

Full Portfolio Holdings\* as of February 29, 2024

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

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
<b>ASSET &amp; COMMERCIAL MORTGAGE-BACKED SECURITIES</b>					
Symphony CLO XXV Ltd.	6.551	4/19/2034	6,615,000	6,618,976	0.38%
Sound Point CLO XXIX Ltd.	6.656	4/25/2034	5,775,000	5,734,633	0.33%
Venture 42 CLO Ltd.	6.706	4/15/2034	5,775,000	5,733,056	0.33%
SG Commercial Mortgage Securities Trust	2.632	3/15/2037	5,410,000	4,911,663	0.28%
FirstKey Homes Trust	4.250	7/17/2039	4,840,307	4,683,653	0.27%
Wellfleet CLO X Ltd.	6.749	7/20/2032	4,553,126	4,549,835	0.26%
RR 23 Ltd.	7.964	10/15/2035	4,490,000	4,526,845	0.26%
Columbia Cent CLO 27 Ltd.	6.776	1/25/2035	4,485,000	4,466,674	0.26%
BX Trust	7.769	8/15/2039	4,321,459	4,343,067	0.25%
Imperial Fund Mortgage Trust	3.638	3/25/2067	4,617,928	4,229,327	0.24%
Seasoned Credit Risk Transfer Trust	3.500	7/25/2058	4,692,532	4,200,313	0.24%
Towd Point Mortgage Trust	2.918	11/30/2060	5,070,281	4,197,863	0.24%
CSMC Trust	2.265	11/25/2066	4,773,108	4,150,151	0.24%
Cirrus Funding Ltd.	4.800	1/25/2037	4,175,000	4,081,259	0.24%
Verus Securitization Trust	1.829	10/25/2066	4,755,653	4,058,050	0.23%
Hertz Vehicle Financing III LLC	5.940	2/25/2028	3,980,000	4,019,238	0.23%
TYSN Mortgage Trust	6.580	12/10/2033	3,530,000	3,659,959	0.21%
COLT Mortgage Loan Trust	4.550	4/25/2067	3,658,172	3,646,435	0.21%
COLT Mortgage Loan Trust	1.110	10/25/2066	4,239,009	3,488,857	0.20%
Carvana Auto Receivables Trust	4.130	4/12/2027	3,534,033	3,483,021	0.20%
Preston Ridge Partners Mortgage LLC	5.610	10/25/2025	3,358,339	3,350,559	0.19%
OBX Trust	2.305	11/25/2061	3,862,169	3,298,591	0.19%
Battalion CLO 18 Ltd.	7.368	3/13/2037	3,285,000	3,285,000	0.19%
GS Mortgage Securities Corp. Trust	2.954	11/5/2034	4,340,000	3,204,340	0.19%
Pretium Mortgage Credit Partners LLC	2.981	1/25/2052	3,229,676	3,190,727	0.18%
Retained Vantage Data Centers Issuer LLC	5.000	9/15/2048	3,315,000	3,131,588	0.18%
Elmwood CLO 19 Ltd.	7.717	10/17/2036	3,085,000	3,114,965	0.18%
CD Mortgage Trust	2.459	8/10/2049	3,344,985	3,105,630	0.18%
Tricon Residential Trust	4.849	7/17/2040	3,148,861	3,100,763	0.18%
Domino's Pizza Master Issuer LLC	4.116	7/25/2048	3,103,063	3,020,460	0.17%
Octagon 61 Ltd.	7.668	4/20/2036	3,005,000	3,018,841	0.17%
Progress Residential Trust	1.510	10/17/2038	3,295,138	2,988,131	0.17%
First Franklin Mortgage Loan Trust	5.915	4/25/2036	3,267,261	2,932,148	0.17%
Seasoned Credit Risk Transfer Trust	3.500	3/25/2058	3,320,571	2,929,030	0.17%
Wells Fargo Commercial Mortgage Trust	2.942	10/15/2049	3,085,000	2,890,568	0.17%
CAMB Commercial Mortgage Trust	8.165	12/15/2037	2,920,000	2,887,150	0.17%
Pretium Mortgage Credit Partners LLC	1.992	2/25/2061	2,896,380	2,792,102	0.16%
New Economy Assets Phase 1 Sponsor LLC	1.910	10/20/2061	3,150,000	2,739,376	0.16%
ARI Fleet Lease Trust	5.410	2/17/2032	2,704,745	2,698,110	0.16%
NMLT Trust	1.185	5/25/2056	3,252,719	2,655,708	0.15%
Benefit Street Partners CLO XXXI Ltd.	7.675	4/25/2036	2,590,000	2,604,512	0.15%

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Texas Debt Capital CLO Ltd.	7.618	4/20/2036	2,580,000	2,588,891	0.15%
Starwood Mortgage Residential Trust	1.920	11/25/2066	3,040,277	2,512,274	0.15%
CPS Auto Receivables Trust	5.910	8/16/2027	2,485,638	2,487,889	0.14%
BPR Trust	8.550	8/15/2024	2,335,000	2,337,901	0.14%
Seasoned Credit Risk Transfer Trust	3.500	10/25/2058	2,650,361	2,335,637	0.14%
GS Mortgage Securities Corp. II	5.507	3/6/2029	2,360,000	2,333,958	0.13%
Westlake Automobile Receivables Trust	4.310	9/15/2027	2,285,000	2,261,394	0.13%
Navient Private Education Refi Loan Trust	5.510	10/15/2071	2,238,279	2,224,210	0.13%
Aligned Data Centers Issuer LLC	6.000	8/17/2048	2,220,000	2,181,388	0.13%
Chesapeake Funding II LLC	5.650	5/15/2035	2,159,705	2,159,764	0.12%
Elmwood CLO 23 Ltd.	7.564	4/16/2036	2,155,000	2,156,989	0.12%
510 Asset-Backed Trust	2.116	6/25/2061	2,222,891	2,151,482	0.12%
AmeriCredit Automobile Receivables Trust	2.580	9/18/2025	2,110,687	2,102,525	0.12%
OBX Trust	1.054	7/25/2061	2,617,318	2,023,109	0.12%
Santander Drive Auto Receivables Trust	5.610	7/17/2028	2,000,000	2,004,507	0.12%
Domino's Pizza Master Issuer LLC	2.662	4/25/2051	2,256,200	2,003,272	0.12%
Flagship Credit Auto Trust	4.690	7/17/2028	2,031,000	1,996,769	0.12%
Preston Ridge Partners Mortgage LLC	1.867	4/25/2026	2,043,996	1,973,492	0.11%
NJ Trust	6.481	1/6/2029	1,890,000	1,952,731	0.11%
Preston Ridge Partners Mortgage LLC	1.793	6/25/2026	2,011,136	1,939,731	0.11%
OBX Trust	1.101	5/25/2061	2,468,284	1,933,043	0.11%
Citigroup Commercial Mortgage Trust	4.061	11/15/2049	2,357,000	1,899,488	0.11%
GS Mortgage Securities Trust	4.952	4/10/2047	2,215,000	1,867,257	0.11%
Ellington Financial Mortgage Trust	2.206	1/25/2067	2,187,750	1,855,676	0.11%
Stack Infrastructure Issuer LLC	5.900	7/25/2048	1,880,000	1,853,135	0.11%
Golub Capital Partners CLO 68B Ltd.	8.125	7/25/2036	1,830,000	1,844,805	0.11%
Wendy's Funding LLC	3.884	3/15/2048	1,955,137	1,841,795	0.11%
Verus Securitization Trust	1.824	11/25/2066	2,084,474	1,777,695	0.10%
Wells Fargo NA	1.760	3/15/2063	20,545,596	1,769,058	0.10%
CSMC Trust	1.841	10/25/2066	2,044,361	1,753,414	0.10%
HarborView Mortgage Loan Trust	5.914	12/19/2036	1,857,457	1,739,200	0.10%
MFA LLC	2.363	3/25/2060	1,756,691	1,728,922	0.10%
Progress Residential Trust	4.300	3/17/2040	1,796,018	1,728,103	0.10%
Banc of America Funding Trust	5.773	5/25/2037	1,945,007	1,656,451	0.10%
Benchmark Mortgage Trust	6.054	12/15/2056	1,535,000	1,638,173	0.09%
Preston Ridge Partners Mortgage LLC	1.793	7/25/2026	1,672,761	1,612,720	0.09%
Seasoned Credit Risk Transfer Trust	2.500	8/25/2059	1,968,591	1,604,420	0.09%
Seasoned Credit Risk Transfer Trust	3.500	11/25/2057	1,749,212	1,584,714	0.09%
Enterprise Fleet Financing LLC	5.420	10/22/2029	1,580,000	1,584,487	0.09%
Angel Oak Mortgage Trust	1.820	11/25/2066	1,843,331	1,577,733	0.09%
Affirm Asset Securitization Trust	6.610	1/18/2028	1,535,000	1,545,231	0.09%
VOLT XCIV LLC	2.240	2/27/2051	1,570,564	1,534,381	0.09%
Avis Budget Rental Car Funding AESOP LLC	5.900	8/21/2028	1,510,000	1,529,673	0.09%
BBCMS Mortgage Trust	5.419	2/15/2057	1,490,000	1,525,773	0.09%
COLT Mortgage Loan Trust	0.910	6/25/2066	1,881,203	1,522,445	0.09%

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Westlake Automobile Receivables Trust	1.650	2/17/2026	1,533,716	1,514,726	0.09%
Navient Private Education Refi Loan Trust	1.110	2/18/2070	1,773,656	1,504,448	0.09%
Preston Ridge Partners Mortgage LLC	2.487	10/25/2026	1,529,565	1,491,814	0.09%
PRET LLC	1.868	7/25/2051	1,555,705	1,489,478	0.09%
VCAT LLC	1.743	5/25/2051	1,557,834	1,487,589	0.09%
Legacy Mortgage Asset Trust	1.750	7/25/2061	1,488,807	1,423,776	0.08%
Prestige Auto Receivables Trust	1.620	11/16/2026	1,437,048	1,423,065	0.08%
Invesco U.S. CLO Ltd.	7.618	4/21/2036	1,390,000	1,393,867	0.08%
Progress Residential Trust	4.750	10/27/2039	1,395,187	1,370,354	0.08%
Soundview Home Loan Trust	5.615	7/25/2037	1,551,663	1,365,933	0.08%
GSAMP Trust	5.525	1/25/2037	2,330,945	1,356,759	0.08%
Toorak Mortgage Corp. Ltd.	3.240	6/25/2024	1,386,667	1,355,208	0.08%
Federal National Mortgage Association Connecticut Avenue Securities	8.022	7/25/2043	1,305,000	1,345,826	0.08%
BBCMS Mortgage Trust	5.439	12/15/2055	1,300,000	1,334,910	0.08%
Summit Issuer LLC	2.290	12/20/2050	1,435,000	1,330,906	0.08%
Wells Fargo NA	0.875	1/15/2063	33,770,713	1,324,883	0.08%
American Credit Acceptance Receivables Trust	6.090	11/12/2027	1,315,000	1,318,697	0.08%
Exeter Automobile Receivables Trust	4.570	1/15/2027	1,323,183	1,318,436	0.08%
CSMC Trust	0.938	5/25/2066	1,663,867	1,314,139	0.08%
New Residential Mortgage Loan Trust	6.185	1/25/2048	1,351,524	1,303,797	0.08%
Federal National Mortgage Association Connecticut Avenue Securities	8.421	6/25/2043	1,244,000	1,303,132	0.08%
Domino's Pizza Master Issuer LLC	3.668	10/25/2049	1,392,000	1,268,243	0.07%
GCAT Trust	1.036	5/25/2066	1,559,699	1,268,171	0.07%
Federal National Mortgage Association Connecticut Avenue Securities	9.786	5/25/2029	1,201,664	1,265,048	0.07%
Morgan Stanley Capital I Trust	4.944	7/15/2049	1,460,000	1,250,748	0.07%
Wingstop Funding LLC	2.841	12/5/2050	1,359,300	1,227,909	0.07%
Avis Budget Rental Car Funding AESOP LLC	5.360	6/20/2030	1,220,000	1,220,166	0.07%
New Residential Mortgage Loan Trust	3.750	11/25/2056	1,319,517	1,219,057	0.07%
New Residential Mortgage Loan Trust	3.750	11/26/2035	1,307,357	1,217,814	0.07%
JP Morgan Chase Commercial Mortgage Securities Trust	2.733	10/15/2045	1,384,783	1,213,701	0.07%
Santander Drive Auto Receivables Trust	4.980	2/15/2028	1,210,000	1,201,678	0.07%
JP Morgan Chase Commercial Mortgage Securities Trust	2.812	1/16/2037	1,400,000	1,190,000	0.07%
New Residential Mortgage Loan Trust	4.000	5/25/2057	1,264,283	1,185,859	0.07%
GCAT Trust	1.915	8/25/2066	1,363,747	1,180,364	0.07%
CSMC Trust	3.250	4/25/2047	1,301,449	1,172,933	0.07%
GSAA Home Equity Trust	5.595	2/25/2037	4,264,301	1,169,458	0.07%
Verus Securitization Trust	0.938	7/25/2066	1,376,925	1,169,206	0.07%
Benchmark Mortgage Trust	1.194	3/15/2062	23,300,562	1,161,990	0.07%
DLLAA LLC	5.640	2/22/2028	1,150,000	1,161,927	0.07%
Preston Ridge Partners Mortgage LLC	1.867	4/25/2026	1,202,667	1,161,677	0.07%
Arroyo Mortgage Trust	3.347	4/25/2049	1,246,099	1,159,519	0.07%
DT Auto Owner Trust	5.410	2/15/2029	1,135,000	1,127,148	0.07%

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New Residential Mortgage Loan Trust	6.935	6/25/2057	1,129,463	1,123,799	0.06%
CSMC Trust	1.796	12/27/2060	1,160,127	1,113,960	0.06%
Legacy Mortgage Asset Trust	1.750	4/25/2061	1,128,921	1,095,362	0.06%
World Omni Auto Receivables Trust	5.030	5/15/2029	1,090,000	1,080,840	0.06%
Progress Residential Trust	3.200	4/17/2039	1,119,806	1,052,263	0.06%
New Residential Mortgage Loan Trust	3.500	8/25/2059	1,132,180	1,045,287	0.06%
WaMu Mortgage Pass-Through Certificates Trust	4.390	12/25/2046	1,296,630	1,034,139	0.06%
DT Auto Owner Trust	5.190	10/16/2028	1,030,000	1,022,971	0.06%
Angel Oak Mortgage Trust	0.909	1/25/2066	1,221,697	1,011,341	0.06%
SFS Auto Receivables Securitization Trust	5.710	1/22/2030	985,000	991,945	0.06%
PRET LLC	2.487	7/25/2051	1,007,209	987,643	0.06%
BBCMS Mortgage Trust	4.600	6/15/2055	1,000,000	965,464	0.06%
MFA Trust	1.029	11/25/2064	1,120,194	945,364	0.05%
Exeter Automobile Receivables Trust	2.580	9/15/2025	919,605	913,083	0.05%
Angel Oak Mortgage Trust	0.985	4/25/2066	1,100,745	900,860	0.05%
CF Hippolyta Issuer LLC	1.990	7/15/2060	1,023,295	873,489	0.05%
BBCMS Mortgage Trust	1.626	2/15/2057	7,960,000	870,889	0.05%
Verus Securitization Trust	0.918	2/25/2064	987,893	868,963	0.05%
New Residential Mortgage Loan Trust	4.000	12/25/2057	912,025	860,484	0.05%
Progress Residential Trust	4.451	6/17/2039	875,072	852,854	0.05%
CF Hippolyta Issuer LLC	1.690	7/15/2060	905,504	841,959	0.05%
BBCMS Mortgage Trust	3.662	4/15/2055	925,000	829,769	0.05%
Seasoned Credit Risk Transfer Trust	3.500	8/25/2058	932,380	828,844	0.05%
Seasoned Credit Risk Transfer Trust	3.500	10/25/2058	917,164	823,363	0.05%
BBCMS Mortgage Trust	1.454	2/15/2050	23,952,287	807,489	0.05%
Benchmark Mortgage Trust	1.511	1/15/2054	10,353,302	800,572	0.05%
JP Morgan Chase Commercial Mortgage Securities Trust	3.772	12/15/2047	1,290,924	787,464	0.05%
CHL Mortgage Pass-Through Trust	4.429	9/25/2047	914,189	782,650	0.05%
Angel Oak Mortgage Trust	0.990	4/25/2053	836,660	760,296	0.04%
Commercial Mortgage Trust	2.819	1/10/2039	841,000	746,301	0.04%
Verus Securitization Trust	1.031	2/25/2066	854,169	735,177	0.04%
Commercial Mortgage Trust	3.896	1/10/2039	860,000	728,054	0.04%
MFA Trust	1.153	4/25/2065	813,176	725,064	0.04%
Federal National Mortgage Association Connecticut Avenue Securities	8.986	7/25/2029	695,237	721,263	0.04%
CSFB Mortgage-Backed Pass-Through Certificates	5.500	6/25/2035	953,840	692,774	0.04%
Wells Fargo NA	0.710	11/15/2050	32,517,631	684,912	0.04%
CNH Equipment Trust	4.770	10/15/2030	690,000	683,297	0.04%
Westlake Automobile Receivables Trust	5.410	1/18/2028	655,000	653,156	0.04%
Exeter Automobile Receivables Trust	6.030	8/16/2027	649,000	649,619	0.04%
Enterprise Fleet Financing LLC	5.160	9/20/2030	630,000	627,414	0.04%
Wells Fargo NA	0.810	9/15/2062	17,747,885	624,072	0.04%
BRAVO Residential Funding Trust	0.941	2/25/2049	704,767	621,076	0.04%
Verus Securitization Trust	4.130	2/25/2067	670,404	620,850	0.04%
Deephaven Residential Mortgage Trust	0.899	4/25/2066	711,084	611,222	0.04%

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SFAVE Commercial Mortgage Securities Trust	3.872	1/5/2043	790,000	606,328	0.04%
Ellington Financial Mortgage Trust	0.931	6/25/2066	753,037	602,644	0.03%
GSR Mortgage Loan Trust	4.715	1/25/2036	661,596	593,894	0.03%
New Residential Mortgage Loan Trust	0.941	10/25/2058	643,289	592,863	0.03%
Federal National Mortgage Association Connecticut Avenue Securities	7.872	7/25/2042	573,750	589,528	0.03%
CF Hippolyta Issuer LLC	5.970	8/15/2062	579,438	564,552	0.03%
Flagship Credit Auto Trust	5.050	1/18/2028	570,000	563,617	0.03%
Preston Ridge Partners Mortgage LLC	5.363	11/25/2025	556,464	554,857	0.03%
Wells Fargo NA	0.591	11/15/2062	19,814,656	551,840	0.03%
BRAVO Residential Funding Trust	0.970	3/25/2060	566,622	528,259	0.03%
Fieldstone Mortgage Investment Trust	5.975	5/25/2036	750,232	524,594	0.03%
Starwood Mortgage Residential Trust	0.943	5/25/2065	544,384	497,311	0.03%
RBSGC Mortgage Loan Trust	6.250	1/25/2037	547,036	496,162	0.03%
Banc of America Funding Trust	6.034	5/20/2047	546,173	491,850	0.03%
WaMu Mortgage Pass-Through Certificates Trust	3.812	6/25/2037	579,655	483,602	0.03%
Lehman XS Trust	5.855	7/25/2046	538,505	482,822	0.03%
Countrywide Alternative Loan Trust	6.075	11/25/2035	576,884	459,548	0.03%
Tricolor Auto Securitization Trust	6.480	8/17/2026	453,461	453,492	0.03%
Wells Fargo NA	0.885	5/15/2062	12,558,223	451,751	0.03%
HarborView Mortgage Loan Trust	5.814	1/19/2038	520,587	449,132	0.03%
BBCMS Mortgage Trust	5.710	12/15/2055	425,000	442,636	0.03%
IndyMac INDX Mortgage Loan Trust	3.803	3/25/2036	623,518	441,078	0.03%
GSAA Home Equity Trust	5.795	11/25/2036	1,892,301	440,171	0.03%
WFRBS Commercial Mortgage Trust	5.000	6/15/2044	710,000	433,100	0.03%
Exeter Automobile Receivables Trust	2.730	12/15/2025	432,863	428,245	0.02%
VCAT LLC	2.115	3/27/2051	429,351	424,201	0.02%
BCAP LLC Trust	5.795	3/25/2037	451,116	382,769	0.02%
Bear Stearns ALT-A Trust	5.935	1/25/2036	417,135	380,413	0.02%
Wells Fargo Commercial Mortgage Trust	4.140	5/15/2048	430,000	366,121	0.02%
AASET Trust	3.351	1/16/2040	407,476	364,041	0.02%
GLS Auto Receivables Issuer Trust	4.920	1/15/2027	365,000	362,269	0.02%
Federal National Mortgage Association Connecticut Avenue Securities	7.586	11/25/2039	349,336	352,125	0.02%
Wells Fargo NA	0.995	2/15/2056	5,557,581	344,279	0.02%
CF Hippolyta Issuer LLC	1.530	3/15/2061	381,691	342,718	0.02%
Sapphire Aviation Finance II Ltd.	3.228	3/15/2040	375,636	332,269	0.02%
Bx Trust	8.289	3/15/2026	328,000	327,176	0.02%
Morgan Stanley Mortgage Loan Trust	5.775	11/25/2036	1,172,673	321,653	0.02%
Residential Accredited Loans, Inc. Trust	6.000	12/25/2035	360,517	307,829	0.02%
Soundview Home Loan Trust	5.935	11/25/2036	321,908	303,322	0.02%
NRZ Excess Spread-Collateralized Notes	3.844	12/25/2025	316,583	302,992	0.02%
Wells Fargo NA	0.635	11/15/2062	9,638,694	297,495	0.02%
New Residential Mortgage Loan Trust	2.492	9/25/2059	314,339	289,124	0.02%
Benchmark Mortgage Trust	1.024	8/15/2052	8,569,562	285,051	0.02%
Wells Fargo Commercial Mortgage Trust	0.870	9/15/2057	24,528,591	258,568	0.01%

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Benchmark Mortgage Trust	0.456	7/15/2051	17,918,317	255,836	0.01%
CSAIL Commercial Mortgage Trust	0.707	6/15/2057	51,737,326	238,193	0.01%
Avant Loans Funding Trust	1.210	7/15/2030	232,397	231,687	0.01%
DBJPM Mortgage Trust	1.704	9/15/2053	4,254,012	228,897	0.01%
WaMu Mortgage Pass-Through Certificates Trust	6.275	6/25/2044	249,992	226,675	0.01%
Countrywide Alternative Loan Trust	5.750	5/25/2036	585,731	223,243	0.01%
CSAIL Commercial Mortgage Trust	1.857	1/15/2049	6,874,054	194,153	0.01%
CHL Mortgage Pass-Through Trust	4.343	11/20/2035	220,228	193,475	0.01%
MFA Trust	1.014	1/26/2065	199,698	177,780	0.01%
GSR Mortgage Loan Trust	5.735	1/25/2037	770,787	177,154	0.01%
Morgan Stanley Capital I Trust	1.305	6/15/2050	6,734,706	174,192	0.01%
Exeter Automobile Receivables Trust	2.180	6/15/2026	170,571	170,337	0.01%
Benchmark Mortgage Trust	1.780	7/15/2053	2,690,786	167,216	0.01%
Citigroup Commercial Mortgage Trust	1.011	4/10/2048	19,778,823	152,657	0.01%
Bear Stearns Mortgage Funding Trust	5.795	10/25/2036	165,314	135,838	0.01%
MASTR Adjustable Rate Mortgages Trust	5.375	11/21/2034	143,236	132,496	0.01%
Benchmark Mortgage Trust	0.519	1/15/2051	8,209,986	129,084	0.01%
GSAA Home Equity Trust	5.985	6/25/2036	486,275	123,701	0.01%
Securitized Asset-Backed Receivables LLC Trust	5.615	7/25/2036	339,457	116,946	0.01%
Countrywide Alternative Loan Trust	5.975	1/25/2036	107,580	93,176	0.01%
Bear Stearns ARM Trust	7.670	10/25/2035	101,277	93,050	0.01%
UBS Commercial Mortgage Trust	1.066	8/15/2050	3,259,833	92,655	0.01%
Wells Fargo Commercial Mortgage Trust	1.056	5/15/2048	13,875,561	83,457	0.00%
Wells Fargo NA	0.755	11/15/2054	3,674,915	78,024	0.00%
JP Morgan Mortgage Trust	4.907	4/25/2037	103,278	74,396	0.00%
Banc of America Funding Trust	6.347	1/25/2037	77,600	68,123	0.00%
Commercial Mortgage Trust	2.853	10/15/2045	55,051	50,406	0.00%
Morgan Stanley ABS Capital I, Inc. Trust	5.735	6/25/2036	54,356	45,244	0.00%
American Credit Acceptance Receivables Trust	4.550	10/13/2026	36,578	36,562	0.00%
Morgan Stanley Capital I Trust	5.254	10/12/2052	82,680	30,592	0.00%
CSAIL Commercial Mortgage Trust	0.890	11/15/2048	2,218,313	25,589	0.00%
JPMBB Commercial Mortgage Securities Trust	0.576	9/15/2047	15,520,222	22,203	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust	0.950	12/15/2047	9,157,997	18,799	0.00%
JPMBB Commercial Mortgage Securities Trust	0.542	5/15/2048	3,537,501	16,642	0.00%
Citigroup Commercial Mortgage Trust	0.887	7/10/2047	15,995,810	15,372	0.00%
GMACM Mortgage Loan Trust	3.603	4/19/2036	16,291	12,533	0.00%
Credit Suisse First Boston Mortgage Securities Corp.	4.877	4/15/2037	10,372	10,236	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust	0.962	10/15/2048	1,246,381	9,537	0.00%
GS Mortgage Securities Trust	0.000	7/10/2046	2,699,946	27	0.00%
GS Mortgage Securities Trust	0.000	8/10/2044	694,291	7	0.00%
<b>BASE CURRENCY</b>					
US DOLLAR			27,870,035	27,870,035	1.61%
<b>COMMON STOCKS</b>					
PES Energy Liquidating Trust			30,559	0.00	0.00%

Full Portfolio Holdings\* as of February 29, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
<b>CORPORATE BONDS</b>					
GTP Acquisition Partners I LLC	3.482	6/15/2050	7,400,000	7,208,075	0.42%
Ball Corp.	6.000	6/15/2029	6,115,000	6,144,658	0.36%
Centene Corp.	4.625	12/15/2029	5,230,000	4,956,733	0.29%
Ashtead Capital, Inc.	4.375	8/15/2027	4,990,000	4,764,070	0.28%
Morgan Stanley	6.407	11/1/2029	4,505,000	4,702,913	0.27%
Societe Generale SA	6.221	6/15/2033	4,795,000	4,700,747	0.27%
Bank of America Corp.	2.687	4/22/2032	5,370,000	4,487,267	0.26%
Service Corp. International	5.125	6/1/2029	4,561,000	4,450,624	0.26%
Open Text Corp.	3.875	12/1/2029	4,905,000	4,335,063	0.25%
Clean Harbors, Inc.	4.875	7/15/2027	4,475,000	4,318,985	0.25%
SS&C Technologies, Inc.	5.500	9/30/2027	4,425,000	4,316,491	0.25%
Black Knight InfoServ LLC	3.625	9/1/2028	4,249,000	4,002,813	0.23%
WMG Acquisition Corp.	3.875	7/15/2030	4,525,000	3,993,313	0.23%
Go Daddy Operating Co. LLC/GD Finance Co., Inc.	5.250	12/1/2027	3,995,000	3,865,163	0.22%
Bank of Ireland Group PLC	6.253	9/16/2026	3,685,000	3,704,471	0.21%
DAE Funding LLC	1.550	8/1/2024	3,775,000	3,702,677	0.21%
BPCE SA	6.714	10/19/2029	3,395,000	3,522,583	0.20%
William Carter Co.	5.625	3/15/2027	3,550,000	3,483,719	0.20%
Dominion Energy, Inc.	5.375	11/15/2032	3,487,000	3,467,311	0.20%
Wells Fargo & Co.	5.574	7/25/2029	3,320,000	3,341,394	0.19%
Edison International	6.950	11/15/2029	3,125,000	3,330,252	0.19%
Fair Isaac Corp.	4.000	6/15/2028	3,542,000	3,290,189	0.19%
Booz Allen Hamilton, Inc.	3.875	9/1/2028	3,541,000	3,286,439	0.19%
Ecopetrol SA	8.625	1/19/2029	3,050,000	3,232,957	0.19%
Time Warner Cable Enterprises LLC	8.375	7/15/2033	2,900,000	3,216,743	0.19%
International Airport Finance SA	12.000	3/15/2033	3,127,589	3,213,598	0.19%
BPCE SA	7.003	10/19/2034	3,010,000	3,212,884	0.19%
Builders FirstSource, Inc.	5.000	3/1/2030	3,340,000	3,153,966	0.18%
FirstCash, Inc.	4.625	9/1/2028	3,352,000	3,100,246	0.18%
Sirius XM Radio, Inc.	4.125	7/1/2030	3,600,000	3,098,587	0.18%
Pacific Gas & Electric Co.	2.500	2/1/2031	3,780,000	3,094,865	0.18%
Regal Rexnord Corp.	6.050	4/15/2028	3,055,000	3,073,096	0.18%
NBM U.S. Holdings, Inc.	7.000	5/14/2026	3,070,000	3,064,495	0.18%
Avantor Funding, Inc.	4.625	7/15/2028	3,220,000	3,039,359	0.18%
Gen Digital, Inc.	5.000	4/15/2025	3,060,000	3,029,400	0.18%
Standard Industries, Inc.	4.375	7/15/2030	3,370,000	3,001,940	0.17%
UBS Group AG	6.537	8/12/2033	2,785,000	2,905,398	0.17%
Ameren Corp.	5.000	1/15/2029	2,815,000	2,791,973	0.16%
Amgen, Inc.	5.250	3/2/2033	2,755,000	2,746,137	0.16%
Ecopetrol SA	8.375	1/19/2036	2,700,000	2,708,775	0.16%
Equitable Financial Life Global Funding	1.800	3/8/2028	3,090,000	2,706,694	0.16%
Hologic, Inc.	4.625	2/1/2028	2,812,000	2,694,316	0.16%
Duke Energy Corp.	2.550	6/15/2031	3,200,000	2,664,389	0.15%
JP Morgan Chase & Co.	5.336	1/23/2035	2,675,000	2,657,939	0.15%

Full Portfolio Holdings\* as of February 29, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Energo-Pro AS	8.500	2/4/2027	2,650,000	2,655,459	0.15%
Athene Global Funding	2.717	1/7/2029	3,010,000	2,616,205	0.15%
Open Text Corp.	6.900	12/1/2027	2,515,000	2,596,202	0.15%
Goldman Sachs Group, Inc.	2.615	4/22/2032	3,020,000	2,509,774	0.15%
Taylor Morrison Communities, Inc.	5.750	1/15/2028	2,558,000	2,506,387	0.14%
Wells Fargo & Co.	3.350	3/2/2033	2,855,000	2,449,143	0.14%
M&T Bank Corp.	5.053	1/27/2034	2,640,000	2,422,413	0.14%
Enbridge, Inc.	5.700	3/8/2033	2,385,000	2,411,794	0.14%
Bank of America Corp.	3.194	7/23/2030	2,615,000	2,352,148	0.14%
Citigroup, Inc.	5.174	2/13/2030	2,360,000	2,334,168	0.13%
Royalty Pharma PLC	2.150	9/2/2031	2,900,000	2,314,572	0.13%
Pacific Gas & Electric Co.	6.400	6/15/2033	2,155,000	2,239,392	0.13%
BNP Paribas SA	5.894	12/5/2034	2,170,000	2,222,473	0.13%
Morgan Stanley	5.164	4/20/2029	2,235,000	2,221,600	0.13%
Bank of New York Mellon Corp.	6.317	10/25/2029	2,090,000	2,190,219	0.13%
SBA Tower Trust	2.836	1/15/2050	2,240,000	2,189,499	0.13%
Eversource Energy	5.125	5/15/2033	2,255,000	2,176,896	0.13%
Philip Morris International, Inc.	5.125	2/15/2030	2,180,000	2,170,915	0.13%
Greensaif Pipelines Bidco SARL	6.129	2/23/2038	2,130,000	2,161,871	0.12%
Service Corp. International	3.375	8/15/2030	2,500,000	2,146,300	0.12%
HSBC Holdings PLC	5.402	8/11/2033	2,185,000	2,146,256	0.12%
Viper Energy, Inc.	5.375	11/1/2027	2,200,000	2,134,210	0.12%
JP Morgan Chase & Co.	4.005	4/23/2029	2,230,000	2,129,570	0.12%
Pacific Gas & Electric Co.	4.550	7/1/2030	2,255,000	2,114,864	0.12%
Pacific Gas & Electric Co.	6.100	1/15/2029	2,060,000	2,107,646	0.12%
VICI Properties LP	4.950	2/15/2030	2,187,000	2,083,603	0.12%
Charter Communications Operating LLC/Charter Communications Operating Capital	6.484	10/23/2045	2,225,000	2,031,588	0.12%
Hess Corp.	7.125	3/15/2033	1,812,000	2,030,964	0.12%
Metropolitan Life Global Funding I	2.400	1/11/2032	2,485,000	2,021,944	0.12%
Puget Energy, Inc.	3.650	5/15/2025	2,070,000	2,016,298	0.12%
Lamar Media Corp.	3.625	1/15/2031	2,335,000	2,016,226	0.12%
Oracle Corp.	3.850	4/1/2060	2,900,000	2,015,021	0.12%
Cigna Group	5.000	5/15/2029	1,985,000	1,973,416	0.11%
T-Mobile USA, Inc.	3.875	4/15/2030	2,110,000	1,957,792	0.11%
Leviathan Bond Ltd.	6.500	6/30/2027	2,045,000	1,952,975	0.11%
UBS Group AG	6.246	9/22/2029	1,895,000	1,949,051	0.11%
Crown Castle, Inc.	4.800	9/1/2028	1,995,000	1,946,407	0.11%
Capital One Financial Corp.	3.273	3/1/2030	2,145,000	1,917,463	0.11%
Morgan Stanley	1.794	2/13/2032	2,420,000	1,914,967	0.11%
Societe Generale SA	6.066	1/19/2035	1,945,000	1,913,258	0.11%
Gen Digital, Inc.	6.750	9/30/2027	1,900,000	1,909,872	0.11%
Bank of America Corp.	5.202	4/25/2029	1,920,000	1,909,120	0.11%
Intesa Sanpaolo SpA	7.800	11/28/2053	1,740,000	1,876,471	0.11%
Energy Transfer LP	6.400	12/1/2030	1,785,000	1,873,126	0.11%



Full Portfolio Holdings\* as of February 29, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Southern California Edison Co.	5.200	6/1/2034	1,900,000	1,859,425	0.11%
Goldman Sachs Group, Inc.	2.383	7/21/2032	2,260,000	1,837,327	0.11%
Banca Transilvania SA	8.875	4/27/2027	1,575,000	1,804,395	0.10%
M&T Bank Corp.	7.413	10/30/2029	1,705,000	1,788,340	0.10%
BP Capital Markets America, Inc.	4.812	2/13/2033	1,820,000	1,776,916	0.10%
Credit Agricole SA	6.251	1/10/2035	1,775,000	1,772,880	0.10%
Bank of America Corp.	2.299	7/21/2032	2,150,000	1,737,113	0.10%
OTP Bank Nyrt	7.350	3/4/2026	1,570,000	1,735,533	0.10%
Glencore Funding LLC	6.375	10/6/2030	1,590,000	1,669,426	0.10%
Ecopetrol SA	4.625	11/2/2031	2,010,000	1,659,388	0.10%
FirstCash, Inc.	5.625	1/1/2030	1,735,000	1,643,679	0.10%
Wells Fargo & Co.	4.897	7/25/2033	1,705,000	1,629,111	0.09%
mBank SA	0.966	9/21/2027	1,700,000	1,626,629	0.09%
HSBC Holdings PLC	7.399	11/13/2034	1,515,000	1,624,201	0.09%
Celanese U.S. Holdings LLC	6.165	7/15/2027	1,600,000	1,623,626	0.09%
Aon North America, Inc.	5.450	3/1/2034	1,615,000	1,613,755	0.09%
HCA, Inc.	3.375	3/15/2029	1,760,000	1,604,309	0.09%
Athene Global Funding	2.646	10/4/2031	1,985,000	1,599,327	0.09%
Capital One Financial Corp.	7.624	10/30/2031	1,455,000	1,593,227	0.09%
GA Global Funding Trust	5.500	1/8/2029	1,605,000	1,583,896	0.09%
Virginia Electric & Power Co.	5.000	1/15/2034	1,625,000	1,578,603	0.09%
HSBC Holdings PLC	5.887	8/14/2027	1,565,000	1,574,919	0.09%
Bayer U.S. Finance LLC	6.375	11/21/2030	1,560,000	1,570,629	0.09%
Morgan Stanley	1.928	4/28/2032	1,960,000	1,553,005	0.09%
Corp. Nacional del Cobre de Chile	6.440	1/26/2036	1,525,000	1,548,790	0.09%
Greensaif Pipelines Bidco SARL	6.510	2/23/2042	1,490,000	1,535,197	0.09%
GLP Capital LP/GLP Financing II, Inc.	5.750	6/1/2028	1,535,000	1,522,955	0.09%
Manufacturers & Traders Trust Co.	4.700	1/27/2028	1,580,000	1,519,639	0.09%
JP Morgan Chase & Co.	5.299	7/24/2029	1,515,000	1,518,379	0.09%
Niagara Mohawk Power Corp.	5.290	1/17/2034	1,555,000	1,516,252	0.09%
Solventum Corp.	5.400	3/1/2029	1,495,000	1,492,037	0.09%
BP Capital Markets PLC	7.063	12/31/2099	1,470,000	1,473,297	0.09%
Brooklyn Union Gas Co.	6.388	9/15/2033	1,440,000	1,468,553	0.08%
Bank of America Corp.	2.592	4/29/2031	1,715,000	1,464,936	0.08%
IPALCO Enterprises, Inc.	3.700	9/1/2024	1,465,000	1,447,532	0.08%
Occidental Petroleum Corp.	6.625	9/1/2030	1,365,000	1,436,526	0.08%
ABN AMRO Bank NV	6.339	9/18/2027	1,400,000	1,423,409	0.08%
Columbia Pipelines Holding Co. LLC	6.042	8/15/2028	1,370,000	1,394,680	0.08%
Phillips 66 Co.	5.300	6/30/2033	1,405,000	1,393,517	0.08%
Ashtead Capital, Inc.	5.500	8/11/2032	1,405,000	1,372,813	0.08%
Aker BP ASA	6.000	6/13/2033	1,340,000	1,361,536	0.08%
HSBC Holdings PLC	4.583	6/19/2029	1,395,000	1,341,512	0.08%
Boeing Co.	5.930	5/1/2060	1,400,000	1,340,962	0.08%
Standard Chartered PLC	7.018	2/8/2030	1,270,000	1,335,105	0.08%

Full Portfolio Holdings\* as of February 29, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Charter Communications Operating LLC/Charter Communications Operating Capital	4.800	3/1/2050	1,835,000	1,324,298	0.08%
Duke Energy Corp.	4.850	1/5/2029	1,340,000	1,317,527	0.08%
IHS Holding Ltd.	6.250	11/29/2028	1,615,000	1,316,225	0.08%
Discovery Communications LLC	4.000	9/15/2055	1,970,000	1,302,124	0.08%
Greenko Power II Ltd.	4.300	12/13/2028	1,422,000	1,301,129	0.08%
Eversource Energy	5.950	2/1/2029	1,265,000	1,294,608	0.07%
Columbia Pipelines Operating Co. LLC	6.036	11/15/2033	1,255,000	1,287,913	0.07%
Sirius XM Radio, Inc.	4.000	7/15/2028	1,425,000	1,283,777	0.07%
Patterson-UTI Energy, Inc.	5.150	11/15/2029	1,310,000	1,263,517	0.07%
Minerva Luxembourg SA	8.875	9/13/2033	1,200,000	1,261,650	0.07%
Aker BP ASA	2.000	7/15/2026	1,367,000	1,258,698	0.07%
Rogers Communications, Inc.	5.300	2/15/2034	1,255,000	1,230,978	0.07%
Philip Morris International, Inc.	5.375	2/15/2033	1,230,000	1,224,239	0.07%
Pacific Gas & Electric Co.	6.150	1/15/2033	1,195,000	1,221,709	0.07%
Bank of America Corp.	5.933	9/15/2027	1,205,000	1,220,740	0.07%
Huntington National Bank	5.650	1/10/2030	1,220,000	1,215,263	0.07%
HCA, Inc.	5.600	4/1/2034	1,210,000	1,203,943	0.07%
Williams Cos., Inc.	4.900	3/15/2029	1,220,000	1,202,968	0.07%
Philip Morris International, Inc.	5.625	9/7/2033	1,190,000	1,202,001	0.07%
Boeing Co.	5.150	5/1/2030	1,215,000	1,193,737	0.07%
EIG Pearl Holdings SARL	3.545	8/31/2036	1,405,000	1,192,845	0.07%
Wells Fargo & Co.	2.879	10/30/2030	1,360,000	1,192,062	0.07%
Williams Cos., Inc.	4.650	8/15/2032	1,240,000	1,179,058	0.07%
Anglo American Capital PLC	2.625	9/10/2030	1,400,000	1,177,873	0.07%
Public Service Enterprise Group, Inc.	6.125	10/15/2033	1,120,000	1,166,582	0.07%
Penske Truck Leasing Co. LP/PTL Finance Corp.	4.000	7/15/2025	1,185,000	1,157,624	0.07%
Principal Life Global Funding II	5.100	1/25/2029	1,165,000	1,155,041	0.07%
Veralto Corp.	5.350	9/18/2028	1,145,000	1,154,701	0.07%
Capital One Financial Corp.	6.312	6/8/2029	1,125,000	1,151,660	0.07%
Southern Co.	5.200	6/15/2033	1,170,000	1,151,070	0.07%
AT&T, Inc.	3.550	9/15/2055	1,659,000	1,128,242	0.07%
NextEra Energy Capital Holdings, Inc.	1.875	1/15/2027	1,235,000	1,126,118	0.07%
Virginia Electric & Power Co.	5.000	4/1/2033	1,145,000	1,122,442	0.06%
Penske Truck Leasing Co. LP/PTL Finance Corp.	2.700	11/1/2024	1,145,000	1,121,684	0.06%
Duke Energy Carolinas LLC	4.250	12/15/2041	1,320,000	1,117,553	0.06%
BP Capital Markets America, Inc.	4.893	9/11/2033	1,140,000	1,116,924	0.06%
KeySpan Gas East Corp.	5.994	3/6/2033	1,120,000	1,115,787	0.06%
Marvell Technology, Inc.	2.450	4/15/2028	1,220,000	1,094,910	0.06%
Alcon Finance Corp.	2.750	9/23/2026	1,164,000	1,092,353	0.06%
Duke Energy Corp.	4.500	8/15/2032	1,160,000	1,087,948	0.06%
Sempra	5.400	8/1/2026	1,085,000	1,087,444	0.06%
ConocoPhillips Co.	5.700	9/15/2063	1,050,000	1,073,230	0.06%
Cleco Corporate Holdings LLC	3.375	9/15/2029	1,225,000	1,064,499	0.06%
Arizona Public Service Co.	6.350	12/15/2032	990,000	1,046,229	0.06%

Full Portfolio Holdings\* as of February 29, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
JP Morgan Chase & Co.	2.545	11/8/2032	1,270,000	1,045,352	0.06%
NiSource, Inc.	5.400	6/30/2033	1,045,000	1,044,396	0.06%
NiSource, Inc.	3.600	5/1/2030	1,135,000	1,037,973	0.06%
Oncor Electric Delivery Co. LLC	5.650	11/15/2033	1,000,000	1,032,355	0.06%
Wells Fargo & Co.	4.808	7/25/2028	1,050,000	1,032,125	0.06%
Celanese U.S. Holdings LLC	6.550	11/15/2030	975,000	1,013,026	0.06%
HSBC Holdings PLC	2.206	8/17/2029	1,150,000	997,910	0.06%
Western Midstream Operating LP	6.150	4/1/2033	980,000	995,822	0.06%
Crown Castle, Inc.	5.600	6/1/2029	985,000	989,912	0.06%
Tapestry, Inc.	7.350	11/27/2028	940,000	982,731	0.06%
BP Capital Markets America, Inc.	4.989	4/10/2034	995,000	978,630	0.06%
JP Morgan Chase & Co.	6.070	10/22/2027	960,000	978,121	0.06%
JP Morgan Chase & Co.	3.509	1/23/2029	1,025,000	965,664	0.06%
NextEra Energy Capital Holdings, Inc.	2.250	6/1/2030	1,145,000	962,219	0.06%
Athene Holding Ltd.	5.875	1/15/2034	970,000	961,495	0.06%
O'Reilly Automotive, Inc.	4.700	6/15/2032	993,000	960,289	0.06%
Energean Israel Finance Ltd.	8.500	9/30/2033	995,000	957,888	0.06%
Oracle Corp.	6.150	11/9/2029	900,000	940,326	0.05%
Corebridge Financial, Inc.	5.750	1/15/2034	940,000	939,709	0.05%
Discovery Communications LLC	5.300	5/15/2049	1,146,000	936,281	0.05%
Barclays PLC	9.625	12/31/2099	905,000	935,538	0.05%
Wells Fargo & Co.	5.499	1/23/2035	930,000	923,155	0.05%
Standard Chartered PLC	7.767	11/16/2028	865,000	920,738	0.05%
Banca Commerciale Romana SA	7.625	5/19/2027	800,000	911,537	0.05%
BNP Paribas SA	5.125	1/13/2029	915,000	907,975	0.05%
Dominion Energy, Inc.	3.375	4/1/2030	1,008,000	906,523	0.05%
BPCE SA	5.716	1/18/2030	910,000	906,107	0.05%
Cox Communications, Inc.	2.600	6/15/2031	1,105,000	903,572	0.05%
National Rural Utilities Cooperative Finance Corp.	5.800	1/15/2033	870,000	899,609	0.05%
Pacific Gas & Electric Co.	5.900	6/15/2032	895,000	899,508	0.05%
Alabama Power Co.	3.450	10/1/2049	1,235,000	896,884	0.05%
Crown Castle, Inc.	2.900	3/15/2027	960,000	893,863	0.05%
Targa Resources Corp.	6.150	3/1/2029	865,000	891,076	0.05%
AT&T, Inc.	3.800	12/1/2057	1,266,000	891,057	0.05%
American Tower Corp.	3.800	8/15/2029	955,000	883,261	0.05%
Celanese U.S. Holdings LLC	6.330	7/15/2029	859,000	882,054	0.05%
Howard University	2.701	10/1/2029	1,000,000	875,026	0.05%
Southern California Edison Co.	5.150	6/1/2029	875,000	874,740	0.05%
Qorvo, Inc.	3.375	4/1/2031	1,035,000	871,963	0.05%
Otis Worldwide Corp.	2.565	2/15/2030	996,000	867,997	0.05%
Cisco Systems, Inc.	4.950	2/26/2031	860,000	861,402	0.05%
Bacardi Ltd./Bacardi-Martini BV	5.400	6/15/2033	875,000	860,206	0.05%
Southwestern Electric Power Co.	5.300	4/1/2033	865,000	853,911	0.05%
Howard University	2.901	10/1/2031	1,000,000	852,434	0.05%
Columbia Pipelines Operating Co. LLC	6.544	11/15/2053	800,000	851,724	0.05%

Full Portfolio Holdings\* as of February 29, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Bank of America Corp.	1.898	7/23/2031	1,050,000	851,704	0.05%
Eastman Chemical Co.	5.625	2/20/2034	850,000	843,992	0.05%
OTP Bank Nyrt	7.500	5/25/2027	815,000	835,724	0.05%
Columbia Pipelines Operating Co. LLC	5.927	8/15/2030	820,000	834,688	0.05%
Willis North America, Inc.	3.600	5/15/2024	830,000	826,295	0.05%
Northrop Grumman Corp.	5.150	5/1/2040	845,000	819,470	0.05%
Morgan Stanley	3.591	7/22/2028	860,000	814,527	0.05%
Wells Fargo & Co.	6.491	10/23/2034	765,000	813,591	0.05%
Capital One Financial Corp.	1.878	11/2/2027	895,000	812,058	0.05%
Ovintiv, Inc.	6.625	8/15/2037	785,000	808,989	0.05%
Investment Energy Resources Ltd.	6.250	4/26/2029	845,000	806,975	0.05%
Georgia Power Co.	4.300	3/15/2042	940,000	803,577	0.05%
Taylor Morrison Communities, Inc.	5.125	8/1/2030	840,000	792,836	0.05%
Bank of America Corp.	5.468	1/23/2035	795,000	792,609	0.05%
Bank of America Corp.	2.572	10/20/2032	965,000	790,815	0.05%
Lloyds Banking Group PLC	5.462	1/5/2028	790,000	786,565	0.05%
Puget Energy, Inc.	2.379	6/15/2028	885,000	785,842	0.05%
Intel Corp.	5.150	2/21/2034	790,000	782,180	0.05%
HSBC Holdings PLC	6.161	3/9/2029	765,000	781,269	0.05%
UBS Group AG	6.442	8/11/2028	760,000	780,762	0.05%
Bristol-Myers Squibb Co.	5.200	2/22/2034	775,000	780,651	0.05%
ONEOK, Inc.	3.400	9/1/2029	855,000	780,225	0.05%
Southern California Gas Co.	5.200	6/1/2033	785,000	778,531	0.05%
Patterson-UTI Energy, Inc.	7.150	10/1/2033	735,000	778,160	0.04%
JP Morgan Chase & Co.	2.580	4/22/2032	930,000	777,728	0.04%
Deutsche Bank AG	6.819	11/20/2029	750,000	775,207	0.04%
Comcast Corp.	2.937	11/1/2056	1,259,000	773,927	0.04%
Crown Castle, Inc.	5.000	1/11/2028	785,000	772,765	0.04%
Credit Agricole SA	6.316	10/3/2029	745,000	767,855	0.04%
Metropolitan Life Global Funding I	5.150	3/28/2033	770,000	761,181	0.04%
Bank of America Corp.	1.922	10/24/2031	940,000	757,929	0.04%
CVS Health Corp.	2.700	8/21/2040	1,095,000	746,872	0.04%
Discover Financial Services	7.964	11/2/2034	665,000	744,556	0.04%
Ohio Edison Co.	5.500	1/15/2033	755,000	744,413	0.04%
Paramount Global	5.250	4/1/2044	1,000,000	743,373	0.04%
Emera, Inc.	6.750	6/15/2076	755,000	739,835	0.04%
BNP Paribas SA	5.335	6/12/2029	740,000	739,264	0.04%
AutoZone, Inc.	4.750	8/1/2032	765,000	734,224	0.04%
Time Warner Cable LLC	6.550	5/1/2037	780,000	734,185	0.04%
UBS Group AG	3.091	5/14/2032	865,000	726,485	0.04%
Berkshire Hathaway Energy Co.	4.600	5/1/2053	850,000	725,866	0.04%
AutoZone, Inc.	6.550	11/1/2033	670,000	723,416	0.04%
Deutsche Bank AG	3.742	1/7/2033	895,000	718,894	0.04%
Philip Morris International, Inc.	5.125	2/13/2031	730,000	718,498	0.04%
Evergy, Inc.	2.450	9/15/2024	730,000	716,312	0.04%

Full Portfolio Holdings\* as of February 29, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
T-Mobile USA, Inc.	5.750	1/15/2034	695,000	715,694	0.04%
Public Service Electric & Gas Co.	5.450	3/1/2054	710,000	710,820	0.04%
Consolidated Edison Co. of New York, Inc.	3.200	12/1/2051	1,050,000	709,706	0.04%
LKQ Corp.	5.750	6/15/2028	700,000	707,063	0.04%
Ashtead Capital, Inc.	5.800	4/15/2034	695,000	687,951	0.04%
Go Daddy Operating Co. LLC/GD Finance Co., Inc.	3.500	3/1/2029	770,000	685,603	0.04%
Eversource Energy	5.500	1/1/2034	690,000	682,617	0.04%
Xcel Energy, Inc.	4.600	6/1/2032	720,000	670,466	0.04%
BAT Capital Corp.	5.834	2/20/2031	660,000	658,649	0.04%
Monongahela Power Co.	5.850	2/15/2034	645,000	656,546	0.04%
Marathon Oil Corp.	6.600	10/1/2037	630,000	656,364	0.04%
Bristol-Myers Squibb Co.	5.550	2/22/2054	645,000	652,786	0.04%
Southern California Edison Co.	2.850	8/1/2029	730,000	652,721	0.04%
Equitable Holdings, Inc.	4.350	4/20/2028	670,000	644,967	0.04%
Bank of America Corp.	2.972	2/4/2033	765,000	642,769	0.04%
WMG Acquisition Corp.	3.750	12/1/2029	725,000	642,293	0.04%
Citizens Financial Group, Inc.	5.841	1/23/2030	650,000	641,671	0.04%
Constellation Software, Inc.	5.461	2/16/2034	640,000	639,553	0.04%
PNC Financial Services Group, Inc.	5.676	1/22/2035	635,000	636,486	0.04%
Evergy, Inc.	2.900	9/15/2029	715,000	633,060	0.04%
Kentucky Power Co.	7.000	11/15/2033	600,000	632,921	0.04%
ONEOK, Inc.	6.100	11/15/2032	610,000	631,534	0.04%
Edison International	5.250	11/15/2028	635,000	631,045	0.04%
Diamondback Energy, Inc.	6.250	3/15/2033	600,000	630,958	0.04%
UnitedHealth Group, Inc.	2.750	5/15/2040	855,000	616,683	0.04%
Danske Bank AS	1.621	9/11/2026	655,000	613,919	0.04%
Centene Corp.	2.450	7/15/2028	695,000	612,927	0.04%
Capital One Financial Corp.	5.468	2/1/2029	615,000	611,332	0.04%
Protective Life Global Funding	5.467	12/8/2028	600,000	606,679	0.04%
Tyson Foods, Inc.	5.700	3/15/2034	605,000	604,503	0.03%
Enbridge, Inc.	8.500	1/15/2084	565,000	602,470	0.03%
Corebridge Financial, Inc.	3.850	4/5/2029	650,000	602,463	0.03%
UBS Group AG	5.428	2/8/2030	605,000	600,376	0.03%
Energear Israel Finance Ltd.	5.875	3/30/2031	695,000	592,488	0.03%
Cheniere Energy Partners LP	4.500	10/1/2029	630,000	590,287	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	3.900	6/1/2052	940,000	590,163	0.03%
UBS Group AG	4.194	4/1/2031	640,000	588,208	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	2.250	1/15/2029	695,000	586,104	0.03%
Targa Resources Corp.	6.250	7/1/2052	570,000	578,656	0.03%
MSCI, Inc.	3.625	11/1/2031	668,000	578,470	0.03%
Aon Corp./Aon Global Holdings PLC	5.350	2/28/2033	580,000	578,420	0.03%
Cisco Systems, Inc.	5.350	2/26/2064	570,000	576,482	0.03%
Oglethorpe Power Corp.	4.500	4/1/2047	705,000	573,249	0.03%
Duke Energy Progress LLC	4.375	3/30/2044	670,000	572,433	0.03%

Full Portfolio Holdings\* as of February 29, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Western Midstream Operating LP	4.750	8/15/2028	580,000	559,954	0.03%
Berkshire Hathaway Energy Co.	1.650	5/15/2031	705,000	557,910	0.03%
Equinor ASA	3.625	4/6/2040	675,000	555,763	0.03%
AbbVie, Inc.	4.950	3/15/2031	550,000	549,999	0.03%
Columbia Pipelines Holding Co. LLC	5.681	1/15/2034	560,000	548,881	0.03%
Georgia Power Co.	5.250	3/15/2034	550,000	547,688	0.03%
Oracle Corp.	4.100	3/25/2061	745,000	545,592	0.03%
Danske Bank AS	5.705	3/1/2030	540,000	540,854	0.03%
Duke Energy Indiana LLC	3.250	10/1/2049	780,000	537,917	0.03%
Haleon U.S. Capital LLC	3.375	3/24/2029	575,000	531,113	0.03%
Hanesbrands, Inc.	4.875	5/15/2026	550,000	531,100	0.03%
Marsh & McLennan Cos., Inc.	4.750	3/15/2039	560,000	529,758	0.03%
Intel Corp.	5.900	2/10/2063	500,000	520,026	0.03%
Howard University	3.476	10/1/2041	720,000	516,823	0.03%
Southern California Edison Co.	5.875	12/1/2053	510,000	516,767	0.03%
Wells Fargo & Co.	2.572	2/11/2031	605,000	515,936	0.03%
Open Text Holdings, Inc.	4.125	12/1/2031	600,000	514,441	0.03%
Enbridge, Inc.	2.500	8/1/2033	645,000	509,479	0.03%
JP Morgan Chase & Co.	3.960	1/29/2027	515,000	502,669	0.03%
Alcon Finance Corp.	3.000	9/23/2029	560,000	502,151	0.03%
New Mountain Finance Corp.	6.875	2/1/2029	505,000	493,894	0.03%
Hess Corp.	7.300	8/15/2031	430,000	483,452	0.03%
Enbridge, Inc.	6.000	11/15/2028	465,000	481,562	0.03%
Discovery Communications LLC	3.625	5/15/2030	545,000	478,715	0.03%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	4.000	1/15/2032	535,000	477,410	0.03%
Kaiser Foundation Hospitals	3.002	6/1/2051	695,000	475,617	0.03%
Paramount Global	4.375	3/15/2043	710,000	474,800	0.03%
NextEra Energy Capital Holdings, Inc.	4.625	7/15/2027	480,000	472,119	0.03%
UBS Group AG	4.751	5/12/2028	480,000	468,384	0.03%
Consolidated Edison Co. of New York, Inc.	5.500	3/15/2034	450,000	459,292	0.03%
Morgan Stanley	5.449	7/20/2029	455,000	456,648	0.03%
Alcon Finance Corp.	5.375	12/6/2032	455,000	455,530	0.03%
Discovery Communications LLC	5.200	9/20/2047	560,000	455,127	0.03%
Corp. Nacional del Cobre de Chile	5.950	1/8/2034	460,000	454,023	0.03%
UBS Group AG	2.095	2/11/2032	575,000	453,755	0.03%
Ingersoll Rand, Inc.	5.700	8/14/2033	445,000	452,790	0.03%
Arizona Public Service Co.	5.550	8/1/2033	450,000	451,263	0.03%
Deutsche Bank AG	2.311	11/16/2027	495,000	449,525	0.03%
Tapestry, Inc.	7.050	11/27/2025	440,000	448,124	0.03%
Crown Castle, Inc.	4.300	2/15/2029	470,000	446,011	0.03%
Standard Industries, Inc.	3.375	1/15/2031	535,000	443,298	0.03%
Penske Truck Leasing Co. LP/PTL Finance Corp.	6.050	8/1/2028	430,000	440,287	0.03%
CommonSpirit Health	3.347	10/1/2029	470,000	427,239	0.02%
Intesa Sanpaolo SpA	6.625	6/20/2033	420,000	425,038	0.02%

Full Portfolio Holdings\* as of February 29, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
ConocoPhillips Co.	5.050	9/15/2033	425,000	423,956	0.02%
Galaxy Pipeline Assets Bidco Ltd.	2.940	9/30/2040	528,146	420,517	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	3.500	3/1/2042	640,000	418,376	0.02%
Morgan Stanley	3.622	4/1/2031	460,000	417,686	0.02%
Centene Corp.	4.250	12/15/2027	435,000	414,527	0.02%
T-Mobile USA, Inc.	5.050	7/15/2033	420,000	410,933	0.02%
Shell International Finance BV	3.250	4/6/2050	575,000	408,754	0.02%
Conagra Brands, Inc.	4.850	11/1/2028	411,000	404,204	0.02%
Southern California Edison Co.	5.950	11/1/2032	380,000	396,011	0.02%
Aker BP ASA	3.100	7/15/2031	465,000	392,391	0.02%
NXP BV/NXP Funding LLC/NXP USA, Inc.	4.300	6/18/2029	410,000	391,682	0.02%
Bank of America Corp.	4.948	7/22/2028	395,000	390,960	0.02%
Virginia Electric & Power Co.	5.350	1/15/2054	405,000	389,103	0.02%
Duke Energy Progress LLC	4.000	4/1/2052	490,000	385,886	0.02%
JP Morgan Chase & Co.	4.851	7/25/2028	390,000	385,759	0.02%
GLP Capital LP/GLP Financing II, Inc.	5.300	1/15/2029	390,000	378,380	0.02%
Service Corp. International	4.625	12/15/2027	385,000	369,332	0.02%
Transcontinental Gas Pipe Line Co. LLC	3.250	5/15/2030	400,000	359,178	0.02%
Oracle Corp.	2.950	4/1/2030	405,000	358,927	0.02%
CVS Health Corp.	4.125	4/1/2040	435,000	357,973	0.02%
Alcon Finance Corp.	5.750	12/6/2052	340,000	350,009	0.02%
Pacific Gas & Electric Co.	5.250	3/1/2052	394,000	348,885	0.02%
Capital One Financial Corp.	5.247	7/26/2030	355,000	345,936	0.02%
General Mills, Inc.	4.950	3/29/2033	345,000	338,113	0.02%
Boeing Co.	5.805	5/1/2050	350,000	335,790	0.02%
Regal Rexnord Corp.	6.300	2/15/2030	325,000	330,720	0.02%
ConocoPhillips Co.	3.800	3/15/2052	431,000	329,891	0.02%
CDW LLC/CDW Finance Corp.	2.670	12/1/2026	355,000	328,918	0.02%
Cheniere Energy Partners LP	3.250	1/31/2032	390,000	325,891	0.02%
Boeing Co.	5.040	5/1/2027	325,000	321,989	0.02%
Warnermedia Holdings, Inc.	5.391	3/15/2062	400,000	321,729	0.02%
PPL Capital Funding, Inc.	4.125	4/15/2030	340,000	316,806	0.02%
Huntington Bancshares, Inc.	6.208	8/21/2029	300,000	304,848	0.02%
Shell International Finance BV	3.000	11/26/2051	440,000	295,299	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	3.700	4/1/2051	480,000	291,043	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	3.850	4/1/2061	500,000	289,997	0.02%
JP Morgan Chase & Co.	6.087	10/23/2029	280,000	289,261	0.02%
Intel Corp.	5.700	2/10/2053	285,000	288,532	0.02%
Southern Co. Gas Capital Corp.	5.750	9/15/2033	280,000	286,678	0.02%
Corebridge Financial, Inc.	6.050	9/15/2033	280,000	285,702	0.02%
ConocoPhillips Co.	4.025	3/15/2062	365,000	283,496	0.02%
Goldman Sachs Group, Inc.	4.223	5/1/2029	295,000	282,726	0.02%
UnitedHealth Group, Inc.	6.050	2/15/2063	260,000	281,474	0.02%

Full Portfolio Holdings\* as of February 29, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
NiSource, Inc.	3.490	5/15/2027	295,000	280,442	0.02%
NiSource, Inc.	5.250	3/30/2028	275,000	276,083	0.02%
HSBC Holdings PLC	6.547	6/20/2034	270,000	275,077	0.02%
ERAC USA Finance LLC	5.000	2/15/2029	275,000	273,257	0.02%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	4.875	2/1/2031	280,000	265,703	0.02%
Kaiser Foundation Hospitals	2.810	6/1/2041	355,000	259,133	0.01%
Edison International	4.125	3/15/2028	270,000	257,905	0.01%
Amgen, Inc.	5.250	3/2/2030	255,000	256,768	0.01%
AbbVie, Inc.	5.400	3/15/2054	245,000	248,249	0.01%
Pacific Gas & Electric Co.	4.400	3/1/2032	260,000	236,191	0.01%
Westinghouse Air Brake Technologies Corp.	5.611	3/11/2034	235,000	235,838	0.01%
AutoZone, Inc.	4.750	2/1/2033	235,000	225,045	0.01%
UnitedHealth Group, Inc.	4.950	5/15/2062	240,000	221,491	0.01%
Intel Corp.	3.100	2/15/2060	350,000	221,325	0.01%
Philip Morris International, Inc.	5.625	11/17/2029	215,000	220,356	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	5.125	7/1/2049	290,000	219,764	0.01%
Fifth Third Bancorp	5.631	1/29/2032	210,000	208,274	0.01%
Virginia Electric & Power Co.	2.450	12/15/2050	356,000	206,107	0.01%
Pacific Gas & Electric Co.	5.450	6/15/2027	205,000	204,695	0.01%
CDW LLC/CDW Finance Corp.	3.250	2/15/2029	220,000	196,162	0.01%
Energy Transfer LP	5.250	4/15/2029	195,000	194,162	0.01%
UnitedHealth Group, Inc.	5.350	2/15/2033	190,000	193,766	0.01%
Southern Co.	3.700	4/30/2030	210,000	193,473	0.01%
Bank of America Corp.	3.419	12/20/2028	205,000	191,602	0.01%
Targa Resources Corp.	6.125	3/15/2033	185,000	190,529	0.01%
ONEOK, Inc.	3.100	3/15/2030	210,000	186,147	0.01%
Duke Energy Corp.	5.000	8/15/2052	190,000	169,022	0.01%
Tyson Foods, Inc.	5.400	3/15/2029	165,000	165,011	0.01%
HCA, Inc.	5.450	4/1/2031	165,000	164,359	0.01%
JP Morgan Chase & Co.	3.702	5/6/2030	170,000	158,464	0.01%
Shell International Finance BV	2.875	11/26/2041	215,000	156,802	0.01%
UnitedHealth Group, Inc.	3.500	8/15/2039	190,000	153,277	0.01%
Cenovus Energy, Inc.	2.650	1/15/2032	185,000	151,177	0.01%
Bacardi Ltd./Bacardi-Martini BV	5.250	1/15/2029	150,000	147,585	0.01%
Sutter Health	3.361	8/15/2050	200,000	146,497	0.01%
Intel Corp.	5.600	2/21/2054	145,000	144,707	0.01%
Tapestry, Inc.	7.700	11/27/2030	130,000	137,766	0.01%
United Rentals North America, Inc.	4.000	7/15/2030	140,000	126,813	0.01%
EQM Midstream Partners LP	6.500	7/1/2027	125,000	126,255	0.01%
Puget Energy, Inc.	4.100	6/15/2030	130,000	117,613	0.01%
National Grid PLC	5.602	6/12/2028	115,000	116,402	0.01%
Puget Energy, Inc.	4.224	3/15/2032	130,000	116,240	0.01%
Constellation Software, Inc.	5.158	2/16/2029	100,000	99,434	0.01%
Wells Fargo & Co.	5.389	4/24/2034	100,000	98,363	0.01%



Full Portfolio Holdings\* as of February 29, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Royalty Pharma PLC	2.200	9/2/2030	105,000	86,370	0.00%
Centene Corp.	3.375	2/15/2030	95,000	83,856	0.00%
Georgia Power Co.	4.950	5/17/2033	85,000	83,192	0.00%
ONEOK, Inc.	4.350	3/15/2029	80,000	76,965	0.00%
American Tower Corp.	2.700	4/15/2031	90,000	75,492	0.00%
BP Capital Markets America, Inc.	2.939	6/4/2051	115,000	75,261	0.00%
Dominion Energy, Inc.	6.300	3/15/2033	65,000	67,754	0.00%
Cleco Corporate Holdings LLC	4.973	5/1/2046	75,000	61,684	0.00%
Targa Resources Corp.	4.200	2/1/2033	65,000	58,474	0.00%
Oracle Corp.	4.125	5/15/2045	70,000	55,443	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	6.834	10/23/2055	55,000	52,049	0.00%
WEA Finance LLC	3.500	6/15/2029	40,000	34,712	0.00%
<b>FOREIGN CURRENCY</b>					
EURO CURRENCY			514,792	556,387	0.03%
MEXICAN PESO (NEW)			0.01	0.00	0.00%
BRAZILIAN REAL			(0.56)	(0.11)	0.00%
POUND STERLING			(3)	(4)	0.00%
AUSTRALIAN DOLLAR			(59)	(39)	0.00%
CANADIAN DOLLAR			(1,020)	(752)	0.00%
<b>FOREIGN GOVERNMENT OBLIGATIONS</b>					
Canadian Government Bond	2.000	6/1/2032	27,300,000	24,112,670	1.39%
Brazil Notas do Tesouro Nacional	10.000	1/1/2031	42,374,000	8,264,266	0.48%
Mexico Government International Bonds	6.000	5/7/2036	5,785,000	5,757,385	0.33%
Hungary Government International Bonds	1.625	4/28/2032	5,610,000	4,855,236	0.28%
Romania Government International Bonds	2.750	4/14/2041	6,785,000	4,839,488	0.28%
Saudi Government International Bonds	5.750	1/16/2054	3,995,000	3,853,401	0.22%
Indonesia Government International Bonds	1.100	3/12/2033	3,795,000	3,233,728	0.19%
Philippines Government International Bonds	1.200	4/28/2033	3,315,000	2,848,259	0.16%
Hungary Government International Bonds	6.125	5/22/2028	2,415,000	2,463,300	0.14%
North Macedonia Government International Bonds	3.675	6/3/2026	2,165,000	2,263,621	0.13%
Romania Government International Bonds	2.625	12/2/2040	2,970,000	2,110,267	0.12%
North Macedonia Government International Bonds	2.750	1/18/2025	1,825,000	1,927,093	0.11%
Colombia Government International Bonds	5.000	6/15/2045	2,685,000	1,920,283	0.11%
Ivory Coast Government International Bonds	4.875	1/30/2032	1,965,000	1,777,979	0.10%
Bermuda Government International Bonds	5.000	7/15/2032	1,825,000	1,749,810	0.10%
Chile Government International Bonds	4.950	1/5/2036	1,795,000	1,730,563	0.10%
Angola Government International Bonds	8.000	11/26/2029	1,600,000	1,418,176	0.08%
Saudi Government International Bonds	5.000	1/18/2053	1,520,000	1,337,600	0.08%
Costa Rica Government International Bonds	6.550	4/3/2034	1,140,000	1,171,350	0.07%
Romania Government International Bonds	5.875	1/30/2029	960,000	951,717	0.06%
Chile Government International Bonds	1.250	1/22/2051	1,605,000	932,392	0.05%
Romania Government International Bonds	6.375	1/30/2034	930,000	923,434	0.05%
Saudi Government International Bonds	2.000	7/9/2039	1,140,000	922,920	0.05%
Colombia Government International Bonds	5.625	2/26/2044	1,180,000	921,787	0.05%
Bank Gospodarstwa Krajowego	5.375	5/22/2033	670,000	662,496	0.04%

Full Portfolio Holdings\* as of February 29, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Mexico Government International Bonds	3.500	2/12/2034	765,000	631,209	0.04%
Panama Government International Bonds	6.853	3/28/2054	715,000	628,206	0.04%
Bermuda Government International Bonds	2.375	8/20/2030	735,000	612,623	0.04%
Panama Government International Bonds	6.875	1/31/2036	590,000	557,313	0.03%
Philippines Government International Bonds	1.750	4/28/2041	710,000	531,244	0.03%
Mexico Government International Bonds	6.400	5/7/2054	435,000	427,942	0.02%
Hungary Government International Bonds	5.500	3/26/2036	445,000	427,216	0.02%
Colombia Government International Bonds	5.200	5/15/2049	395,000	285,664	0.02%
Mexico Government International Bonds	6.338	5/4/2053	290,000	282,582	0.02%
Angola Government International Bonds	8.750	4/14/2032	310,000	271,638	0.02%
Indonesia Government International Bonds	2.150	7/18/2024	240,000	256,943	0.01%
<b>MUNICIPAL BONDS</b>					
Philadelphia Auth for Industrial Dev, PA, Rev	6.550	10/15/2028	5,445,000	5,784,297	0.33%
New York Transportation Dev Corp., NY, Rev	4.248	9/1/2035	4,650,000	4,492,239	0.26%
State Board of Administration Finance Corp., FL, Rev	1.258	7/1/2025	4,130,000	3,925,758	0.23%
Metropolitan Transportation Auth, NY, Rev	6.814	11/15/2040	2,790,000	3,079,927	0.18%
Texas Natural Gas Securitization Finance Corp., TX, Rev	5.102	4/1/2035	2,395,000	2,411,566	0.14%
Chicago Board of Education, IL, GO	6.319	11/1/2029	1,540,000	1,522,127	0.09%
Chicago Board of Education, IL, GO	6.138	12/1/2039	1,115,000	1,041,666	0.06%
Municipal Electric Auth of Georgia, GA, Rev	6.637	4/1/2057	731,000	824,106	0.05%
Chicago Transit Auth Sales Tax Receipts Fund, IL, Rev	3.912	12/1/2040	720,000	615,619	0.04%
<b>PREFERRED STOCKS</b>					
U.S. Bancorp	6.615		2,242	1,995,380	0.12%
<b>SENIOR FLOATING RATE INTERESTS</b>					
PES Holdings LLC	1.500	12/31/2024	751,655	7,517	0.00%
<b>SHORT-TERM INVESTMENTS</b>					
Fixed Income Clearing Corp.		3/1/2024	7,038,599	7,038,599	0.41%
<b>U.S. GOVERNMENT AGENCIES</b>					
Uniform Mortgage-Backed Security	6.000	3/13/2054	156,990,000	157,629,888	9.11%
Uniform Mortgage-Backed Security	5.500	3/13/2054	70,039,000	69,245,098	4.00%
Uniform Mortgage-Backed Security	4.500	3/13/2054	44,007,000	41,608,168	2.41%
Government National Mortgage Association	2.000	3/20/2054	26,345,000	21,445,386	1.24%
Uniform Mortgage-Backed Security	2.000	3/13/2054	23,200,000	18,218,290	1.05%
Federal Home Loan Mortgage Corp.	5.000	9/1/2052	16,272,046	15,791,745	0.91%
Federal National Mortgage Association	5.000	9/1/2052	16,129,202	15,653,115	0.90%
Government National Mortgage Association	5.500	3/20/2054	12,650,000	12,565,159	0.73%
Government National Mortgage Association	3.500	3/20/2054	10,079,000	9,115,116	0.53%
Federal National Mortgage Association	2.000	4/1/2051	11,315,184	8,925,939	0.52%
Uniform Mortgage-Backed Security	2.500	3/13/2054	10,775,000	8,849,810	0.51%
Government National Mortgage Association	5.000	3/20/2054	8,400,000	8,200,472	0.47%
Uniform Mortgage-Backed Security	4.000	3/13/2054	8,000,000	7,359,040	0.43%
Federal National Mortgage Association	2.000	3/1/2051	8,375,547	6,606,846	0.38%
Government National Mortgage Association	3.000	4/20/2051	7,474,504	6,577,609	0.38%
Uniform Mortgage-Backed Security	7.000	3/13/2054	6,270,000	6,435,809	0.37%

Full Portfolio Holdings\* as of February 29, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Government National Mortgage Association	3.000	12/20/2051	7,291,289	6,396,885	0.37%
Government National Mortgage Association	2.500	10/20/2051	7,392,361	6,264,363	0.36%
Federal National Mortgage Association	2.500	5/1/2051	7,227,906	6,022,147	0.35%
Federal National Mortgage Association	2.500	11/1/2051	6,559,236	5,457,033	0.32%
Federal National Mortgage Association	7.000	9/1/2053	5,289,231	5,433,043	0.31%
Federal Home Loan Mortgage Corp.	3.500	3/1/2048	5,446,832	4,940,614	0.29%
Federal National Mortgage Association	2.500	10/1/2051	5,694,444	4,707,686	0.27%
Federal Home Loan Mortgage Corp.	8.672	6/25/2043	4,410,000	4,630,500	0.27%
Federal National Mortgage Association	5.500	12/1/2052	4,576,876	4,539,550	0.26%
Federal National Mortgage Association	2.000	12/1/2050	5,731,381	4,529,711	0.26%
Federal National Mortgage Association	2.000	2/1/2051	5,693,287	4,501,612	0.26%
Uniform Mortgage-Backed Security	6.500	3/13/2054	3,985,000	4,054,744	0.23%
Federal Home Loan Mortgage Corp.	8.822	5/25/2043	3,815,000	4,030,815	0.23%
Government National Mortgage Association	4.500	10/20/2052	4,072,423	3,892,315	0.23%
Government National Mortgage Association	2.000	12/20/2050	4,743,456	3,863,309	0.22%
Government National Mortgage Association	5.000	7/15/2052	3,819,399	3,734,247	0.22%
Federal National Mortgage Association	2.500	5/1/2051	4,443,496	3,670,082	0.21%
Federal National Mortgage Association	3.500	9/1/2057	4,125,693	3,629,130	0.21%
Federal National Mortgage Association	2.500	11/1/2051	3,937,374	3,304,027	0.19%
Federal Home Loan Mortgage Corp.	2.000	3/1/2051	4,124,565	3,247,462	0.19%
Government National Mortgage Association	3.000	7/20/2052	3,637,524	3,191,160	0.18%
Federal Home Loan Mortgage Corp.	3.000	11/1/2046	3,559,941	3,116,399	0.18%
Uniform Mortgage-Backed Security	2.500	3/18/2039	3,425,000	3,104,514	0.18%
Federal National Mortgage Association	4.000	4/1/2049	3,311,663	3,087,948	0.18%
Federal Home Loan Mortgage Corp.	2.500	7/1/2050	3,634,065	3,014,306	0.17%
Federal National Mortgage Association	2.500	5/1/2051	3,518,485	2,910,558	0.17%
Federal National Mortgage Association	3.000	11/1/2051	3,359,283	2,889,398	0.17%
Federal National Mortgage Association	4.000	6/1/2048	3,023,634	2,842,806	0.16%
Federal National Mortgage Association	1.500	9/1/2051	3,716,872	2,778,998	0.16%
Federal National Mortgage Association	6.500	11/1/2053	2,619,668	2,679,480	0.15%
Federal Home Loan Mortgage Corp.	9.822	6/25/2042	2,440,000	2,640,109	0.15%
Government National Mortgage Association	4.000	7/20/2048	2,779,462	2,609,156	0.15%
Government National Mortgage Association	3.000	9/20/2051	2,851,505	2,501,732	0.14%
Federal National Mortgage Association	4.500	1/1/2051	2,513,546	2,420,982	0.14%
Federal National Mortgage Association	2.000	4/1/2051	3,027,983	2,393,554	0.14%
Federal National Mortgage Association	3.000	9/1/2051	2,756,413	2,377,890	0.14%
Government National Mortgage Association	4.000	10/20/2040	2,473,087	2,368,647	0.14%
Federal National Mortgage Association	5.500	6/1/2053	2,379,548	2,356,395	0.14%
Federal National Mortgage Association	2.000	3/1/2051	2,956,360	2,332,270	0.13%
Federal Home Loan Mortgage Corp.	2.500	4/1/2052	2,781,947	2,293,917	0.13%
Federal Home Loan Mortgage Corp.	5.500	2/1/2053	2,295,060	2,278,360	0.13%
Government National Mortgage Association	2.500	10/20/2049	2,635,853	2,277,786	0.13%
Federal Home Loan Mortgage Corp.	2.000	4/1/2051	2,848,694	2,250,235	0.13%
Federal National Mortgage Association	2.500	5/1/2051	2,682,642	2,237,600	0.13%
Federal National Mortgage Association	3.500	4/1/2052	2,471,954	2,225,355	0.13%

Full Portfolio Holdings\* as of February 29, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	2.500	10/1/2050	2,593,945	2,169,701	0.13%
Federal National Mortgage Association	4.000	4/1/2050	2,322,747	2,169,188	0.13%
Federal Home Loan Mortgage Corp.	8.672	5/25/2042	2,005,000	2,107,050	0.12%
Federal National Mortgage Association	2.000	12/1/2040	2,491,184	2,089,961	0.12%
Federal National Mortgage Association	5.065	12/1/2028	2,050,000	2,071,501	0.12%
Federal National Mortgage Association	3.500	5/1/2058	2,351,780	2,068,710	0.12%
Federal National Mortgage Association	2.000	6/1/2036	2,328,043	2,067,490	0.12%
Federal National Mortgage Association	3.500	12/25/2058	2,330,582	2,067,125	0.12%
Federal Home Loan Mortgage Corp.	2.000	4/1/2052	2,592,166	2,065,242	0.12%
Federal National Mortgage Association	2.500	6/1/2051	2,493,390	2,058,882	0.12%
Government National Mortgage Association	2.000	10/20/2050	2,473,293	2,014,381	0.12%
Federal National Mortgage Association	2.000	3/1/2051	2,533,545	2,013,686	0.12%
Federal National Mortgage Association	3.500	11/25/2042	2,160,616	1,995,559	0.12%
Uniform Mortgage-Backed Security	3.500	3/18/2039	2,085,000	1,973,908	0.11%
Government National Mortgage Association	3.000	8/20/2051	2,241,729	1,966,752	0.11%
Federal National Mortgage Association	5.000	7/1/2052	1,976,716	1,918,216	0.11%
Federal National Mortgage Association	3.000	10/1/2051	2,176,271	1,882,351	0.11%
Government National Mortgage Association	2.500	9/20/2051	2,214,576	1,876,657	0.11%
Federal Home Loan Mortgage Corp.	3.000	10/1/2032	1,950,774	1,841,078	0.11%
Federal National Mortgage Association	2.500	9/1/2040	2,111,895	1,830,695	0.11%
Federal Home Loan Mortgage Corp.	3.000	10/1/2051	2,094,412	1,811,463	0.10%
Federal Home Loan Mortgage Corp.	9.022	9/25/2042	1,705,000	1,810,164	0.10%
Federal Home Loan Mortgage Corp.	5.500	8/1/2038	1,779,748	1,808,717	0.10%
Federal National Mortgage Association	2.500	1/1/2057	2,175,422	1,787,708	0.10%
Federal Home Loan Mortgage Corp.	1.000	2/25/2051	2,098,611	1,752,476	0.10%
Federal Home Loan Mortgage Corp.	2.000	12/1/2041	2,096,393	1,747,486	0.10%
Federal Home Loan Mortgage Corp.	2.000	3/1/2051	2,180,407	1,745,968	0.10%
Federal National Mortgage Association	2.500	11/1/2051	2,099,562	1,738,481	0.10%
Federal Home Loan Mortgage Corp.	3.000	3/25/2040	2,025,000	1,712,641	0.10%
Government National Mortgage Association	4.500	5/20/2040	1,738,142	1,703,938	0.10%
Federal Home Loan Mortgage Corp.	3.000	11/1/2036	1,853,121	1,702,937	0.10%
Federal National Mortgage Association	4.500	3/1/2053	1,798,829	1,701,390	0.10%
Federal Home Loan Mortgage Corp.	2.000	3/1/2051	2,128,978	1,678,852	0.10%
Government National Mortgage Association	2.500	11/20/2049	1,959,642	1,669,135	0.10%
Federal Home Loan Mortgage Corp.	2.500	3/1/2051	2,004,847	1,660,229	0.10%
Government National Mortgage Association	4.000	9/20/2040	1,728,758	1,655,749	0.10%
Federal National Mortgage Association	2.500	5/1/2051	1,983,867	1,638,880	0.09%
Federal Home Loan Mortgage Corp.	2.500	3/25/2052	1,883,495	1,636,963	0.09%
Federal Home Loan Mortgage Corp.	9.322	7/25/2042	1,525,000	1,619,296	0.09%
Federal National Mortgage Association	3.000	4/25/2043	1,808,414	1,604,258	0.09%
Federal Home Loan Mortgage Corp.	2.500	11/1/2050	1,934,146	1,600,366	0.09%
Federal Home Loan Mortgage Corp.	5.000	4/1/2053	1,636,020	1,595,389	0.09%
Federal Home Loan Mortgage Corp.	2.000	5/1/2041	1,891,537	1,583,222	0.09%
Federal Home Loan Mortgage Corp.	6.500	11/1/2053	1,516,918	1,551,552	0.09%
Federal National Mortgage Association	3.500	1/25/2042	1,678,000	1,508,641	0.09%

Full Portfolio Holdings\* as of February 29, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Government National Mortgage Association	4.000	7/20/2040	1,571,153	1,504,801	0.09%
Federal National Mortgage Association	2.500	2/1/2043	1,753,335	1,493,514	0.09%
Federal National Mortgage Association	3.000	3/25/2043	1,703,941	1,485,235	0.09%
Federal Home Loan Mortgage Corp.	8.222	4/25/2042	1,432,000	1,481,982	0.09%
Federal National Mortgage Association	3.520	11/1/2032	1,620,000	1,473,148	0.09%
Federal National Mortgage Association	5.500	11/1/2035	1,451,634	1,473,146	0.09%
Federal National Mortgage Association	3.000	8/1/2051	1,690,223	1,458,324	0.08%
Federal National Mortgage Association	4.190	4/1/2028	1,475,000	1,439,560	0.08%
Federal National Mortgage Association	2.500	9/1/2050	1,728,526	1,432,332	0.08%
Federal National Mortgage Association	6.000	5/1/2053	1,406,053	1,429,571	0.08%
Federal National Mortgage Association	2.000	12/1/2050	1,788,049	1,423,104	0.08%
Federal National Mortgage Association	4.000	6/1/2052	1,537,080	1,419,481	0.08%
Federal National Mortgage Association	2.500	12/1/2051	1,696,960	1,410,572	0.08%
Federal National Mortgage Association	2.500	4/1/2052	1,701,812	1,406,807	0.08%
Federal Home Loan Mortgage Corp.	4.000	4/1/2049	1,493,399	1,390,930	0.08%
Federal Home Loan Mortgage Corp.	8.572	4/25/2043	1,310,000	1,375,206	0.08%
Federal National Mortgage Association	3.000	8/1/2051	1,593,099	1,374,527	0.08%
Federal Home Loan Mortgage Corp.	2.500	7/1/2050	1,647,751	1,371,152	0.08%
Federal National Mortgage Association	2.500	1/1/2052	1,640,480	1,366,192	0.08%
Federal National Mortgage Association	4.460	5/1/2028	1,380,916	1,360,203	0.08%
Federal Home Loan Mortgage Corp.	6.000	12/1/2052	1,319,529	1,337,204	0.08%
Federal Home Loan Mortgage Corp.	2.000	10/1/2050	1,685,286	1,334,420	0.08%
Government National Mortgage Association	3.000	2/20/2052	1,497,515	1,334,357	0.08%
Federal Home Loan Mortgage Corp.	2.000	5/1/2036	1,497,482	1,329,883	0.08%
Government National Mortgage Association	3.500	2/20/2047	1,451,478	1,328,607	0.08%
Government National Mortgage Association	2.500	3/20/2051	1,553,913	1,318,596	0.08%
Federal National Mortgage Association	3.000	12/1/2050	1,518,550	1,312,579	0.08%
Federal National Mortgage Association	2.000	2/1/2051	1,640,502	1,305,686	0.08%
Federal National Mortgage Association	2.000	8/1/2036	1,464,457	1,300,526	0.08%
Federal National Mortgage Association	2.500	5/1/2043	1,536,838	1,296,921	0.07%
Federal Home Loan Mortgage Corp.	2.000	5/1/2051	1,603,106	1,283,930	0.07%
Federal Home Loan Mortgage Corp.	2.000	2/1/2051	1,601,065	1,282,059	0.07%
Federal National Mortgage Association	5.000	8/1/2052	1,315,313	1,276,586	0.07%
Federal National Mortgage Association	3.000	5/1/2051	1,461,141	1,275,914	0.07%
Government National Mortgage Association	3.500	5/15/2043	1,368,588	1,272,260	0.07%
Government National Mortgage Association	3.500	6/20/2046	1,372,681	1,258,071	0.07%
Federal Home Loan Mortgage Corp.	3.500	8/1/2034	1,322,044	1,254,356	0.07%
Federal National Mortgage Association	4.000	6/1/2041	1,310,938	1,251,988	0.07%
Federal National Mortgage Association	3.000	5/1/2052	1,440,361	1,243,393	0.07%
Federal National Mortgage Association	3.000	8/1/2050	1,437,393	1,242,427	0.07%
Government National Mortgage Association	3.000	3/15/2045	1,404,948	1,241,273	0.07%
Federal National Mortgage Association	2.000	5/1/2051	1,574,469	1,239,402	0.07%
Federal Home Loan Mortgage Corp.	4.000	7/1/2049	1,314,843	1,234,987	0.07%
Federal Home Loan Mortgage Corp.	4.000	9/15/2041	1,285,640	1,227,012	0.07%
Federal National Mortgage Association	2.500	7/1/2051	1,439,587	1,191,383	0.07%

Full Portfolio Holdings\* as of February 29, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	3.000	12/1/2051	1,375,024	1,186,373	0.07%
Federal National Mortgage Association	4.000	10/1/2047	1,250,919	1,176,112	0.07%
Federal National Mortgage Association	3.000	3/1/2037	1,275,022	1,169,110	0.07%
Federal National Mortgage Association	3.500	9/1/2047	1,253,877	1,135,792	0.07%
Federal National Mortgage Association	4.500	12/1/2037	1,147,725	1,132,855	0.07%
Federal National Mortgage Association	4.030	6/1/2028	1,163,291	1,126,303	0.07%
Federal Home Loan Mortgage Corp.	3.500	10/1/2047	1,209,140	1,096,766	0.06%
Federal National Mortgage Association	3.000	10/1/2051	1,277,276	1,095,970	0.06%
Federal National Mortgage Association	4.500	10/1/2040	1,090,981	1,062,995	0.06%
Federal National Mortgage Association	2.500	3/1/2052	1,284,319	1,061,572	0.06%
Federal National Mortgage Association	2.500	1/1/2051	1,272,889	1,061,215	0.06%
Federal Home Loan Mortgage Corp.	4.000	5/1/2042	1,121,014	1,056,834	0.06%
Federal National Mortgage Association	2.000	9/1/2040	1,252,567	1,054,362	0.06%
Federal National Mortgage Association	3.000	8/25/2049	1,187,477	1,051,124	0.06%
Federal National Mortgage Association	3.500	7/1/2048	1,147,670	1,039,612	0.06%
Federal National Mortgage Association	4.410	4/1/2030	1,065,000	1,038,865	0.06%
Federal National Mortgage Association	2.500	6/1/2043	1,217,666	1,037,392	0.06%
Federal National Mortgage Association	2.000	2/1/2051	1,286,880	1,031,191	0.06%
Government National Mortgage Association	3.500	7/20/2049	1,119,493	1,023,747	0.06%
Federal National Mortgage Association	3.000	9/1/2048	1,149,291	1,004,290	0.06%
Federal National Mortgage Association	3.000	4/1/2052	1,158,260	999,847	0.06%
Federal Home Loan Mortgage Corp.	3.000	1/1/2037	1,083,871	995,718	0.06%
Federal Home Loan Mortgage Corp.	4.000	4/1/2049	1,056,656	989,565	0.06%
Federal Home Loan Mortgage Corp.	3.500	3/1/2048	1,078,933	984,167	0.06%
Government National Mortgage Association	3.500	3/20/2044	1,066,141	983,310	0.06%
Federal Home Loan Mortgage Corp.	3.500	12/15/2046	1,100,798	975,519	0.06%
Federal National Mortgage Association	2.000	9/1/2036	1,095,667	973,011	0.06%
Federal National Mortgage Association	2.500	3/1/2052	1,173,417	970,148	0.06%
Federal National Mortgage Association	2.000	4/1/2041	1,152,854	965,879	0.06%
Federal National Mortgage Association	3.000	10/1/2050	1,115,530	964,222	0.06%
Federal National Mortgage Association	3.500	1/1/2048	1,048,422	949,676	0.05%
Federal Home Loan Mortgage Corp.	2.500	10/1/2051	1,145,990	947,015	0.05%
Government National Mortgage Association	4.500	8/20/2052	989,590	946,078	0.05%
Federal Home Loan Mortgage Corp.	4.750	7/15/2039	945,350	937,364	0.05%
Uniform Mortgage-Backed Security	3.000	3/18/2039	1,010,000	936,396	0.05%
Federal Home Loan Mortgage Corp.	3.000	4/1/2033	994,220	929,006	0.05%
Federal Home Loan Mortgage Corp.	2.500	6/1/2050	1,109,343	922,619	0.05%
Government National Mortgage Association	5.000	5/20/2040	918,152	919,795	0.05%
Federal National Mortgage Association	2.500	6/1/2050	1,105,033	916,595	0.05%
Federal National Mortgage Association	1.750	12/25/2042	1,025,978	893,354	0.05%
Federal Home Loan Mortgage Corp.	3.000	5/1/2052	1,016,470	878,226	0.05%
Federal Home Loan Mortgage Corp.	2.500	7/1/2050	1,053,943	874,257	0.05%
Government National Mortgage Association	4.500	9/20/2052	905,466	865,466	0.05%
Federal National Mortgage Association	4.000	10/1/2040	918,305	864,505	0.05%
Federal National Mortgage Association	2.500	11/1/2051	1,035,826	862,972	0.05%

Full Portfolio Holdings\* as of February 29, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	3.000	1/1/2052	985,103	848,037	0.05%
Government National Mortgage Association	3.875	8/15/2042	864,364	818,123	0.05%
Federal National Mortgage Association	2.000	10/1/2041	976,404	814,797	0.05%
Federal National Mortgage Association	2.500	9/1/2051	978,732	809,505	0.05%
Federal National Mortgage Association	2.500	4/1/2050	967,649	802,633	0.05%
Federal Home Loan Mortgage Corp.	2.500	5/1/2050	957,016	799,417	0.05%
Federal National Mortgage Association	5.500	11/1/2052	802,622	795,718	0.05%
Federal National Mortgage Association	1.500	9/1/2051	1,063,062	794,831	0.05%
Government National Mortgage Association	5.000	3/15/2044	775,064	789,543	0.05%
Federal National Mortgage Association	2.500	10/1/2051	957,041	788,526	0.05%
Federal Home Loan Mortgage Corp.	5.500	6/1/2041	770,843	783,396	0.05%
Government National Mortgage Association	3.500	4/15/2043	839,667	780,291	0.05%
Government National Mortgage Association	5.000	6/20/2040	728,004	729,307	0.04%
Government National Mortgage Association	2.500	7/20/2041	827,917	724,874	0.04%
Federal Home Loan Mortgage Corp.	1.115	6/25/2030	12,812,502	720,041	0.04%
Federal Home Loan Mortgage Corp.	2.500	4/1/2052	857,222	706,746	0.04%
Federal National Mortgage Association	2.000	12/1/2036	790,334	701,846	0.04%
Federal National Mortgage Association	2.000	5/1/2036	785,119	697,237	0.04%
Federal National Mortgage Association	3.000	11/1/2051	804,448	695,092	0.04%
Federal Home Loan Mortgage Corp.	3.000	1/1/2052	799,830	694,420	0.04%
Federal National Mortgage Association	4.510	5/1/2033	709,230	692,500	0.04%
Government National Mortgage Association	3.000	7/15/2045	782,368	691,232	0.04%
Government National Mortgage Association	4.000	12/20/2040	710,041	679,183	0.04%
Federal National Mortgage Association	3.000	2/1/2050	778,461	678,849	0.04%
Federal National Mortgage Association	2.000	5/1/2036	762,612	677,257	0.04%
Federal National Mortgage Association	1.500	9/1/2051	900,807	675,368	0.04%
Federal National Mortgage Association	3.000	12/1/2051	777,383	670,730	0.04%
Federal Home Loan Mortgage Corp.	3.000	7/1/2050	773,691	668,863	0.04%
Federal National Mortgage Association	4.640	10/1/2033	678,512	667,776	0.04%
Federal National Mortgage Association	2.000	2/1/2051	844,733	667,228	0.04%
Federal Home Loan Mortgage Corp.	6.000	3/1/2053	655,301	667,032	0.04%
Federal National Mortgage Association	3.500	5/1/2047	735,927	666,641	0.04%
Federal Home Loan Mortgage Corp.	0.718	12/25/2030	17,209,200	662,936	0.04%
Federal National Mortgage Association	2.250	4/1/2033	800,230	655,121	0.04%
Uniform Mortgage-Backed Security	5.000	1/1/2049	675,000	654,289	0.04%
Federal Home Loan Mortgage Corp.	8.872	8/25/2042	620,000	650,883	0.04%
Federal National Mortgage Association	3.000	8/1/2051	742,018	641,377	0.04%
Federal Home Loan Mortgage Corp.	1.500	11/1/2051	839,423	627,288	0.04%
Government National Mortgage Association	2.500	3/20/2054	735,000	622,511	0.04%
Federal Home Loan Mortgage Corp.	2.500	5/1/2051	739,629	611,134	0.04%
Federal National Mortgage Association	2.500	3/1/2043	707,580	602,838	0.03%
Federal National Mortgage Association	3.500	10/1/2044	646,677	588,850	0.03%
Federal National Mortgage Association	3.500	2/1/2045	643,372	584,200	0.03%
Federal Home Loan Mortgage Corp.	5.000	8/1/2052	593,249	575,677	0.03%
Federal Home Loan Mortgage Corp.	3.000	8/1/2029	599,432	574,915	0.03%

Full Portfolio Holdings\* as of February 29, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	3.000	8/1/2050	658,026	574,488	0.03%
Federal National Mortgage Association	2.500	4/1/2045	676,696	573,934	0.03%
Federal National Mortgage Association	4.370	5/1/2028	571,672	563,692	0.03%
Federal National Mortgage Association	3.000	8/1/2050	647,499	559,674	0.03%
Federal National Mortgage Association	2.000	10/1/2051	700,093	559,150	0.03%
Federal Home Loan Mortgage Corp.	4.000	7/1/2049	592,678	557,910	0.03%
Government National Mortgage Association	5.000	6/15/2041	547,672	557,270	0.03%
Federal Home Loan Mortgage Corp.	2.000	11/1/2051	692,723	550,934	0.03%
Federal National Mortgage Association	4.500	4/1/2049	573,193	550,663	0.03%
Federal Home Loan Mortgage Corp.	2.000	6/1/2036	619,458	550,116	0.03%
Federal Home Loan Mortgage Corp.	2.000	8/1/2051	688,430	544,227	0.03%
Federal Home Loan Mortgage Corp.	2.500	8/1/2051	655,414	541,803	0.03%
Federal Home Loan Mortgage Corp.	1.750	10/15/2042	639,488	539,176	0.03%
Federal National Mortgage Association	2.000	9/25/2039	620,098	534,616	0.03%
Federal National Mortgage Association	4.000	9/1/2048	571,523	534,448	0.03%
Federal National Mortgage Association	3.500	1/1/2046	577,145	522,880	0.03%
Federal Home Loan Mortgage Corp.	1.500	5/15/2037	9,167,175	522,832	0.03%
Federal Home Loan Mortgage Corp.	4.000	9/1/2042	554,250	522,503	0.03%
Federal National Mortgage Association	3.500	9/1/2046	571,950	519,511	0.03%
Federal National Mortgage Association	4.500	10/1/2041	531,415	517,785	0.03%
Federal Home Loan Mortgage Corp.	3.000	5/15/2046	568,687	516,597	0.03%
Federal Home Loan Mortgage Corp.	6.000	11/1/2037	496,716	513,032	0.03%
Federal National Mortgage Association	2.000	3/25/2052	3,829,752	508,213	0.03%
Federal National Mortgage Association	4.000	3/1/2041	536,013	504,603	0.03%
Federal National Mortgage Association	3.500	11/1/2046	548,074	499,331	0.03%
Federal Home Loan Mortgage Corp.	2.500	2/1/2051	590,722	495,357	0.03%
Federal Home Loan Mortgage Corp.	8.822	3/25/2042	470,000	491,460	0.03%
Federal Home Loan Mortgage Corp.	2.000	6/15/2052	3,722,046	488,197	0.03%
Federal National Mortgage Association	4.000	9/1/2042	517,555	487,209	0.03%
Federal National Mortgage Association	3.000	8/1/2033	514,851	486,119	0.03%
Federal National Mortgage Association	4.000	4/1/2047	508,104	478,499	0.03%
Government National Mortgage Association	4.500	5/15/2040	490,533	478,471	0.03%
Federal National Mortgage Association	2.500	2/25/2051	3,013,287	478,175	0.03%
Federal Home Loan Mortgage Corp.	1.570	5/25/2030	6,231,417	477,589	0.03%
Federal Home Loan Mortgage Corp.	4.000	5/1/2049	504,769	475,166	0.03%
Federal National Mortgage Association	2.500	6/25/2052	3,108,581	474,797	0.03%
Federal National Mortgage Association	2.000	10/1/2041	538,828	449,644	0.03%
Federal Home Loan Mortgage Corp.	3.000	9/25/2051	2,802,445	448,010	0.03%
Federal National Mortgage Association	4.500	9/1/2043	458,476	446,719	0.03%
Government National Mortgage Association	4.000	9/16/2042	2,240,348	439,866	0.03%
Federal National Mortgage Association	3.500	10/1/2046	479,473	434,328	0.03%
Federal National Mortgage Association	4.000	11/1/2040	456,300	429,555	0.02%
Federal National Mortgage Association	5.500	9/1/2033	421,852	428,094	0.02%
Government National Mortgage Association	5.500	10/20/2034	417,233	427,829	0.02%
Federal National Mortgage Association	3.000	4/1/2051	494,209	427,179	0.02%



Full Portfolio Holdings\* as of February 29, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	4.000	7/1/2045	446,988	420,941	0.02%
Federal National Mortgage Association	3.000	10/1/2051	482,319	415,909	0.02%
Federal National Mortgage Association	2.000	7/1/2051	526,010	415,798	0.02%
Federal Home Loan Mortgage Corp.	3.000	12/1/2046	469,314	411,217	0.02%
Federal Home Loan Mortgage Corp.	2.500	3/15/2052	2,937,782	408,838	0.02%
Federal National Mortgage Association	5.500	4/1/2036	402,076	408,040	0.02%
Federal National Mortgage Association	4.500	8/1/2040	414,421	403,784	0.02%
Federal Home Loan Mortgage Corp.	4.000	3/25/2045	2,268,948	401,851	0.02%
Federal Home Loan Mortgage Corp.	3.500	12/1/2047	443,138	401,371	0.02%
Federal Home Loan Mortgage Corp.	4.000	2/1/2046	424,433	400,117	0.02%
Federal National Mortgage Association	3.000	11/1/2051	464,688	399,303	0.02%
Federal National Mortgage Association	2.500	11/1/2051	478,306	398,991	0.02%
Federal Home Loan Mortgage Corp.	1.022	10/25/2030	7,716,436	398,015	0.02%
Federal Home Loan Mortgage Corp.	2.500	7/1/2051	476,465	395,569	0.02%
Federal National Mortgage Association	3.500	3/1/2046	435,223	395,197	0.02%
Federal Home Loan Mortgage Corp.	2.000	4/1/2052	501,121	395,163	0.02%
Government National Mortgage Association	2.500	12/16/2039	431,568	394,248	0.02%
Federal National Mortgage Association	5.500	12/1/2033	388,451	394,199	0.02%
Government National Mortgage Association	3.500	8/20/2047	426,230	390,252	0.02%
Federal Home Loan Mortgage Corp.	3.500	10/15/2045	434,879	385,893	0.02%
Federal National Mortgage Association	3.500	9/1/2046	425,796	385,016	0.02%
Federal National Mortgage Association	4.750	4/1/2028	380,000	377,862	0.02%
Federal National Mortgage Association	4.000	10/1/2040	398,072	374,835	0.02%
Federal National Mortgage Association	4.000	12/1/2040	397,277	373,993	0.02%
Federal National Mortgage Association	6.000	2/1/2037	359,165	370,398	0.02%
Federal National Mortgage Association	4.500	8/1/2040	377,888	368,185	0.02%
Federal National Mortgage Association	0.000	6/25/2036	425,953	366,533	0.02%
Federal Home Loan Mortgage Corp.	2.500	7/1/2051	440,024	364,477	0.02%
Federal National Mortgage Association	1.457	5/25/2029	8,052,258	361,493	0.02%
Federal National Mortgage Association	2.500	9/25/2052	2,295,461	361,179	0.02%
Government National Mortgage Association	4.000	11/20/2047	381,351	356,286	0.02%
Federal Home Loan Mortgage Corp.	4.000	8/1/2042	375,040	353,558	0.02%
Federal National Mortgage Association	4.000	8/1/2051	374,642	352,664	0.02%
Government National Mortgage Association	4.000	3/20/2048	374,507	350,533	0.02%
Federal National Mortgage Association	4.000	1/1/2049	369,882	348,181	0.02%
Federal Home Loan Mortgage Corp.	2.500	3/25/2051	2,453,474	347,000	0.02%
Federal National Mortgage Association	2.500	10/1/2050	412,657	344,098	0.02%
Federal Home Loan Mortgage Corp.	5.500	5/1/2034	337,310	342,796	0.02%
Government National Mortgage Association	3.500	3/20/2048	365,947	334,946	0.02%
Federal National Mortgage Association	0.564	10/25/2049	3,690,149	334,497	0.02%
Federal National Mortgage Association	4.500	9/1/2035	343,846	333,771	0.02%
Federal National Mortgage Association	3.500	9/1/2047	365,809	333,272	0.02%
Government National Mortgage Association	3.500	10/20/2046	363,025	332,638	0.02%
Federal National Mortgage Association	2.000	5/1/2041	394,455	330,473	0.02%
Government National Mortgage Association	5.500	4/15/2033	322,453	328,705	0.02%

Full Portfolio Holdings\* as of February 29, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	1.500	4/1/2052	436,835	326,382	0.02%
Federal Home Loan Mortgage Corp.	3.250	11/15/2041	359,771	325,786	0.02%
Federal National Mortgage Association	4.500	8/1/2040	333,476	324,921	0.02%
Government National Mortgage Association	4.500	5/20/2052	338,856	324,167	0.02%
Government National Mortgage Association	3.000	7/15/2045	364,526	322,056	0.02%
Federal National Mortgage Association	5.500	9/1/2036	316,082	320,758	0.02%
Government National Mortgage Association	4.000	3/20/2048	342,658	320,722	0.02%
Government National Mortgage Association	3.500	7/20/2046	349,123	319,955	0.02%
Federal Home Loan Mortgage Corp.	4.000	8/1/2025	323,308	319,468	0.02%
Federal National Mortgage Association	3.000	7/1/2051	356,896	307,407	0.02%
Federal National Mortgage Association	2.000	12/1/2040	365,496	307,095	0.02%
Federal Home Loan Mortgage Corp.	3.500	6/1/2046	337,468	306,115	0.02%
Federal National Mortgage Association	3.000	10/1/2051	355,808	305,451	0.02%
Government National Mortgage Association	3.500	5/15/2043	324,160	301,245	0.02%
Federal National Mortgage Association	2.500	2/1/2043	345,639	294,420	0.02%
Government National Mortgage Association	4.500	8/20/2045	1,599,808	292,768	0.02%
Federal Home Loan Mortgage Corp.	0.595	3/25/2027	19,069,432	289,361	0.02%
Government National Mortgage Association	5.000	7/20/2040	285,364	285,874	0.02%
Government National Mortgage Association	5.500	5/15/2033	279,257	283,982	0.02%
Federal National Mortgage Association	0.000	6/25/2041	377,096	280,929	0.02%
Federal National Mortgage Association	3.500	12/1/2047	303,651	278,813	0.02%
Federal National Mortgage Association	5.500	1/1/2034	270,220	274,220	0.02%
Government National Mortgage Association	3.500	11/20/2047	297,223	272,064	0.02%
Federal National Mortgage Association	4.000	3/1/2046	286,777	269,950	0.02%
Federal Home Loan Mortgage Corp.	3.000	8/1/2051	310,229	268,133	0.02%
Federal Home Loan Mortgage Corp.	6.500	7/15/2036	257,015	263,975	0.02%
Government National Mortgage Association	4.000	10/20/2040	269,425	256,058	0.01%
Federal Home Loan Mortgage Corp.	2.000	12/1/2040	303,760	255,102	0.01%
Federal Home Loan Mortgage Corp.	3.000	4/1/2033	266,042	251,040	0.01%
Federal National Mortgage Association	1.500	10/1/2051	329,193	245,957	0.01%
Federal National Mortgage Association	3.000	6/1/2051	284,456	244,552	0.01%
Government National Mortgage Association	4.000	3/20/2048	259,319	242,718	0.01%
Federal National Mortgage Association	4.500	8/25/2043	1,270,184	239,063	0.01%
Federal National Mortgage Association	5.500	4/25/2037	233,982	237,991	0.01%
Federal National Mortgage Association	2.000	8/1/2036	260,206	231,078	0.01%
Federal Home Loan Mortgage Corp.	3.000	12/1/2046	259,093	227,020	0.01%
Federal National Mortgage Association	3.500	2/1/2048	248,555	226,414	0.01%
Government National Mortgage Association	3.500	10/20/2042	1,465,872	221,559	0.01%
Government National Mortgage Association	3.500	5/15/2043	236,448	219,730	0.01%
Federal National Mortgage Association	4.000	8/1/2042	230,048	216,557	0.01%
Government National Mortgage Association	5.000	2/16/2040	1,030,982	208,941	0.01%
Government National Mortgage Association	5.500	3/15/2033	201,213	205,115	0.01%
Federal Home Loan Mortgage Corp.	0.744	6/25/2027	10,086,410	200,482	0.01%
Federal National Mortgage Association	5.500	8/25/2044	1,135,398	196,911	0.01%
Federal Home Loan Mortgage Corp.	0.878	11/25/2030	4,225,577	192,995	0.01%

Full Portfolio Holdings\* as of February 29, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal Home Loan Mortgage Corp.	4.500	9/1/2044	195,927	189,283	0.01%
Federal Home Loan Mortgage Corp.	4.000	5/25/2040	1,259,245	187,691	0.01%
Government National Mortgage Association	4.500	5/20/2048	1,177,872	187,425	0.01%
Federal National Mortgage Association	6.000	12/1/2032	180,343	184,567	0.01%
Federal Home Loan Mortgage Corp.	5.500	9/1/2038	180,681	183,624	0.01%
Federal National Mortgage Association	5.500	6/25/2042	869,014	183,479	0.01%
Federal National Mortgage Association	4.000	2/1/2041	193,468	182,134	0.01%
Federal Home Loan Mortgage Corp.	0.370	12/25/2033	5,635,000	180,163	0.01%
Federal National Mortgage Association	4.000	6/1/2046	190,439	179,268	0.01%
Federal Home Loan Mortgage Corp.	3.500	8/1/2048	196,701	178,611	0.01%
Government National Mortgage Association	3.500	11/15/2042	178,987	166,341	0.01%
Federal National Mortgage Association	4.000	6/1/2046	176,764	166,087	0.01%
Federal National Mortgage Association	3.500	11/25/2039	1,897,718	165,731	0.01%
Federal National Mortgage Association	5.000	4/25/2038	165,901	160,064	0.01%
Federal Home Loan Mortgage Corp.	5.500	5/1/2040	154,515	157,031	0.01%
Federal Home Loan Mortgage Corp.	3.000	12/1/2046	179,019	156,307	0.01%
Federal National Mortgage Association	2.500	7/1/2050	187,951	155,744	0.01%
Federal Home Loan Mortgage Corp.	5.500	8/1/2040	151,387	153,853	0.01%
Federal National Mortgage Association	6.000	1/1/2033	146,830	150,055	0.01%
Federal National Mortgage Association	5.500	11/25/2040	1,206,560	149,890	0.01%
Government National Mortgage Association	4.500	1/20/2046	151,739	148,411	0.01%
Federal National Mortgage Association	3.000	12/1/2049	168,989	146,507	0.01%
Government National Mortgage Association	4.000	1/16/2046	893,898	138,828	0.01%
Government National Mortgage Association	4.500	1/20/2047	1,090,529	134,912	0.01%
Government National Mortgage Association	4.000	3/20/2047	806,798	131,522	0.01%
Federal Home Loan Mortgage Corp.	4.000	4/1/2047	138,882	130,733	0.01%
Federal Home Loan Mortgage Corp.	5.500	10/15/2046	644,186	130,526	0.01%
Federal National Mortgage Association	4.000	6/1/2046	136,142	128,085	0.01%
Government National Mortgage Association	6.000	9/20/2040	719,909	126,396	0.01%
Government National Mortgage Association	3.000	5/20/2035	2,210,577	124,372	0.01%
Federal National Mortgage Association	4.000	8/1/2049	128,497	120,962	0.01%
Government National Mortgage Association	6.000	2/20/2046	705,181	118,272	0.01%
Federal Home Loan Mortgage Corp.	5.000	8/1/2039	115,409	114,642	0.01%
Federal National Mortgage Association	6.000	3/1/2033	111,457	113,939	0.01%
Federal National Mortgage Association	4.000	5/1/2046	120,699	113,556	0.01%
Federal National Mortgage Association	3.000	4/25/2033	1,796,848	112,469	0.01%
Government National Mortgage Association	5.500	2/16/2047	716,042	111,887	0.01%
Government National Mortgage Association	4.000	3/20/2048	116,798	111,174	0.01%
Federal National Mortgage Association	4.000	6/1/2025	111,735	109,920	0.01%
Government National Mortgage Association	5.500	3/20/2039	715,043	108,665	0.01%
Federal Home Loan Mortgage Corp.	6.000	1/1/2035	102,236	104,259	0.01%
Federal Home Loan Mortgage Corp.	6.000	12/1/2032	100,013	102,345	0.01%
Federal Home Loan Mortgage Corp.	4.000	9/1/2048	108,435	101,930	0.01%
Federal Home Loan Mortgage Corp.	5.000	2/15/2048	501,490	98,591	0.01%
Federal Home Loan Mortgage Corp.	4.000	6/1/2045	104,541	98,548	0.01%

Full Portfolio Holdings\* as of February 29, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Government National Mortgage Association	3.500	2/15/2043	104,264	96,896	0.01%
Government National Mortgage Association	5.000	10/16/2041	581,918	91,883	0.01%
Government National Mortgage Association	4.500	7/15/2041	90,664	87,502	0.01%
Federal Home Loan Mortgage Corp.	6.000	9/1/2034	84,611	87,385	0.01%
Federal Home Loan Mortgage Corp.	6.000	10/1/2032	81,650	83,722	0.00%
Federal Home Loan Mortgage Corp.	6.000	8/1/2034	80,321	82,954	0.00%
Federal National Mortgage Association	5.500	6/1/2033	78,797	79,962	0.00%
Government National Mortgage Association	3.500	7/20/2043	517,032	79,628	0.00%
Federal National Mortgage Association	0.300	1/25/2030	7,573,426	77,855	0.00%
Government National Mortgage Association	5.500	2/20/2047	456,019	76,824	0.00%
Federal National Mortgage Association	2.500	1/1/2043	89,727	76,440	0.00%
Government National Mortgage Association	6.500	10/15/2031	73,059	75,056	0.00%
Federal National Mortgage Association	4.000	11/1/2040	78,414	73,845	0.00%
Federal National Mortgage Association	4.000	3/1/2045	74,908	70,514	0.00%
Government National Mortgage Association	6.500	11/15/2031	68,287	70,211	0.00%
Government National Mortgage Association	6.500	6/15/2029	67,683	69,372	0.00%
Federal National Mortgage Association	5.500	8/1/2033	63,611	64,552	0.00%
Government National Mortgage Association	6.000	6/15/2036	61,737	63,738	0.00%
Federal National Mortgage Association	3.500	10/25/2046	359,292	62,825	0.00%
Government National Mortgage Association	3.500	5/15/2043	66,332	61,644	0.00%
Federal Home Loan Mortgage Corp.	3.500	5/15/2034	810,042	60,485	0.00%
Federal National Mortgage Association	4.000	10/1/2025	60,757	59,966	0.00%
Federal Home Loan Mortgage Corp.	0.630	10/25/2026	4,770,646	59,788	0.00%
Federal Home Loan Mortgage Corp.	6.500	12/1/2037	56,546	59,277	0.00%
Government National Mortgage Association	3.000	4/15/2045	67,061	59,251	0.00%
Federal National Mortgage Association	6.000	1/25/2042	704,231	56,354	0.00%
Federal Home Loan Mortgage Corp.	5.000	9/15/2033	397,169	55,661	0.00%
Government National Mortgage Association	6.500	4/15/2032	53,810	55,328	0.00%
Government National Mortgage Association	6.000	6/15/2041	52,303	53,742	0.00%
Government National Mortgage Association	6.500	1/15/2032	50,214	52,063	0.00%
Government National Mortgage Association	5.000	1/16/2047	217,493	47,913	0.00%
Government National Mortgage Association	4.500	11/15/2039	49,585	47,864	0.00%
Federal Home Loan Mortgage Corp.	5.500	2/1/2040	46,615	47,375	0.00%
Federal National Mortgage Association	0.000	3/25/2036	48,977	41,744	0.00%
Federal National Mortgage Association	0.000	5/25/2046	1,038,548	41,591	0.00%
Government National Mortgage Association	6.500	11/15/2031	37,686	38,697	0.00%
Federal National Mortgage Association	0.000	4/25/2055	1,076,615	37,526	0.00%
Government National Mortgage Association	6.000	5/15/2036	35,293	36,111	0.00%
Government National Mortgage Association	6.500	4/15/2032	34,853	36,032	0.00%
Government National Mortgage Association	6.500	4/15/2031	34,850	35,858	0.00%
Federal Home Loan Mortgage Corp.	0.000	11/15/2036	44,082	35,532	0.00%
Government National Mortgage Association	6.500	3/15/2029	33,873	34,734	0.00%
Federal National Mortgage Association	0.000	8/25/2044	779,422	33,705	0.00%
Government National Mortgage Association	6.500	7/15/2031	32,102	33,015	0.00%
Government National Mortgage Association	6.500	11/15/2031	32,061	32,953	0.00%

Full Portfolio Holdings\* as of February 29, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Government National Mortgage Association	3.000	7/15/2045	36,473	32,223	0.00%
Government National Mortgage Association	6.000	3/15/2036	31,036	32,185	0.00%
Federal Home Loan Mortgage Corp.	5.500	2/1/2038	31,570	32,085	0.00%
Government National Mortgage Association	3.000	2/16/2043	263,608	32,010	0.00%
Government National Mortgage Association	6.000	8/15/2039	30,847	31,563	0.00%
Federal National Mortgage Association	6.000	3/1/2033	28,955	29,276	0.00%
Federal National Mortgage Association	3.500	9/25/2035	306,794	28,408	0.00%
Federal National Mortgage Association	0.000	6/25/2055	719,027	27,755	0.00%
Federal Home Loan Mortgage Corp.	4.000	7/1/2044	28,267	26,947	0.00%
Government National Mortgage Association	6.000	9/15/2034	26,184	26,852	0.00%
Government National Mortgage Association	6.500	7/15/2031	25,649	26,457	0.00%
Federal Home Loan Mortgage Corp.	5.500	4/1/2033	25,681	26,098	0.00%
Government National Mortgage Association	6.500	1/15/2032	25,284	25,997	0.00%
Government National Mortgage Association	6.500	4/15/2031	25,182	25,902	0.00%
Government National Mortgage Association	6.500	3/15/2032	24,532	25,203	0.00%
Federal Home Loan Mortgage Corp.	3.000	3/15/2033	309,202	25,108	0.00%
Federal National Mortgage Association	3.000	1/25/2028	799,770	24,697	0.00%
Federal National Mortgage Association	4.500	4/1/2025	24,094	23,899	0.00%
Federal National Mortgage Association	3.500	5/25/2030	383,976	22,968	0.00%
Federal National Mortgage Association	4.000	3/25/2042	192,456	22,624	0.00%
Government National Mortgage Association	4.000	1/20/2044	123,019	22,303	0.00%
Government National Mortgage Association	3.000	8/15/2045	24,172	21,356	0.00%
Government National Mortgage Association	6.000	8/15/2037	20,446	21,108	0.00%
Federal National Mortgage Association	6.000	2/1/2033	20,616	20,797	0.00%
Government National Mortgage Association	6.500	7/15/2031	19,695	20,264	0.00%
Federal National Mortgage Association	2.000	4/1/2052	24,424	19,234	0.00%
Government National Mortgage Association	6.000	2/15/2035	18,533	19,046	0.00%
Government National Mortgage Association	6.000	6/15/2036	18,735	19,021	0.00%
Government National Mortgage Association	3.500	4/15/2043	20,430	18,986	0.00%
Federal Home Loan Mortgage Corp.	4.000	7/15/2030	283,921	18,757	0.00%
Government National Mortgage Association	3.500	4/20/2042	479,267	18,556	0.00%
Government National Mortgage Association	6.500	12/15/2031	17,684	18,055	0.00%
Federal Home Loan Mortgage Corp.	6.000	1/1/2034	17,488	17,937	0.00%
Federal Home Loan Mortgage Corp.	5.500	6/1/2038	17,186	17,466	0.00%
Federal Home Loan Mortgage Corp.	5.500	11/1/2037	16,960	17,236	0.00%
Federal Home Loan Mortgage Corp.	6.000	11/1/2032	16,982	17,208	0.00%
Government National Mortgage Association	6.000	8/15/2034	16,300	16,832	0.00%
Federal Home Loan Mortgage Corp.	3.000	3/15/2028	396,206	15,796	0.00%
Government National Mortgage Association	4.000	5/16/2042	152,524	15,395	0.00%
Government National Mortgage Association	6.000	12/15/2031	14,653	14,870	0.00%
Federal Home Loan Mortgage Corp.	5.000	4/1/2044	13,741	13,650	0.00%
Federal Home Loan Mortgage Corp.	5.500	4/1/2038	13,317	13,534	0.00%
Government National Mortgage Association	6.500	5/15/2031	12,745	13,183	0.00%
Federal Home Loan Mortgage Corp.	3.500	3/15/2041	444,814	12,863	0.00%
Government National Mortgage Association	6.500	6/15/2032	12,487	12,797	0.00%

Full Portfolio Holdings\* as of February 29, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Government National Mortgage Association	6.500	6/15/2028	11,394	11,726	0.00%
Federal National Mortgage Association	5.000	6/1/2025	11,453	11,358	0.00%
Federal National Mortgage Association	4.000	11/25/2042	118,328	11,262	0.00%
Federal National Mortgage Association	7.500	9/1/2031	11,252	11,162	0.00%
Government National Mortgage Association	6.500	8/15/2031	10,643	10,957	0.00%
Federal Home Loan Mortgage Corp.	5.000	5/1/2044	10,044	9,912	0.00%
Government National Mortgage Association	6.500	4/15/2031	9,640	9,895	0.00%
Government National Mortgage Association	6.500	2/15/2032	9,482	9,834	0.00%
Federal Home Loan Mortgage Corp.	5.500	3/1/2028	9,784	9,763	0.00%
Government National Mortgage Association	4.000	5/20/2029	463,426	9,754	0.00%
Government National Mortgage Association	6.500	4/15/2029	9,205	9,493	0.00%
Federal National Mortgage Association	3.500	10/25/2027	241,176	9,491	0.00%
Government National Mortgage Association	6.000	6/15/2033	9,078	9,293	0.00%
Government National Mortgage Association	6.000	6/15/2037	8,786	8,972	0.00%
Federal Home Loan Mortgage Corp.	3.000	12/1/2046	9,500	8,310	0.00%
Federal Home Loan Mortgage Corp.	6.000	2/1/2034	7,951	8,188	0.00%
Government National Mortgage Association	6.500	9/15/2031	7,714	7,932	0.00%
Federal Home Loan Mortgage Corp.	6.000	11/1/2033	7,665	7,897	0.00%
Government National Mortgage Association	6.500	9/15/2031	7,018	7,250	0.00%
Government National Mortgage Association	6.500	7/15/2031	6,961	7,181	0.00%
Government National Mortgage Association	6.500	5/15/2031	6,398	6,588	0.00%
Federal Home Loan Mortgage Corp.	2.500	5/15/2028	183,894	6,477	0.00%
Federal Home Loan Mortgage Corp.	5.000	12/1/2039	6,512	6,440	0.00%
Federal Home Loan Mortgage Corp.	5.500	5/1/2037	6,108	6,207	0.00%
Government National Mortgage Association	6.500	12/15/2031	6,031	6,201	0.00%
Government National Mortgage Association	6.500	2/15/2032	5,890	6,106	0.00%
Federal Home Loan Mortgage Corp.	5.000	4/1/2041	6,104	6,064	0.00%
Federal National Mortgage Association	2.500	6/25/2028	174,118	6,022	0.00%
Government National Mortgage Association	6.500	1/15/2032	5,823	5,986	0.00%
Government National Mortgage Association	6.500	6/15/2029	5,539	5,682	0.00%
Federal National Mortgage Association	7.500	3/1/2030	5,602	5,657	0.00%
Government National Mortgage Association	6.500	12/15/2031	5,459	5,591	0.00%
Federal National Mortgage Association	7.500	4/1/2030	5,417	5,413	0.00%
Government National Mortgage Association	4.000	11/20/2047	5,659	5,341	0.00%
Government National Mortgage Association	3.000	9/20/2028	158,501	5,227	0.00%
Government National Mortgage Association	6.500	11/15/2031	5,025	5,163	0.00%
Government National Mortgage Association	6.500	9/15/2031	4,882	4,955	0.00%
Government National Mortgage Association	3.500	3/15/2043	5,225	4,855	0.00%
Federal National Mortgage Association	3.500	8/25/2030	101,450	4,837	0.00%
Government National Mortgage Association	3.500	3/20/2027	163,251	4,793	0.00%
Federal National Mortgage Association	3.500	5/25/2027	141,546	4,698	0.00%
Federal National Mortgage Association	3.000	9/25/2027	138,935	4,505	0.00%
Government National Mortgage Association	6.500	3/15/2029	4,188	4,251	0.00%
Government National Mortgage Association	6.500	1/15/2032	4,030	4,159	0.00%
Government National Mortgage Association	3.500	12/15/2042	4,349	4,041	0.00%

Full Portfolio Holdings\* as of February 29, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Government National Mortgage Association	6.500	2/15/2029	3,774	3,869	0.00%
Federal Home Loan Mortgage Corp.	5.000	3/1/2039	3,828	3,802	0.00%
Federal National Mortgage Association	7.500	6/1/2031	3,719	3,695	0.00%
Federal Home Loan Mortgage Corp.	5.500	12/1/2039	3,481	3,538	0.00%
Government National Mortgage Association	6.500	5/15/2029	3,352	3,447	0.00%
Government National Mortgage Association	6.500	3/15/2029	3,285	3,386	0.00%
Federal National Mortgage Association	7.500	9/1/2031	3,313	3,290	0.00%
Federal Home Loan Mortgage Corp.	4.000	3/15/2028	127,090	3,080	0.00%
Government National Mortgage Association	6.500	4/15/2029	2,967	3,035	0.00%
Federal National Mortgage Association	7.500	5/1/2031	2,919	2,936	0.00%
Government National Mortgage Association	6.500	12/15/2028	2,804	2,894	0.00%
Federal Home Loan Mortgage Corp.	5.000	9/1/2039	2,749	2,706	0.00%
Federal National Mortgage Association	3.500	2/25/2031	107,330	2,589	0.00%
Government National Mortgage Association	6.500	6/15/2031	2,466	2,503	0.00%
Federal Home Loan Mortgage Corp.	3.000	5/15/2032	141,440	2,494	0.00%
Government National Mortgage Association	3.500	7/20/2040	116,604	2,466	0.00%
Government National Mortgage Association	6.500	8/15/2031	2,355	2,395	0.00%
Government National Mortgage Association	6.500	7/15/2029	2,212	2,245	0.00%
Government National Mortgage Association	6.500	9/15/2031	2,153	2,212	0.00%
Federal Home Loan Mortgage Corp.	4.000	6/15/2028	76,910	2,122	0.00%
Government National Mortgage Association	6.500	1/15/2032	2,024	2,079	0.00%
Federal Home Loan Mortgage Corp.	3.500	9/15/2026	71,129	1,983	0.00%
Government National Mortgage Association	6.500	1/15/2032	1,943	1,982	0.00%
Government National Mortgage Association	3.500	2/20/2041	122,289	1,952	0.00%
Federal National Mortgage Association	5.540	5/25/2042	26,653	1,859	0.00%
Government National Mortgage Association	6.500	6/15/2031	1,762	1,806	0.00%
Federal Home Loan Mortgage Corp.	4.000	7/15/2027	55,258	1,771	0.00%
Federal Home Loan Mortgage Corp.	4.000	12/15/2026	105,991	1,644	0.00%
Government National Mortgage Association	6.500	4/15/2032	1,536	1,580	0.00%
Government National Mortgage Association	6.500	1/15/2032	1,535	1,571	0.00%
Government National Mortgage Association	6.500	8/15/2031	1,441	1,482	0.00%
Government National Mortgage Association	3.500	2/16/2027	50,601	1,471	0.00%
Government National Mortgage Association	6.500	4/15/2031	1,374	1,413	0.00%
Government National Mortgage Association	6.500	7/15/2031	1,318	1,362	0.00%
Government National Mortgage Association	6.500	2/15/2029	1,282	1,316	0.00%
Federal Home Loan Mortgage Corp.	4.000	7/15/2027	112,420	1,299	0.00%
Federal Home Loan Mortgage Corp.	3.500	3/15/2027	63,384	1,299	0.00%
Government National Mortgage Association	6.000	5/15/2036	1,215	1,260	0.00%
Government National Mortgage Association	6.500	5/15/2029	1,204	1,238	0.00%
Government National Mortgage Association	6.500	9/15/2031	1,201	1,235	0.00%
Government National Mortgage Association	6.500	4/15/2029	1,161	1,180	0.00%
Federal Home Loan Mortgage Corp.	6.000	9/1/2034	1,114	1,136	0.00%
Government National Mortgage Association	6.500	5/15/2031	986	1,001	0.00%
Federal National Mortgage Association	7.500	7/1/2030	969	981	0.00%
Federal National Mortgage Association	3.000	2/25/2027	102,627	940	0.00%

Full Portfolio Holdings\* as of February 29, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Government National Mortgage Association	6.500	1/15/2032	841	864	0.00%
Government National Mortgage Association	6.500	3/15/2029	814	840	0.00%
Federal Home Loan Mortgage Corp.	6.000	7/1/2029	750	761	0.00%
Government National Mortgage Association	6.500	9/15/2028	660	675	0.00%
Government National Mortgage Association	6.500	2/15/2029	651	666	0.00%
Government National Mortgage Association	6.500	10/15/2031	581	597	0.00%
Federal National Mortgage Association	7.500	6/1/2030	566	574	0.00%
Government National Mortgage Association	6.500	8/15/2028	508	519	0.00%
Federal National Mortgage Association	6.500	7/1/2032	504	513	0.00%
Government National Mortgage Association	6.500	11/15/2028	493	504	0.00%
Federal National Mortgage Association	7.000	7/1/2029	459	471	0.00%
Federal National Mortgage Association	7.000	9/1/2032	430	442	0.00%
Federal National Mortgage Association	7.500	6/1/2027	428	430	0.00%
Government National Mortgage Association	6.000	1/15/2029	405	410	0.00%
Government National Mortgage Association	6.500	4/15/2031	375	387	0.00%
Government National Mortgage Association	6.500	9/15/2028	374	382	0.00%
Government National Mortgage Association	6.500	2/15/2029	361	371	0.00%
Federal National Mortgage Association	7.500	8/1/2031	364	367	0.00%
Government National Mortgage Association	6.000	10/15/2032	351	364	0.00%
Federal National Mortgage Association	4.500	7/25/2027	30,747	353	0.00%
Government National Mortgage Association	6.000	4/15/2029	342	344	0.00%
Government National Mortgage Association	6.500	9/15/2028	315	320	0.00%
Federal National Mortgage Association	7.500	8/1/2030	286	289	0.00%
Federal National Mortgage Association	6.500	9/1/2031	279	286	0.00%
Government National Mortgage Association	6.500	5/15/2032	210	215	0.00%
Federal National Mortgage Association	6.500	9/1/2031	208	213	0.00%
Government National Mortgage Association	4.000	12/16/2026	29,827	211	0.00%
Government National Mortgage Association	6.500	11/15/2028	201	206	0.00%
Government National Mortgage Association	6.000	3/15/2034	193	196	0.00%
Government National Mortgage Association	7.000	2/15/2031	173	174	0.00%
Federal National Mortgage Association	6.500	5/1/2031	134	137	0.00%
Government National Mortgage Association	6.500	11/15/2031	110	116	0.00%
Federal Home Loan Mortgage Corp.	6.500	8/1/2032	110	114	0.00%
Government National Mortgage Association	6.500	3/15/2031	90	93	0.00%
Government National Mortgage Association	7.000	6/15/2031	77	78	0.00%
Federal National Mortgage Association	7.000	3/1/2032	62	63	0.00%
Federal National Mortgage Association	7.000	12/1/2030	62	63	0.00%
Government National Mortgage Association	7.000	8/15/2031	56	56	0.00%
Federal National Mortgage Association	7.500	5/1/2032	33	34	0.00%
Federal Home Loan Mortgage Corp.	7.500	9/1/2029	27	27	0.00%
<b>U.S. GOVERNMENT SECURITIES</b>					
U.S. Treasury Bonds	2.875	8/15/2045	90,455,000	69,805,820	4.04%
U.S. Treasury Bonds	3.375	11/15/2048	35,500,000	29,459,453	1.70%
U.S. Treasury Bonds	3.375	5/15/2044	26,860,000	22,691,454	1.31%
U.S. Treasury Notes	0.625	5/15/2030	21,815,000	17,525,285	1.01%



Full Portfolio Holdings\* as of February 29, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
U.S. Treasury Bonds	3.125	8/15/2044	20,715,000	16,792,906	0.97%
U.S. Treasury Inflation-Indexed Bonds	0.250	2/15/2050	22,741,630	14,260,223	0.82%
U.S. Treasury Bonds	1.250	5/15/2050	24,645,000	12,491,934	0.72%
U.S. Treasury Bonds	3.625	5/15/2053	12,035,000	10,509,940	0.61%
U.S. Treasury Inflation-Indexed Notes	1.375	7/15/2033	10,842,779	10,372,461	0.60%
U.S. Treasury Bonds	2.250	2/15/2052	15,065,000	9,835,209	0.57%
U.S. Treasury Inflation-Indexed Notes	1.750	1/15/2034	8,776,882	8,642,255	0.50%
U.S. Treasury Inflation-Indexed Notes	0.750	7/15/2028	7,037,844	6,713,738	0.39%
U.S. Treasury Bonds	2.375	11/15/2049	7,860,000	5,341,730	0.31%
U.S. Treasury Bonds	3.000	2/15/2047	6,175,000	4,819,153	0.28%
U.S. Treasury Bonds	2.250	8/15/2046	7,090,000	4,810,676	0.28%
U.S. Treasury Bonds	3.625	8/15/2043	3,565,000	3,140,403	0.18%
U.S. Treasury Bonds	1.875	11/15/2051	5,115,000	3,041,427	0.18%
U.S. Treasury Bonds	3.750	11/15/2043	1,635,000	1,464,602	0.08%
U.S. Treasury Bonds	4.500	8/15/2039	(13,500,000)	(16,098,750)	-0.93%
U.S. Treasury Notes	4.625	3/15/2026	(308,200,000)	(315,519,750)	-18.24%
<b>DERIVATIVES - CENTRALLY CLEARED CREDIT DEFAULT SWAP CONTRACTS</b>					
CDX.NA.HY.S41.V1		12/20/2028	11,768,130	271,568	0.02%
<b>DERIVATIVES - CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS</b>					
12 Mo. USD SOFR		3/15/2053	12,140,000	1,702,419	0.10%
12 Mo. USD SOFR		6/21/2053	6,235,000	606,428	0.04%
12 Mo. USD SOFR		3/15/2053	3,745,000	557,116	0.03%
12 Mo. USD SOFR		9/20/2053	9,465,000	143,798	0.01%
<b>DERIVATIVES - FOREIGN CURRENCY CONTRACTS</b>					
EURO CURRENCY		3/20/2024	(31,997,000)	604,743	0.03%
EURO CURRENCY		3/20/2024	(1,779,000)	33,525	0.00%
EURO CURRENCY		3/20/2024	121,000	(810)	0.00%
EURO CURRENCY		3/20/2024	177,000	(1,064)	0.00%
EURO CURRENCY		3/20/2024	195,000	(1,355)	0.00%
EURO CURRENCY		3/20/2024	181,000	(1,842)	0.00%
EURO CURRENCY		3/20/2024	116,000	(1,954)	0.00%
EURO CURRENCY		3/20/2024	499,000	(4,071)	0.00%
EURO CURRENCY		3/20/2024	1,043,000	(10,164)	0.00%
EURO CURRENCY		3/20/2024	887,000	(15,942)	0.00%
BRAZILIAN REAL		3/20/2024	(40,057,000)	(34,314)	0.00%
<b>DERIVATIVES - FUTURES CONTRACTS</b>					
Euro-BUND Future		3/7/2024	(14,700,000)	173,041	0.01%
U.S. Treasury 5-Year Note Future		6/28/2024	67,200,000	119,222	0.01%
US 10YR ULTRA FUT JUN24 XCBT 20240618		6/18/2024	17,600,000	40,868	0.00%
U.S. Treasury 10-Year Note Future		6/18/2024	(26,200,000)	1,066	0.00%
Euro BUXL 30-Year Bond Future		3/7/2024	(5,200,000)	(22,983)	0.00%
US ULTRA BOND CBT JUN24 XCBT 20240618		6/18/2024	(27,500,000)	(37,362)	0.00%

Full Portfolio Holdings\* as of February 29, 2024

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
<b>DERIVATIVES - TBA SALE COMMITMENTS</b>					
Uniform Mortgage-Backed Security	3.000	3/13/2054	(16,105,000)	164,271	0.01%
Uniform Mortgage-Backed Security	5.000	3/1/2054	(20,750,000)	141,340	0.01%
Uniform Mortgage-Backed Security	4.000	3/13/2054	(11,310,000)	91,483	0.01%
Uniform Mortgage-Backed Security	3.500	3/13/2054	(12,246,000)	28,020	0.00%
Uniform Mortgage-Backed Security	4.500	3/13/2054	(1,706,000)	22,489	0.00%
Uniform Mortgage-Backed Security	4.500	3/18/2039	(3,936,000)	21,405	0.00%
Government National Mortgage Association	2.000	3/20/2054	(1,150,000)	12,985	0.00%
Uniform Mortgage-Backed Security	2.000	3/18/2039	(1,100,000)	6,830	0.00%
Government National Mortgage Association	4.500	3/20/2054	(2,250,000)	(6,240)	0.00%
Government National Mortgage Association	5.000	3/20/2054	(7,950,000)	(14,258)	0.00%
Government National Mortgage Association	3.000	3/20/2054	(8,629,000)	(21,896)	0.00%
Government National Mortgage Association	2.500	3/20/2054	(10,960,000)	(30,267)	0.00%
Government National Mortgage Association	4.000	3/20/2054	(11,225,000)	(34,960)	0.00%
<b>TOTAL INVESTMENTS</b>				<b>1,804,367,477</b>	<b>104.32%</b>
<b>OTHER ASSETS LESS LIABILITIES</b>				<b>(74,639,214)</b>	<b>-4.32%</b>
<b>TOTAL NET ASSETS</b>				<b>1,729,728,263</b>	<b>100.00%</b>

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

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

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

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