.11%
Federal National Mortgage Association	2.000	6/1/2036	3,861,498	3,449,218	0.11%
Federal National Mortgage Association	2.000	3/1/2051	4,320,212	3,444,441	0.11%
Federal National Mortgage Association	4.000	4/1/2050	3,653,700	3,436,860	0.11%
Uniform Mortgage-Backed Security	3.500	4/16/2039	3,605,000	3,428,407	0.11%
Federal Home Loan Mortgage Corp.	2.000	4/1/2052	4,259,723	3,424,845	0.11%
Federal National Mortgage Association	2.500	6/1/2051	4,068,328	3,383,626	0.10%
Federal National Mortgage Association	2.500	10/1/2050	3,956,900	3,334,498	0.10%
Federal National Mortgage Association	5.000	10/1/2052	3,401,266	3,323,458	0.10%
Federal National Mortgage Association	3.500	8/1/2043	3,556,674	3,292,907	0.10%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal Home Loan Mortgage Corp.	8.720	10/25/2041	3,165,000	3,274,781	0.10%
Government National Mortgage Association	3.000	8/20/2051	3,661,528	3,232,288	0.10%
Federal National Mortgage Association	5.500	2/1/2054	3,201,743	3,187,809	0.10%
Federal Home Loan Mortgage Corp.	8.970	11/25/2041	3,019,000	3,143,399	0.10%
Government National Mortgage Association	3.000	1/16/2044	3,554,361	3,143,114	0.10%
Federal National Mortgage Association	3.000	10/1/2051	3,555,116	3,099,362	0.10%
Federal Home Loan Mortgage Corp.	9.020	9/25/2042	2,890,000	3,063,221	0.09%
Federal National Mortgage Association	5.000	10/1/2052	3,112,608	3,039,236	0.09%
Federal National Mortgage Association	2.000	3/1/2051	3,752,445	3,007,240	0.09%
Federal Home Loan Mortgage Corp.	3.000	10/1/2051	3,427,418	2,987,199	0.09%
Federal Home Loan Mortgage Corp.	3.000	11/1/2046	3,319,079	2,931,470	0.09%
Federal National Mortgage Association	2.500	11/1/2051	3,511,002	2,928,846	0.09%
Government National Mortgage Association	2.500	11/20/2049	3,327,850	2,852,729	0.09%
Federal National Mortgage Association	5.500	11/1/2052	2,835,108	2,831,231	0.09%
Federal Home Loan Mortgage Corp.	6.500	11/1/2053	2,731,324	2,810,849	0.09%
Government National Mortgage Association	3.000	10/20/2051	3,174,774	2,802,593	0.09%
Federal Home Loan Mortgage Corp.	3.000	10/1/2032	2,963,875	2,800,741	0.09%
Uniform Mortgage-Backed Security	6.500	4/11/2054	2,730,000	2,790,162	0.09%
Federal Home Loan Mortgage Corp.	1.000	2/25/2051	3,322,666	2,782,793	0.09%
Federal National Mortgage Association	2.500	1/1/2057	3,343,141	2,767,278	0.08%
Federal Home Loan Mortgage Corp.	9.320	7/25/2042	2,585,000	2,747,999	0.08%
Federal Home Loan Mortgage Corp.	2.500	3/25/2052	3,123,378	2,739,138	0.08%
Federal Home Loan Mortgage Corp.	2.000	12/1/2041	3,248,003	2,730,013	0.08%
Government National Mortgage Association	2.500	9/20/2051	3,168,788	2,703,968	0.08%
Federal Home Loan Mortgage Corp.	2.500	11/1/2050	3,228,511	2,694,631	0.08%
Federal National Mortgage Association	3.500	12/1/2046	2,890,632	2,662,140	0.08%
Federal Home Loan Mortgage Corp.	2.000	3/1/2051	3,190,161	2,576,054	0.08%
Federal National Mortgage Association	3.000	6/1/2043	2,843,114	2,534,233	0.08%
Federal Home Loan Mortgage Corp.	2.000	3/1/2051	3,150,506	2,505,217	0.08%
Federal Home Loan Mortgage Corp.	8.220	4/25/2042	2,422,000	2,503,876	0.08%
Federal National Mortgage Association	4.190	4/1/2028	2,550,000	2,495,952	0.08%
Federal Home Loan Mortgage Corp.	5.000	8/1/2052	2,528,939	2,470,689	0.08%
Federal National Mortgage Association	3.000	1/25/2045	2,824,110	2,470,152	0.08%
Federal Home Loan Mortgage Corp.	2.000	5/1/2041	2,888,193	2,440,043	0.07%
Federal National Mortgage Association	5.500	10/1/2052	2,423,445	2,417,379	0.07%
Federal National Mortgage Association	2.500	9/1/2050	2,888,717	2,410,941	0.07%
Federal Home Loan Mortgage Corp.	2.500	9/1/2050	2,873,501	2,408,756	0.07%
Federal National Mortgage Association	5.000	2/1/2053	2,455,121	2,398,157	0.07%
Federal National Mortgage Association	2.000	9/1/2050	2,970,289	2,380,441	0.07%
Government National Mortgage Association	3.000	12/20/2052	2,679,807	2,365,443	0.07%
Federal National Mortgage Association	6.000	5/1/2053	2,306,510	2,361,848	0.07%
Federal National Mortgage Association	3.520	11/1/2032	2,570,000	2,356,104	0.07%
Federal National Mortgage Association	4.460	5/1/2028	2,380,890	2,352,620	0.07%
Federal Home Loan Mortgage Corp.	2.500	7/1/2050	2,795,472	2,342,889	0.07%
Federal Home Loan Mortgage Corp.	8.570	4/25/2043	2,220,000	2,326,932	0.07%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	3.000	8/1/2051	2,670,251	2,318,853	0.07%
Federal Home Loan Mortgage Corp.	6.000	12/1/2052	2,260,705	2,304,101	0.07%
Federal Home Loan Mortgage Corp.	2.000	5/1/2036	2,548,586	2,273,339	0.07%
Federal National Mortgage Association	3.000	12/1/2050	2,601,156	2,263,720	0.07%
Federal National Mortgage Association	2.500	5/1/2051	2,715,836	2,263,121	0.07%
Government National Mortgage Association	2.500	3/20/2051	2,631,974	2,247,841	0.07%
Federal National Mortgage Association	3.500	12/25/2058	2,513,541	2,237,415	0.07%
Federal National Mortgage Association	2.000	8/1/2036	2,498,096	2,228,254	0.07%
Federal Home Loan Mortgage Corp.	4.000	4/1/2049	2,366,930	2,220,537	0.07%
Federal National Mortgage Association	4.000	6/1/2052	2,343,450	2,180,270	0.07%
Federal Home Loan Mortgage Corp.	2.000	10/1/2050	2,726,982	2,177,256	0.07%
Government National Mortgage Association	3.000	2/20/2052	2,379,367	2,139,737	0.07%
Federal National Mortgage Association	3.000	8/1/2050	2,457,822	2,138,976	0.07%
Federal National Mortgage Association	2.500	1/1/2052	2,525,680	2,122,205	0.07%
Federal Home Loan Mortgage Corp.	2.000	5/1/2051	2,626,823	2,121,360	0.07%
Federal National Mortgage Association	2.000	2/1/2051	2,603,649	2,089,438	0.06%
Federal National Mortgage Association	4.500	1/1/2051	2,136,173	2,073,064	0.06%
Federal Home Loan Mortgage Corp.	2.500	3/1/2051	2,473,159	2,062,799	0.06%
Federal National Mortgage Association	2.000	5/1/2051	2,578,996	2,052,537	0.06%
Federal National Mortgage Association	2.500	11/1/2050	2,453,225	2,037,782	0.06%
Federal National Mortgage Association	3.000	5/1/2052	2,326,146	2,023,587	0.06%
Federal National Mortgage Association	2.500	7/1/2051	2,412,765	2,014,147	0.06%
Federal National Mortgage Association	1.500	4/1/2052	2,597,311	1,959,796	0.06%
Federal National Mortgage Association	4.030	6/1/2028	2,011,524	1,953,681	0.06%
Government National Mortgage Association	2.000	8/20/2051	2,327,498	1,951,800	0.06%
Federal National Mortgage Association	2.500	12/1/2051	2,325,433	1,947,204	0.06%
Federal National Mortgage Association	2.500	4/1/2052	2,335,141	1,945,577	0.06%
Federal National Mortgage Association	3.000	5/1/2051	2,202,202	1,938,857	0.06%
Federal Home Loan Mortgage Corp.	1.500	11/1/2051	2,568,347	1,938,294	0.06%
Federal Home Loan Mortgage Corp.	4.000	9/15/2041	2,009,297	1,924,135	0.06%
Federal Home Loan Mortgage Corp.	4.000	7/1/2049	2,040,011	1,922,837	0.06%
Government National Mortgage Association	3.500	8/20/2047	2,079,433	1,919,467	0.06%
Federal Home Loan Mortgage Corp.	2.000	2/1/2051	2,361,396	1,906,661	0.06%
Federal National Mortgage Association	4.500	12/1/2037	1,912,406	1,898,903	0.06%
Federal National Mortgage Association	4.000	1/1/2049	1,953,894	1,843,985	0.06%
Federal National Mortgage Association	2.000	8/1/2051	2,269,593	1,840,406	0.06%
Federal Home Loan Mortgage Corp.	5.000	4/1/2053	1,863,870	1,833,613	0.06%
Uniform Mortgage-Backed Security	3.500	4/11/2054	2,025,000	1,814,195	0.06%
Federal National Mortgage Association	3.000	12/1/2051	2,087,723	1,812,987	0.06%
Government National Mortgage Association	4.500	9/20/2049	1,864,569	1,808,120	0.06%
Federal National Mortgage Association	2.500	3/1/2052	2,142,560	1,783,739	0.05%
Federal National Mortgage Association	3.500	5/1/2058	1,995,761	1,773,266	0.05%
Government National Mortgage Association	3.500	2/20/2047	1,906,228	1,760,941	0.05%
Federal Home Loan Mortgage Corp.	3.500	5/15/2043	1,953,828	1,742,282	0.05%
Government National Mortgage Association	3.500	6/20/2046	1,883,235	1,741,782	0.05%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	4.410	4/1/2030	1,740,000	1,708,854	0.05%
Federal National Mortgage Association	2.000	9/1/2040	2,008,999	1,705,143	0.05%
Government National Mortgage Association	3.500	3/20/2044	1,828,280	1,697,586	0.05%
Federal National Mortgage Association	2.000	9/1/2036	1,898,763	1,693,647	0.05%
Federal National Mortgage Association	3.000	10/1/2050	1,904,136	1,656,530	0.05%
Federal Home Loan Mortgage Corp.	2.000	4/1/2051	2,058,281	1,640,129	0.05%
Federal National Mortgage Association	2.500	7/1/2050	1,926,501	1,628,714	0.05%
Government National Mortgage Association	4.500	8/20/2052	1,690,869	1,627,194	0.05%
Federal National Mortgage Association	3.000	10/1/2051	1,872,454	1,617,157	0.05%
Federal Home Loan Mortgage Corp.	3.500	1/1/2048	1,742,005	1,592,056	0.05%
Federal Home Loan Mortgage Corp.	3.500	12/15/2046	1,729,427	1,575,950	0.05%
Government National Mortgage Association	5.000	5/20/2040	1,560,301	1,573,814	0.05%
Federal National Mortgage Association	3.000	4/1/2052	1,800,164	1,566,504	0.05%
Federal Home Loan Mortgage Corp.	4.000	4/1/2049	1,659,953	1,565,785	0.05%
Federal National Mortgage Association	2.000	4/1/2041	1,833,954	1,549,718	0.05%
Federal National Mortgage Association	2.500	3/1/2052	1,858,098	1,547,301	0.05%
Federal National Mortgage Association	4.000	8/1/2051	1,627,541	1,523,094	0.05%
Government National Mortgage Association	4.000	2/20/2045	1,573,869	1,511,895	0.05%
Federal Home Loan Mortgage Corp.	2.500	10/1/2051	1,812,241	1,510,647	0.05%
Federal National Mortgage Association	3.000	3/1/2037	1,629,420	1,497,978	0.05%
Federal Home Loan Mortgage Corp.	2.500	7/1/2050	1,762,249	1,472,322	0.05%
Federal National Mortgage Association	2.500	1/1/2051	1,749,181	1,471,951	0.05%
Government National Mortgage Association	4.500	9/20/2052	1,522,136	1,464,501	0.04%
Federal National Mortgage Association	2.500	6/1/2050	1,742,575	1,455,808	0.04%
Federal National Mortgage Association	1.500	10/1/2051	1,914,063	1,445,245	0.04%
Federal Home Loan Mortgage Corp.	3.000	5/1/2052	1,658,727	1,444,519	0.04%
Federal National Mortgage Association	2.000	10/1/2041	1,704,362	1,434,719	0.04%
Federal National Mortgage Association	1.500	11/1/2051	1,895,786	1,430,948	0.04%
Federal Home Loan Mortgage Corp.	2.500	6/1/2050	1,703,376	1,426,831	0.04%
Federal National Mortgage Association	1.500	9/1/2051	1,889,627	1,426,813	0.04%
Government National Mortgage Association	3.500	7/20/2049	1,503,609	1,384,361	0.04%
Federal National Mortgage Association	2.500	4/1/2050	1,639,710	1,369,863	0.04%
Federal National Mortgage Association	3.000	1/1/2052	1,574,618	1,366,473	0.04%
Federal National Mortgage Association	3.000	9/1/2048	1,550,075	1,365,102	0.04%
Federal Home Loan Mortgage Corp.	5.000	8/1/2052	1,381,959	1,350,426	0.04%
Federal National Mortgage Association	3.500	9/1/2047	1,478,944	1,350,026	0.04%
Federal National Mortgage Association	3.500	7/1/2048	1,437,200	1,311,948	0.04%
Federal National Mortgage Association	2.000	2/1/2042	1,545,795	1,308,138	0.04%
Federal Home Loan Mortgage Corp.	5.500	2/1/2054	1,301,435	1,295,769	0.04%
Federal Home Loan Mortgage Corp.	3.000	11/1/2036	1,406,665	1,295,581	0.04%
Federal Home Loan Mortgage Corp.	3.000	1/1/2037	1,387,543	1,277,563	0.04%
Federal National Mortgage Association	2.500	9/1/2051	1,528,340	1,273,387	0.04%
Federal National Mortgage Association	2.500	11/1/2051	1,507,074	1,266,367	0.04%
Government National Mortgage Association	5.000	6/20/2040	1,235,734	1,246,437	0.04%
Federal National Mortgage Association	2.500	10/1/2051	1,499,843	1,245,859	0.04%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	2.000	10/1/2041	1,454,950	1,224,241	0.04%
Federal National Mortgage Association	5.500	11/1/2052	1,225,134	1,222,786	0.04%
Federal National Mortgage Association	2.000	12/1/2050	1,503,185	1,207,457	0.04%
Federal National Mortgage Association	2.000	5/1/2036	1,345,879	1,200,505	0.04%
Federal Home Loan Mortgage Corp.	2.500	5/1/2050	1,417,998	1,193,294	0.04%
Federal Home Loan Mortgage Corp.	4.500	5/1/2042	1,203,941	1,183,302	0.04%
Federal National Mortgage Association	2.000	5/1/2036	1,320,268	1,177,673	0.04%
Federal National Mortgage Association	2.500	10/1/2051	1,384,143	1,164,204	0.04%
Government National Mortgage Association	4.000	8/20/2045	1,203,226	1,152,422	0.04%
Federal Home Loan Mortgage Corp.	3.000	1/1/2052	1,306,679	1,143,558	0.04%
Federal Home Loan Mortgage Corp.	6.000	3/1/2053	1,112,525	1,139,245	0.03%
Federal National Mortgage Association	2.000	12/1/2036	1,274,403	1,136,713	0.03%
Federal Home Loan Mortgage Corp.	2.500	4/1/2052	1,354,147	1,124,241	0.03%
Federal National Mortgage Association	2.250	4/1/2033	1,350,388	1,115,897	0.03%
Federal National Mortgage Association	2.000	1/1/2051	1,379,337	1,114,404	0.03%
Federal National Mortgage Association	3.000	11/1/2051	1,277,505	1,110,998	0.03%
Government National Mortgage Association	3.875	8/15/2042	1,160,695	1,105,149	0.03%
Government National Mortgage Association	4.500	8/20/2049	1,133,496	1,098,206	0.03%
Federal Home Loan Mortgage Corp.	8.870	8/25/2042	1,040,000	1,090,947	0.03%
Federal Home Loan Mortgage Corp.	2.750	12/15/2041	1,196,398	1,086,527	0.03%
Federal Home Loan Mortgage Corp.	5.000	1/1/2053	1,101,604	1,076,315	0.03%
Federal Home Loan Mortgage Corp.	3.500	10/1/2047	1,175,741	1,074,534	0.03%
Federal National Mortgage Association	3.000	2/1/2050	1,219,901	1,072,331	0.03%
Federal National Mortgage Association	4.000	6/1/2041	1,113,755	1,071,182	0.03%
Federal Home Loan Mortgage Corp.	3.000	7/1/2050	1,220,437	1,061,924	0.03%
Federal National Mortgage Association	3.000	12/1/2051	1,221,908	1,061,115	0.03%
Federal Home Loan Mortgage Corp.	3.500	3/1/2048	1,136,705	1,041,821	0.03%
Federal Home Loan Mortgage Corp.	3.000	4/1/2033	1,103,190	1,034,869	0.03%
Federal National Mortgage Association	3.000	8/1/2051	1,168,787	1,016,810	0.03%
Federal National Mortgage Association	2.500	12/1/2050	1,206,724	1,007,366	0.03%
Federal Home Loan Mortgage Corp.	5.500	10/1/2053	994,777	990,447	0.03%
Federal National Mortgage Association	5.500	7/1/2053	994,305	989,976	0.03%
Federal Home Loan Mortgage Corp.	2.500	5/1/2051	1,165,366	971,307	0.03%
Federal Home Loan Mortgage Corp.	5.000	11/1/2052	986,748	963,789	0.03%
Federal National Mortgage Association	3.000	8/25/2049	1,076,385	957,523	0.03%
Federal National Mortgage Association	3.000	8/1/2050	1,096,831	954,543	0.03%
Federal Home Loan Mortgage Corp.	4.000	7/1/2049	1,002,312	950,598	0.03%
Federal Home Loan Mortgage Corp.	7.170	11/25/2043	937,673	948,522	0.03%
Federal Home Loan Mortgage Corp.	5.500	8/1/2053	950,398	946,481	0.03%
Federal National Mortgage Association	5.000	9/1/2052	967,699	945,427	0.03%
Federal Home Loan Mortgage Corp.	1.115	6/25/2030	16,975,470	943,408	0.03%
Federal National Mortgage Association	4.370	5/1/2028	952,786	942,106	0.03%
Federal Home Loan Mortgage Corp.	2.000	6/1/2036	1,045,227	932,328	0.03%
Federal Home Loan Mortgage Corp.	0.718	12/25/2030	24,024,777	923,894	0.03%
Federal National Mortgage Association	4.000	10/1/2040	971,429	921,374	0.03%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	3.500	1/1/2048	990,327	903,992	0.03%
Federal National Mortgage Association	5.000	10/1/2052	914,344	903,666	0.03%
Government National Mortgage Association	3.500	3/20/2052	954,591	891,678	0.03%
Federal Home Loan Mortgage Corp.	3.117	10/25/2031	995,000	888,729	0.03%
Federal Home Loan Mortgage Corp.	5.000	10/1/2052	902,816	881,909	0.03%
Federal National Mortgage Association	4.000	11/1/2047	932,577	880,415	0.03%
Federal Home Loan Mortgage Corp.	2.000	11/1/2051	1,097,368	880,184	0.03%
Federal National Mortgage Association	3.000	8/1/2050	999,518	879,793	0.03%
Federal National Mortgage Association	2.500	2/1/2051	1,053,101	879,116	0.03%
Federal Home Loan Mortgage Corp.	2.000	8/1/2051	1,090,149	870,016	0.03%
Federal Home Loan Mortgage Corp.	1.433	5/25/2030	12,334,291	864,424	0.03%
Federal Home Loan Mortgage Corp.	2.500	8/1/2051	1,036,196	863,212	0.03%
Federal National Mortgage Association	1.750	12/25/2042	979,302	855,347	0.03%
Federal National Mortgage Association	4.000	10/1/2047	901,986	854,143	0.03%
Federal National Mortgage Association	2.500	9/25/2052	5,492,331	854,132	0.03%
Federal National Mortgage Association	3.500	5/1/2047	921,693	841,373	0.03%
Federal Home Loan Mortgage Corp.	2.500	3/15/2052	5,545,174	838,407	0.03%
Federal Home Loan Mortgage Corp.	2.500	2/1/2051	985,823	831,628	0.03%
Government National Mortgage Association	3.000	7/20/2050	6,360,227	831,397	0.03%
Federal National Mortgage Association	4.000	5/1/2049	872,391	826,749	0.03%
Federal National Mortgage Association	2.000	3/25/2052	6,245,397	826,165	0.03%
Federal National Mortgage Association	3.000	1/25/2052	5,293,288	821,940	0.03%
Federal National Mortgage Association	2.500	3/1/2051	981,863	819,473	0.03%
Federal Home Loan Mortgage Corp.	8.820	3/25/2042	785,000	818,363	0.03%
Federal Home Loan Mortgage Corp.	3.500	12/1/2048	890,227	812,563	0.02%
Federal Home Loan Mortgage Corp.	4.000	5/1/2049	851,600	807,497	0.02%
Federal National Mortgage Association	2.500	6/25/2052	5,290,713	807,467	0.02%
Federal Home Loan Mortgage Corp.	2.500	1/25/2051	5,291,044	802,295	0.02%
Federal Home Loan Mortgage Corp.	2.000	6/15/2052	6,344,208	800,584	0.02%
Federal National Mortgage Association	5.500	10/1/2053	798,278	794,988	0.02%
Federal National Mortgage Association	2.500	2/25/2051	5,501,449	792,049	0.02%
Federal National Mortgage Association	2.500	2/25/2051	4,952,739	783,836	0.02%
Federal Home Loan Mortgage Corp.	5.500	8/1/2038	752,435	769,540	0.02%
Federal Home Loan Mortgage Corp.	2.000	7/25/2050	903,384	762,000	0.02%
Federal National Mortgage Association	5.500	11/1/2035	742,502	758,440	0.02%
Federal National Mortgage Association	4.750	4/1/2028	760,000	757,931	0.02%
Federal Home Loan Mortgage Corp.	1.500	10/1/2051	981,783	741,189	0.02%
Federal National Mortgage Association	3.000	4/1/2051	843,036	733,416	0.02%
Federal National Mortgage Association	5.000	10/1/2052	740,459	723,271	0.02%
Federal National Mortgage Association	5.000	10/1/2052	738,147	721,433	0.02%
Federal Home Loan Mortgage Corp.	5.000	3/15/2045	3,333,837	720,884	0.02%
Federal National Mortgage Association	1.500	10/1/2051	946,167	714,417	0.02%
Federal Home Loan Mortgage Corp.	4.000	3/25/2045	4,051,655	713,457	0.02%
Federal National Mortgage Association	5.000	10/1/2052	725,702	708,595	0.02%
Government National Mortgage Association	2.500	7/20/2041	796,132	699,068	0.02%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal Home Loan Mortgage Corp.	2.500	6/25/2050	4,821,066	690,273	0.02%
Federal National Mortgage Association	4.500	10/1/2040	698,986	686,135	0.02%
Federal National Mortgage Association	2.000	10/1/2041	814,447	685,298	0.02%
Federal National Mortgage Association	4.500	4/1/2049	701,479	679,162	0.02%
Federal Home Loan Mortgage Corp.	4.000	11/1/2047	712,361	676,327	0.02%
Federal Home Loan Mortgage Corp.	2.500	3/15/2052	4,835,037	670,334	0.02%
Federal National Mortgage Association	2.000	7/1/2051	831,347	662,645	0.02%
Federal Home Loan Mortgage Corp.	2.500	7/1/2051	790,504	662,020	0.02%
Federal National Mortgage Association	3.500	1/1/2046	723,531	660,569	0.02%
Federal National Mortgage Association	5.000	11/1/2052	673,343	657,939	0.02%
Federal National Mortgage Association	2.500	2/1/2043	766,579	657,550	0.02%
Federal National Mortgage Association	3.000	10/1/2051	750,076	651,003	0.02%
Government National Mortgage Association	4.000	9/20/2040	664,972	640,035	0.02%
Federal National Mortgage Association	3.000	11/1/2051	736,193	636,731	0.02%
Federal Home Loan Mortgage Corp.	4.750	7/15/2039	632,421	628,397	0.02%
Federal Home Loan Mortgage Corp.	4.000	5/1/2042	661,169	627,877	0.02%
Federal Home Loan Mortgage Corp.	2.500	7/1/2051	736,592	614,524	0.02%
Tennessee Valley Authority	4.250	9/15/2065	700,000	614,506	0.02%
Federal Home Loan Mortgage Corp.	3.500	10/15/2045	687,771	614,235	0.02%
Federal Home Loan Mortgage Corp.	3.500	8/1/2034	644,501	612,361	0.02%
Federal National Mortgage Association	3.000	8/1/2033	641,131	606,039	0.02%
Federal National Mortgage Association	4.000	8/1/2051	633,164	600,496	0.02%
Federal National Mortgage Association	4.000	9/1/2048	633,544	596,729	0.02%
Federal National Mortgage Association	4.000	1/1/2049	627,280	594,911	0.02%
Federal Home Loan Mortgage Corp.	1.123	1/25/2030	11,607,849	594,125	0.02%
Federal Home Loan Mortgage Corp.	1.570	5/25/2030	7,710,907	584,224	0.02%
Government National Mortgage Association	3.000	7/15/2045	637,526	567,113	0.02%
Federal National Mortgage Association	3.500	10/1/2044	614,163	563,040	0.02%
Federal National Mortgage Association	2.000	9/25/2039	638,969	552,037	0.02%
Federal National Mortgage Association	2.500	11/1/2051	654,722	551,232	0.02%
Federal National Mortgage Association	3.000	10/1/2051	631,382	545,561	0.02%
Federal Home Loan Mortgage Corp.	1.021	10/25/2030	10,320,603	527,901	0.02%
Federal National Mortgage Association	3.000	7/1/2051	599,579	519,797	0.02%
Federal Home Loan Mortgage Corp.	3.500	12/1/2047	569,147	519,496	0.02%
Federal National Mortgage Association	3.500	2/1/2045	566,293	517,972	0.02%
Federal Home Loan Mortgage Corp.	1.750	10/15/2042	607,265	513,852	0.02%
Federal National Mortgage Association	2.000	5/1/2041	606,090	512,147	0.02%
Federal National Mortgage Association	3.500	3/1/2046	546,208	499,603	0.02%
Federal National Mortgage Association	3.500	9/1/2046	541,953	496,060	0.02%
Federal National Mortgage Association	4.000	4/1/2038	513,711	495,735	0.02%
Government National Mortgage Association	5.000	7/20/2040	485,148	489,350	0.02%
Federal National Mortgage Association	4.000	4/1/2047	505,588	479,547	0.01%
Federal National Mortgage Association	2.000	12/1/2040	563,809	477,613	0.01%
Government National Mortgage Association	3.500	4/15/2043	510,771	476,110	0.01%
Federal National Mortgage Association	2.500	10/1/2050	563,863	474,614	0.01%

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Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Government National Mortgage Association	4.500	6/20/2044	481,003	473,626	0.01%
Uniform Mortgage-Backed Security	1.500	4/11/2054	625,000	471,142	0.01%
Federal Home Loan Mortgage Corp.	2.500	10/1/2050	548,045	463,244	0.01%
Federal National Mortgage Association	3.500	11/1/2046	503,661	461,491	0.01%
Federal National Mortgage Association	4.000	3/1/2046	486,152	461,064	0.01%
Federal National Mortgage Association	2.500	3/1/2043	529,603	456,123	0.01%
Government National Mortgage Association	1.250	5/20/2051	580,527	449,721	0.01%
Federal National Mortgage Association	4.000	7/1/2045	471,736	447,435	0.01%
Government National Mortgage Association	3.500	12/15/2042	470,643	438,989	0.01%
Federal Home Loan Mortgage Corp.	3.000	8/1/2051	501,371	436,148	0.01%
Government National Mortgage Association	2.135	4/20/2040	548,176	435,940	0.01%
Federal National Mortgage Association	3.000	9/25/2057	600,000	435,892	0.01%
Federal National Mortgage Association	1.457	5/25/2029	9,627,142	426,180	0.01%
Federal National Mortgage Association	3.500	5/25/2048	500,000	416,095	0.01%
Government National Mortgage Association	5.000	3/15/2044	406,429	414,905	0.01%
Federal National Mortgage Association	3.000	6/1/2051	469,573	406,330	0.01%
Federal Home Loan Mortgage Corp.	2.000	12/1/2040	478,838	405,438	0.01%
Government National Mortgage Association	4.500	10/20/2044	409,841	404,692	0.01%
Government National Mortgage Association	4.500	8/20/2045	2,224,785	403,465	0.01%
Federal National Mortgage Association	2.000	8/1/2036	449,909	401,308	0.01%
Government National Mortgage Association	3.500	11/20/2047	432,780	398,639	0.01%
Government National Mortgage Association	3.500	3/15/2043	423,598	394,844	0.01%
Federal Home Loan Mortgage Corp.	3.000	12/1/2046	445,439	394,152	0.01%
Federal National Mortgage Association	3.500	9/1/2047	429,317	393,010	0.01%
Government National Mortgage Association	4.000	9/16/2042	2,002,936	391,252	0.01%
Federal Home Loan Mortgage Corp.	3.500	5/1/2048	427,118	389,905	0.01%
Federal National Mortgage Association	0.000	6/25/2041	518,187	387,714	0.01%
Federal National Mortgage Association	3.500	10/1/2046	421,384	384,660	0.01%
Government National Mortgage Association	3.500	5/15/2043	404,816	377,340	0.01%
Federal Home Loan Mortgage Corp.	3.500	1/15/2033	3,858,543	367,820	0.01%
Government National Mortgage Association	3.000	9/20/2042	437,528	365,818	0.01%
Government National Mortgage Association	3.500	3/20/2048	391,759	360,760	0.01%
Government National Mortgage Association	4.000	11/20/2047	380,488	357,189	0.01%
Federal National Mortgage Association	2.500	4/1/2043	414,486	355,533	0.01%
Federal National Mortgage Association	5.500	9/1/2053	356,814	355,261	0.01%
Federal National Mortgage Association	2.500	3/1/2043	409,247	351,102	0.01%
Federal National Mortgage Association	3.500	9/1/2046	384,121	350,000	0.01%
Federal National Mortgage Association	4.000	3/1/2041	360,114	341,556	0.01%
Government National Mortgage Association	2.500	12/16/2039	368,127	336,725	0.01%
Federal National Mortgage Association	4.500	10/1/2041	341,802	335,519	0.01%
Federal Home Loan Mortgage Corp.	0.482	1/25/2034	10,071,071	333,223	0.01%
Government National Mortgage Association	4.500	1/20/2046	331,712	326,529	0.01%
Federal Home Loan Mortgage Corp.	0.370	12/25/2033	10,218,487	324,476	0.01%
Federal National Mortgage Association	2.500	3/25/2043	420,000	323,782	0.01%
Federal National Mortgage Association	4.000	9/1/2042	339,472	321,966	0.01%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Government National Mortgage Association	4.000	3/20/2048	341,931	321,662	0.01%
Government National Mortgage Association	4.000	3/20/2048	340,291	320,120	0.01%
Federal Home Loan Mortgage Corp.	3.250	11/15/2041	344,500	314,545	0.01%
Federal Home Loan Mortgage Corp.	4.500	7/1/2042	319,338	313,862	0.01%
Federal National Mortgage Association	3.500	12/1/2047	337,347	311,070	0.01%
Federal Home Loan Mortgage Corp.	0.595	3/25/2027	20,439,077	300,416	0.01%
Government National Mortgage Association	5.000	6/15/2041	288,716	294,346	0.01%
Federal National Mortgage Association	3.380	12/1/2029	311,576	292,798	0.01%
Federal National Mortgage Association	3.500	11/1/2048	320,606	292,659	0.01%
Government National Mortgage Association	4.000	12/20/2040	302,286	290,578	0.01%
Federal National Mortgage Association	4.000	11/1/2040	305,915	290,145	0.01%
Federal Home Loan Mortgage Corp.	5.500	3/1/2054	291,183	289,915	0.01%
Federal National Mortgage Association	4.500	9/1/2043	292,942	287,558	0.01%
Federal National Mortgage Association	3.500	2/1/2048	304,971	279,181	0.01%
Federal Home Loan Mortgage Corp.	4.000	9/1/2042	288,897	274,343	0.01%
Federal Home Loan Mortgage Corp.	3.000	8/1/2029	273,460	262,302	0.01%
Federal National Mortgage Association	2.500	7/1/2050	313,714	261,828	0.01%
Federal National Mortgage Association	3.000	6/1/2035	282,097	261,325	0.01%
Federal National Mortgage Association	4.500	8/25/2043	1,385,834	259,877	0.01%
Government National Mortgage Association	3.500	5/15/2043	277,341	258,521	0.01%
Federal Home Loan Mortgage Corp.	0.878	11/25/2030	5,708,271	258,284	0.01%
Federal Home Loan Mortgage Corp.	3.000	4/15/2042	302,000	257,692	0.01%
Federal National Mortgage Association	4.000	12/1/2040	265,813	252,111	0.01%
Government National Mortgage Association	3.000	9/16/2042	310,780	250,695	0.01%
Government National Mortgage Association	3.000	4/20/2045	280,984	249,610	0.01%
Federal National Mortgage Association	2.500	8/1/2043	290,488	249,209	0.01%
Federal National Mortgage Association	3.000	12/1/2049	282,402	246,472	0.01%
Federal National Mortgage Association	4.500	9/1/2035	250,346	244,826	0.01%
Government National Mortgage Association	3.500	7/20/2047	264,372	244,319	0.01%
Government National Mortgage Association	4.000	3/20/2048	258,808	243,466	0.01%
Federal National Mortgage Association	3.000	7/1/2035	258,392	239,443	0.01%
Federal Home Loan Mortgage Corp.	3.500	1/15/2043	1,615,944	237,337	0.01%
Federal Home Loan Mortgage Corp.	4.000	2/1/2046	249,953	237,336	0.01%
Federal Home Loan Mortgage Corp.	5.500	10/15/2046	1,180,900	237,222	0.01%
Federal National Mortgage Association	5.000	12/25/2043	1,215,155	235,274	0.01%
Government National Mortgage Association	4.500	5/20/2048	1,493,123	234,481	0.01%
Federal Home Loan Mortgage Corp.	0.744	6/25/2027	11,864,066	228,884	0.01%
Government National Mortgage Association	3.500	10/20/2042	1,506,237	226,305	0.01%
Federal Home Loan Mortgage Corp.	4.000	4/1/2047	235,389	223,243	0.01%
Government National Mortgage Association	3.500	5/15/2043	235,638	219,641	0.01%
Federal Home Loan Mortgage Corp.	3.000	12/1/2046	248,017	218,397	0.01%
Federal Home Loan Mortgage Corp.	3.000	12/1/2046	246,055	217,725	0.01%
Federal Home Loan Mortgage Corp.	4.000	5/25/2040	1,470,333	217,315	0.01%
Federal Home Loan Mortgage Corp.	3.500	6/1/2046	236,760	216,386	0.01%
Federal Home Loan Mortgage Corp.	6.000	5/15/2039	207,743	214,657	0.01%

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Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Government National Mortgage Association	5.000	2/16/2040	1,057,200	212,326	0.01%
Federal National Mortgage Association	3.500	8/25/2033	2,197,791	206,696	0.01%
Federal National Mortgage Association	4.000	8/1/2049	217,451	206,237	0.01%
Government National Mortgage Association	4.500	12/16/2046	1,358,717	205,214	0.01%
Government National Mortgage Association	4.500	6/15/2041	205,315	202,362	0.01%
Federal National Mortgage Association	3.000	1/1/2030	211,307	202,023	0.01%
Federal Home Loan Mortgage Corp.	5.500	6/1/2041	182,137	186,279	0.01%
Federal Home Loan Mortgage Corp.	4.000	8/1/2042	195,390	185,547	0.01%
Federal National Mortgage Association	4.000	5/1/2046	193,668	184,124	0.01%
Federal National Mortgage Association	3.500	11/25/2039	2,094,259	181,528	0.01%
Federal Home Loan Mortgage Corp.	5.000	8/1/2039	181,280	181,381	0.01%
Federal Home Loan Mortgage Corp.	4.500	9/1/2044	183,224	178,311	0.01%
Federal Home Loan Mortgage Corp.	6.500	7/15/2036	172,596	177,330	0.01%
Federal Home Loan Mortgage Corp.	5.500	8/1/2053	176,455	175,711	0.01%
Federal National Mortgage Association	5.500	4/1/2036	169,395	173,034	0.01%
Government National Mortgage Association	5.000	7/15/2052	168,262	165,670	0.01%
Government National Mortgage Association	3.000	5/20/2035	2,938,061	162,773	0.00%
Federal Home Loan Mortgage Corp.	5.500	8/1/2040	158,866	162,479	0.00%
Federal Home Loan Mortgage Corp.	5.000	1/1/2040	161,848	161,119	0.00%
Federal Home Loan Mortgage Corp.	4.500	2/1/2039	163,809	160,598	0.00%
Federal National Mortgage Association	4.000	6/1/2046	168,267	159,534	0.00%
Federal National Mortgage Association	6.000	2/1/2037	153,641	159,233	0.00%
Federal National Mortgage Association	5.500	4/25/2037	155,125	158,052	0.00%
Federal National Mortgage Association	5.500	7/1/2033	154,684	157,999	0.00%
Federal National Mortgage Association	2.500	2/1/2043	183,005	156,976	0.00%
Federal National Mortgage Association	5.500	11/25/2040	1,272,976	155,957	0.00%
Federal National Mortgage Association	4.000	11/25/2043	159,955	153,566	0.00%
Government National Mortgage Association	5.500	5/20/2038	151,714	153,435	0.00%
Federal Home Loan Mortgage Corp.	4.000	8/1/2025	154,948	153,111	0.00%
Federal Home Loan Mortgage Corp.	5.000	10/1/2052	154,309	150,791	0.00%
Government National Mortgage Association	4.500	1/20/2047	1,212,770	150,637	0.00%
Federal National Mortgage Association	2.500	6/1/2043	170,577	146,338	0.00%
Government National Mortgage Association	6.000	9/20/2040	813,537	140,720	0.00%
Federal National Mortgage Association	2.500	1/1/2043	159,952	137,219	0.00%
Government National Mortgage Association	3.000	2/20/2046	169,000	137,144	0.00%
Government National Mortgage Association	4.000	3/20/2047	842,672	136,085	0.00%
Federal National Mortgage Association	5.000	11/1/2052	136,699	133,666	0.00%
Federal National Mortgage Association	4.000	6/1/2046	141,010	133,459	0.00%
Government National Mortgage Association	4.500	5/20/2045	687,636	130,899	0.00%
Federal National Mortgage Association	6.000	12/1/2037	125,571	130,148	0.00%
Federal National Mortgage Association	5.000	10/1/2052	131,781	129,000	0.00%
Federal Home Loan Mortgage Corp.	5.000	4/1/2044	127,216	127,914	0.00%
Federal National Mortgage Association	4.000	12/1/2040	129,875	123,255	0.00%
Federal National Mortgage Association	4.000	2/1/2041	129,348	122,683	0.00%
Federal National Mortgage Association	3.000	4/25/2033	1,965,411	122,413	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	5.000	11/1/2052	124,250	121,356	0.00%
Federal National Mortgage Association	4.000	8/1/2042	127,373	120,803	0.00%
Federal Home Loan Mortgage Corp.	5.000	2/15/2048	560,958	118,416	0.00%
Government National Mortgage Association	6.000	2/20/2046	723,705	117,645	0.00%
Federal National Mortgage Association	5.500	9/25/2044	622,639	117,440	0.00%
Government National Mortgage Association	6.000	3/15/2036	113,825	117,298	0.00%
Government National Mortgage Association	4.000	3/20/2048	116,449	111,389	0.00%
Federal National Mortgage Association	4.000	6/1/2046	117,364	111,212	0.00%
Government National Mortgage Association	4.000	10/20/2040	114,738	109,588	0.00%
Government National Mortgage Association	5.500	2/16/2047	690,862	106,457	0.00%
Federal National Mortgage Association	3.500	2/1/2046	116,508	106,354	0.00%
Government National Mortgage Association	3.000	4/15/2045	118,997	105,858	0.00%
Federal Home Loan Mortgage Corp.	3.000	4/1/2033	111,617	105,443	0.00%
Government National Mortgage Association	3.500	5/15/2042	110,592	103,501	0.00%
Federal Home Loan Mortgage Corp.	4.000	9/1/2048	108,008	102,237	0.00%
Government National Mortgage Association	5.500	5/15/2033	98,885	100,545	0.00%
Federal National Mortgage Association	5.500	11/1/2053	98,281	97,944	0.00%
Federal National Mortgage Association	5.500	8/1/2053	96,617	96,197	0.00%
Government National Mortgage Association	5.500	3/20/2039	621,383	91,037	0.00%
Federal Home Loan Mortgage Corp.	5.500	12/15/2046	592,595	90,241	0.00%
Federal Home Loan Mortgage Corp.	6.000	6/1/2038	86,351	89,531	0.00%
Federal National Mortgage Association	4.000	5/1/2046	93,563	88,659	0.00%
Federal National Mortgage Association	3.500	9/1/2043	94,374	86,562	0.00%
Government National Mortgage Association	3.500	10/20/2047	91,231	84,102	0.00%
Federal Home Loan Mortgage Corp.	3.500	4/1/2048	90,427	82,857	0.00%
Government National Mortgage Association	5.000	6/20/2046	636,604	82,153	0.00%
Federal Home Loan Mortgage Corp.	5.000	7/1/2041	80,315	80,904	0.00%
Federal National Mortgage Association	4.000	11/1/2044	85,211	80,811	0.00%
Federal National Mortgage Association	0.300	1/25/2030	7,876,506	80,600	0.00%
Federal National Mortgage Association	5.500	6/25/2042	366,250	76,991	0.00%
Federal National Mortgage Association	6.000	3/1/2038	74,206	76,919	0.00%
Federal National Mortgage Association	6.000	12/1/2032	72,101	73,973	0.00%
Federal National Mortgage Association	0.000	9/25/2041	100,000	73,654	0.00%
Federal National Mortgage Association	4.000	5/1/2045	77,267	73,256	0.00%
Government National Mortgage Association	3.500	7/20/2043	476,166	72,992	0.00%
Government National Mortgage Association	5.500	5/15/2033	69,067	70,279	0.00%
Federal National Mortgage Association	2.000	12/1/2051	86,237	69,201	0.00%
Government National Mortgage Association	3.500	9/20/2047	73,832	68,067	0.00%
Federal National Mortgage Association	6.000	3/1/2033	66,358	67,897	0.00%
Federal Home Loan Mortgage Corp.	0.630	10/25/2026	5,612,882	67,419	0.00%
Federal Home Loan Mortgage Corp.	5.000	4/1/2038	66,811	67,136	0.00%
Federal National Mortgage Association	5.000	4/25/2038	69,448	67,062	0.00%
Federal National Mortgage Association	3.500	10/25/2046	366,671	66,260	0.00%
Federal National Mortgage Association	6.000	1/25/2042	844,205	65,405	0.00%
Government National Mortgage Association	6.000	8/15/2039	64,081	65,168	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Government National Mortgage Association	3.000	6/15/2043	70,691	63,885	0.00%
Government National Mortgage Association	6.000	2/15/2033	62,362	63,288	0.00%
Federal Home Loan Mortgage Corp.	4.000	7/1/2044	66,324	62,981	0.00%
Government National Mortgage Association	5.500	2/20/2047	361,497	60,036	0.00%
Government National Mortgage Association	3.000	11/15/2042	64,728	58,543	0.00%
Federal Home Loan Mortgage Corp.	5.000	9/15/2033	382,316	57,553	0.00%
Federal National Mortgage Association	5.500	7/1/2033	55,212	56,394	0.00%
Government National Mortgage Association	5.000	10/16/2041	357,872	56,266	0.00%
Federal National Mortgage Association	5.000	12/1/2052	56,970	55,653	0.00%
Federal Home Loan Mortgage Corp.	5.500	4/15/2036	301,699	55,355	0.00%
Federal Home Loan Mortgage Corp.	5.000	9/1/2039	54,941	54,449	0.00%
Government National Mortgage Association	3.500	5/15/2042	58,273	54,356	0.00%
Federal National Mortgage Association	5.500	12/1/2053	54,002	53,767	0.00%
Federal Home Loan Mortgage Corp.	6.000	7/1/2034	51,068	52,996	0.00%
Government National Mortgage Association	5.000	5/20/2034	52,277	52,694	0.00%
Federal National Mortgage Association	5.500	9/1/2053	52,562	52,334	0.00%
Federal Home Loan Mortgage Corp.	5.500	11/1/2053	51,453	51,229	0.00%
Federal National Mortgage Association	4.000	3/1/2045	53,351	50,591	0.00%
Federal National Mortgage Association	5.500	6/1/2033	49,427	50,486	0.00%
Federal Home Loan Mortgage Corp.	5.000	3/1/2047	50,673	50,388	0.00%
Federal National Mortgage Association	4.000	11/1/2040	52,647	49,946	0.00%
Government National Mortgage Association	5.000	1/16/2047	226,708	49,551	0.00%
Federal National Mortgage Association	3.000	10/1/2037	52,028	48,222	0.00%
Government National Mortgage Association	3.500	5/15/2043	50,178	46,974	0.00%
Federal National Mortgage Association	4.000	10/1/2044	49,351	46,794	0.00%
Government National Mortgage Association	6.500	11/15/2031	45,208	46,225	0.00%
Federal Home Loan Mortgage Corp.	0.274	1/25/2027	6,759,310	44,645	0.00%
Federal National Mortgage Association	4.000	6/1/2044	46,326	43,934	0.00%
Federal Home Loan Mortgage Corp.	6.000	11/1/2033	42,383	43,878	0.00%
Federal National Mortgage Association	2.550	7/25/2044	44,254	42,267	0.00%
Government National Mortgage Association	3.000	2/15/2045	43,887	39,039	0.00%
Government National Mortgage Association	3.000	2/16/2043	273,230	38,094	0.00%
Federal National Mortgage Association	6.000	10/1/2038	36,127	37,447	0.00%
Federal Home Loan Mortgage Corp.	5.500	9/1/2053	36,282	36,124	0.00%
Government National Mortgage Association	5.000	5/20/2040	180,590	35,659	0.00%
Federal Home Loan Mortgage Corp.	5.000	8/1/2040	34,185	34,017	0.00%
Government National Mortgage Association	3.000	10/15/2044	37,068	33,113	0.00%
Federal Home Loan Mortgage Corp.	6.000	2/1/2034	31,115	32,198	0.00%
Federal Home Loan Mortgage Corp.	5.500	5/1/2040	31,412	32,127	0.00%
Federal National Mortgage Association	4.000	6/1/2025	32,596	32,078	0.00%
Federal National Mortgage Association	4.500	8/1/2041	32,670	32,069	0.00%
Government National Mortgage Association	3.000	11/20/2045	35,221	31,643	0.00%
Federal National Mortgage Association	0.084	4/25/2055	844,955	30,514	0.00%
Federal National Mortgage Association	0.000	8/25/2044	676,852	30,451	0.00%
Federal National Mortgage Association	0.000	5/25/2046	724,019	30,123	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Government National Mortgage Association	5.000	9/16/2047	166,963	29,819	0.00%
Government National Mortgage Association	5.888	7/20/2039	538,565	29,091	0.00%
Federal National Mortgage Association	2.500	6/1/2043	33,523	28,815	0.00%
Federal National Mortgage Association	4.000	3/1/2041	29,874	28,334	0.00%
Federal National Mortgage Association	0.000	3/25/2036	32,624	27,875	0.00%
Federal Home Loan Mortgage Corp.	0.000	11/15/2036	33,446	27,032	0.00%
Federal National Mortgage Association	3.500	9/25/2035	293,025	26,917	0.00%
Government National Mortgage Association	5.000	6/20/2048	193,351	26,869	0.00%
Government National Mortgage Association	3.000	3/15/2045	30,055	26,737	0.00%
Government National Mortgage Association	3.000	6/15/2045	29,336	26,459	0.00%
Federal Home Loan Mortgage Corp.	5.000	8/1/2040	26,237	26,219	0.00%
Federal National Mortgage Association	0.024	6/25/2055	640,845	25,646	0.00%
Government National Mortgage Association	4.500	5/15/2040	25,559	25,107	0.00%
Federal Home Loan Mortgage Corp.	4.000	7/15/2030	339,013	21,978	0.00%
Government National Mortgage Association	6.000	11/15/2032	21,493	21,855	0.00%
Federal National Mortgage Association	4.500	8/1/2040	21,596	21,199	0.00%
Federal Home Loan Mortgage Corp.	3.000	3/15/2033	259,963	20,882	0.00%
Government National Mortgage Association	5.000	7/15/2039	19,569	19,798	0.00%
Federal Home Loan Mortgage Corp.	5.000	11/1/2047	19,484	19,493	0.00%
Federal National Mortgage Association	4.500	8/1/2040	19,714	19,352	0.00%
Government National Mortgage Association	5.500	4/15/2038	18,637	19,112	0.00%
Government National Mortgage Association	4.000	1/20/2044	101,349	18,268	0.00%
Government National Mortgage Association	3.500	4/20/2042	482,312	18,129	0.00%
Federal Home Loan Mortgage Corp.	6.000	5/1/2038	17,522	17,868	0.00%
Government National Mortgage Association	4.500	9/20/2041	17,736	17,491	0.00%
Federal National Mortgage Association	4.500	8/1/2040	17,301	16,983	0.00%
Federal National Mortgage Association	4.000	3/25/2042	142,277	16,611	0.00%
Federal Home Loan Mortgage Corp.	5.500	8/15/2033	15,356	15,566	0.00%
Government National Mortgage Association	6.500	1/15/2032	14,937	15,486	0.00%
Federal National Mortgage Association	3.500	5/25/2030	257,387	15,097	0.00%
Federal National Mortgage Association	3.000	1/25/2028	496,099	14,840	0.00%
Federal Home Loan Mortgage Corp.	6.000	8/1/2034	14,028	14,558	0.00%
Federal Home Loan Mortgage Corp.	5.500	6/1/2038	14,220	14,544	0.00%
Federal Home Loan Mortgage Corp.	3.500	3/15/2041	505,743	14,063	0.00%
Federal Home Loan Mortgage Corp.	5.500	4/1/2038	13,733	14,046	0.00%
Federal Home Loan Mortgage Corp.	4.000	7/1/2044	14,513	13,931	0.00%
Federal National Mortgage Association	5.500	8/1/2033	13,420	13,707	0.00%
Federal Home Loan Mortgage Corp.	6.000	3/1/2035	12,741	13,172	0.00%
Government National Mortgage Association	6.000	10/15/2034	12,935	13,136	0.00%
Federal Home Loan Mortgage Corp.	6.000	1/1/2035	12,777	13,093	0.00%
Government National Mortgage Association	6.500	11/15/2031	12,558	13,020	0.00%
Government National Mortgage Association	6.500	5/15/2029	12,557	12,782	0.00%
Government National Mortgage Association	3.000	8/15/2045	14,110	12,551	0.00%
Federal Home Loan Mortgage Corp.	6.000	9/1/2034	11,775	12,219	0.00%
Government National Mortgage Association	4.500	7/15/2033	12,308	12,033	0.00%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Government National Mortgage Association	3.000	7/15/2043	13,235	11,970	0.00%
Government National Mortgage Association	5.500	6/15/2035	11,259	11,546	0.00%
Federal Home Loan Mortgage Corp.	3.000	3/15/2028	293,038	11,408	0.00%
Government National Mortgage Association	4.000	5/16/2042	102,469	10,219	0.00%
Government National Mortgage Association	6.000	6/15/2040	9,961	10,112	0.00%
Federal National Mortgage Association	3.500	5/25/2027	293,110	9,387	0.00%
Government National Mortgage Association	4.500	5/20/2044	9,131	9,016	0.00%
Federal Home Loan Mortgage Corp.	5.500	5/1/2040	8,311	8,500	0.00%
Federal National Mortgage Association	4.500	8/1/2024	8,505	8,453	0.00%
Government National Mortgage Association	6.000	7/15/2033	8,279	8,435	0.00%
Federal National Mortgage Association	3.500	10/25/2027	215,630	8,225	0.00%
Federal National Mortgage Association	7.500	9/1/2031	8,207	8,146	0.00%
Government National Mortgage Association	4.000	5/20/2029	406,610	7,807	0.00%
Federal National Mortgage Association	4.500	9/1/2041	7,830	7,686	0.00%
Federal National Mortgage Association	4.000	11/25/2042	78,352	7,399	0.00%
Federal Home Loan Mortgage Corp.	6.000	9/1/2034	6,899	7,160	0.00%
Federal Home Loan Mortgage Corp.	2.500	5/15/2028	185,522	6,397	0.00%
Federal Home Loan Mortgage Corp.	3.000	12/1/2046	7,244	6,385	0.00%
Federal National Mortgage Association	4.000	8/1/2044	6,267	5,943	0.00%
Federal National Mortgage Association	4.000	5/25/2027	241,628	5,686	0.00%
Government National Mortgage Association	6.000	9/15/2039	5,110	5,205	0.00%
Federal Home Loan Mortgage Corp.	5.000	9/1/2039	5,116	5,116	0.00%
Federal National Mortgage Association	7.500	3/1/2030	4,849	4,950	0.00%
Government National Mortgage Association	3.000	9/20/2028	148,510	4,742	0.00%
Federal National Mortgage Association	3.500	8/25/2030	96,931	4,514	0.00%
Government National Mortgage Association	6.500	9/15/2028	4,407	4,506	0.00%
Government National Mortgage Association	3.500	3/20/2027	152,819	4,292	0.00%
Government National Mortgage Association	4.000	11/20/2047	4,505	4,287	0.00%
Government National Mortgage Association	6.500	10/15/2031	4,124	4,198	0.00%
Federal Home Loan Mortgage Corp.	2.500	3/15/2028	124,639	4,197	0.00%
Federal National Mortgage Association	2.500	6/25/2028	121,666	4,117	0.00%
Federal National Mortgage Association	3.000	9/25/2027	117,504	3,692	0.00%
Federal Home Loan Mortgage Corp.	2.500	3/15/2028	119,304	3,613	0.00%
Government National Mortgage Association	6.500	3/15/2032	3,362	3,471	0.00%
Government National Mortgage Association	6.500	4/15/2032	3,003	3,088	0.00%
Federal Home Loan Mortgage Corp.	5.500	11/1/2037	2,992	3,060	0.00%
Federal Home Loan Mortgage Corp.	6.000	11/1/2032	3,017	3,056	0.00%
Government National Mortgage Association	6.500	8/15/2031	2,860	2,943	0.00%
Federal Home Loan Mortgage Corp.	4.000	3/15/2028	124,047	2,889	0.00%
Federal National Mortgage Association	3.000	12/25/2027	75,502	2,822	0.00%
Federal Home Loan Mortgage Corp.	6.000	9/1/2034	2,707	2,757	0.00%
Federal Home Loan Mortgage Corp.	5.000	2/1/2041	2,714	2,713	0.00%
Government National Mortgage Association	6.500	12/15/2028	2,578	2,637	0.00%
Federal Home Loan Mortgage Corp.	4.000	3/15/2028	126,132	2,618	0.00%
Government National Mortgage Association	3.500	7/20/2040	126,405	2,525	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	2/25/2031	105,446	2,423	0.00%
Federal Home Loan Mortgage Corp.	3.000	5/15/2032	130,587	2,193	0.00%
Federal Home Loan Mortgage Corp.	4.000	6/15/2028	76,297	2,026	0.00%
Government National Mortgage Association	6.500	11/15/2031	1,798	1,855	0.00%
Government National Mortgage Association	3.500	2/20/2041	118,093	1,748	0.00%
Federal Home Loan Mortgage Corp.	3.500	9/15/2026	64,708	1,742	0.00%
Government National Mortgage Association	3.500	2/16/2027	47,351	1,626	0.00%
Government National Mortgage Association	6.000	5/15/2036	1,524	1,587	0.00%
Federal Home Loan Mortgage Corp.	4.000	7/15/2027	48,287	1,496	0.00%
Federal National Mortgage Association	5.540	5/25/2042	19,398	1,400	0.00%
Federal National Mortgage Association	7.500	12/1/2029	1,310	1,307	0.00%
Federal Home Loan Mortgage Corp.	5.500	4/1/2038	1,165	1,192	0.00%
Government National Mortgage Association	6.500	1/15/2032	1,128	1,153	0.00%
Federal Home Loan Mortgage Corp.	3.500	3/15/2027	55,781	1,084	0.00%
Federal National Mortgage Association	4.500	4/1/2025	1,023	1,015	0.00%
Government National Mortgage Association	6.500	9/15/2031	790	805	0.00%
Federal Home Loan Mortgage Corp.	4.000	7/15/2027	75,327	790	0.00%
Federal National Mortgage Association	3.000	2/25/2027	88,421	694	0.00%
Federal Home Loan Mortgage Corp.	4.000	8/15/2026	39,619	654	0.00%
Government National Mortgage Association	4.000	4/16/2026	106,287	448	0.00%
Government National Mortgage Association	6.500	10/15/2028	274	279	0.00%
Federal National Mortgage Association	4.500	7/25/2027	20,818	221	0.00%
Government National Mortgage Association	4.000	12/16/2026	26,661	127	0.00%
Federal Home Loan Mortgage Corp.	2.500	12/15/2026	4,972	1	0.00%
U.S. GOVERNMENT SECURITIES					
U.S. Treasury Notes	0.625	5/15/2030	73,785,000	59,636,150	1.83%
U.S. Treasury Bonds	3.375	5/15/2044	63,465,000	54,240,263	1.66%
U.S. Treasury Bonds	1.250	5/15/2050	100,845,000	51,694,881	1.59%
U.S. Treasury Bonds	3.000	8/15/2052	58,725,000	45,702,273	1.40%
U.S. Treasury Bonds	3.125	8/15/2044	55,100,000	45,197,067	1.39%
U.S. Treasury Bonds	3.125	5/15/2048	43,015,000	34,462,408	1.06%
U.S. Treasury Inflation-Indexed Bonds	0.250	2/15/2050	41,271,698	26,134,193	0.80%
U.S. Treasury Inflation-Indexed Notes	1.375	7/15/2033	23,738,415	22,816,204	0.70%
U.S. Treasury Notes	4.250	12/31/2025	19,670,000	19,511,718	0.60%
U.S. Treasury Bonds	4.000	11/15/2042	19,765,000	18,646,270	0.57%
U.S. Treasury Inflation-Indexed Notes	1.750	1/15/2034	18,041,833	17,838,576	0.55%
U.S. Treasury Bonds	2.875	11/15/2046	23,034,000	17,780,268	0.55%
U.S. Treasury Bonds	3.375	8/15/2042	16,225,000	14,035,893	0.43%
U.S. Treasury Bonds	3.000	2/15/2048	17,840,000	13,977,919	0.43%
U.S. Treasury Bonds	2.500	2/15/2046	18,100,000	13,111,894	0.40%
U.S. Treasury Bonds	3.625	8/15/2043	14,635,000	13,037,727	0.40%
U.S. Treasury Bonds	3.625	5/15/2053	14,320,000	12,604,956	0.39%
U.S. Treasury Bonds	1.375	8/15/2050	23,005,000	12,175,576	0.37%
U.S. Treasury Bonds	4.125	8/15/2053	10,820,000	10,417,631	0.32%
U.S. Treasury Bonds	3.125	2/15/2043	11,885,000	9,861,300	0.30%

Full Portfolio Holdings* as of March 31, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
U.S. Treasury Bonds	3.000	2/15/2047	12,500,000	9,850,098	0.30%
U.S. Treasury Bonds	3.000	5/15/2045	6,035,000	4,819,278	0.15%
U.S. Treasury Bonds	2.500	2/15/2045	5,160,000	3,779,297	0.12%
U.S. Treasury Bonds	4.500	8/15/2039	(25,500,000)	(30,711,563)	-0.94%
U.S. Treasury Notes	4.625	3/15/2026	(157,600,000)	(161,133,688)	-4.94%
DERIVATIVES - CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS					
12 Mo. USD SOFR		12/15/2051	12,720,000	4,792,086	0.15%
12 Mo. USD SOFR		3/15/2053	16,045,000	1,886,771	0.06%
12 Mo. USD SOFR		3/15/2053	7,545,000	926,503	0.03%
12 Mo. USD SOFR		6/21/2053	7,880,000	741,298	0.02%
12 Mo. USD SOFR		9/20/2053	12,140,000	137,801	0.00%
DERIVATIVES - FOREIGN CURRENCY CONTRACTS					
EURO CURRENCY		6/20/2024	(49,837,000)	913,330	0.03%
BRAZILIAN REAL		6/20/2024	(64,915,000)	34,954	0.00%
DERIVATIVES - FUTURES CONTRACTS					
US 10YR ULTRA FUT JUN24 XCBT 20240618		6/18/2024	46,400,000	308,146	0.01%
U.S. Treasury 5-Year Note Future		6/28/2024	90,700,000	237,489	0.01%
U.S. Treasury 10-Year Note Future		6/18/2024	94,700,000	133,495	0.00%
EURO-BUXL 30Y BND JUN24 XEUR 20240606		6/6/2024	(6,800,000)	(207,708)	-0.01%
Euro-BUND Future		6/6/2024	(19,600,000)	(223,891)	-0.01%
LONG GILT FUTURE JUN24 IFLL 20240626		6/26/2024	(39,900,000)	(267,973)	-0.01%
US ULTRA BOND CBT JUN24 XCBT 20240618		6/18/2024	(55,600,000)	(701,038)	-0.02%
DERIVATIVES - TBA SALE COMMITMENTS					
Uniform Mortgage-Backed Security	5.000	4/11/2054	(106,660,000)	127,190	0.00%
Uniform Mortgage-Backed Security	3.000	4/11/2054	(21,085,000)	93,474	0.00%
Government National Mortgage Association	4.000	4/18/2054	(10,610,000)	28,066	0.00%
Government National Mortgage Association	2.500	4/18/2054	(14,125,000)	23,102	0.00%
Uniform Mortgage-Backed Security	7.000	4/11/2054	(21,695,000)	15,686	0.00%
Uniform Mortgage-Backed Security	4.000	4/11/2054	(4,228,000)	14,952	0.00%
Government National Mortgage Association	3.000	4/18/2054	(7,099,000)	6,403	0.00%
Uniform Mortgage-Backed Security	2.000	4/16/2039	(925,000)	2,977	0.00%
Uniform Mortgage-Backed Security	4.500	4/16/2039	(3,307,000)	(1,967)	0.00%
Government National Mortgage Association	4.500	4/18/2054	(2,770,000)	(13,264)	0.00%
Uniform Mortgage-Backed Security	3.500	4/11/2054	(8,670,000)	(41,513)	0.00%
Uniform Mortgage-Backed Security	6.500	4/11/2054	(29,050,000)	(47,021)	0.00%
TOTAL INVESTMENTS				3,911,374,602	119.97%
OTHER ASSETS LESS LIABILITIES				(651,201,701)	-19.97%
TOTAL NET ASSETS				3,260,172,901	100.00%

Full Portfolio Holdings* as of March 31, 2024

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

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

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

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