

Full Portfolio Holdings* as of August 31, 2023

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

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
ASSET & COMMERCIAL MORTGAGE-BACKED SECURITIES					
Sound Point CLO XXVI Ltd.	7.238	7/20/2034	2,340,000	2,247,467	0.36%
720 East CLO Ltd.	6.983	4/15/2036	2,100,000	2,098,874	0.34%
Apidos CLO XL Ltd.	7.108	7/15/2035	2,000,000	2,001,888	0.32%
BlueMountain CLO Ltd.	7.331	7/30/2030	2,000,000	1,945,742	0.31%
Buttermilk Park CLO Ltd.	7.220	10/15/2031	1,750,000	1,724,718	0.28%
Long Point Park CLO Ltd.	7.270	1/17/2030	1,750,000	1,705,620	0.27%
Madison Park Funding XI Ltd.	8.857	7/23/2029	1,500,000	1,495,631	0.24%
ALM Ltd.	7.420	10/15/2029	1,500,000	1,493,492	0.24%
LCM XXV Ltd.	7.238	7/20/2030	1,473,000	1,438,572	0.23%
STWD Trust	6.450	7/15/2036	1,450,000	1,408,134	0.23%
Carlyle U.S. CLO Ltd.	11.838	4/20/2034	1,500,000	1,399,734	0.23%
BlueMountain CLO XXII Ltd.	7.070	7/15/2031	1,400,000	1,377,807	0.22%
Wells Fargo NA	1.079	8/15/2061	31,302,742	1,349,950	0.22%
SREIT Trust	7.003	11/15/2038	1,340,000	1,295,907	0.21%
Dell Equipment Finance Trust	5.650	9/22/2028	1,257,000	1,258,871	0.20%
Dryden 85 CLO Ltd.	8.770	10/15/2035	1,300,000	1,248,605	0.20%
Connecticut Avenue Securities Trust	8.288	4/25/2042	1,235,000	1,242,719	0.20%
Neuberger Berman Loan Advisers CLO 31 Ltd.	7.138	4/20/2031	1,250,000	1,236,660	0.20%
Ford Credit Auto Lease Trust	5.290	6/15/2026	1,250,000	1,232,066	0.20%
Barings CLO Ltd.	7.570	10/15/2036	1,250,000	1,228,048	0.20%
Ford Credit Auto Lease Trust	5.540	12/15/2026	1,250,000	1,222,114	0.20%
Oaktree CLO Ltd.	7.220	7/15/2034	1,250,000	1,214,353	0.20%
Race Point VIII CLO Ltd.	7.691	2/20/2030	1,250,000	1,214,026	0.20%
Neuberger Berman Loan Advisers CLO 38 Ltd.	8.588	10/20/2035	1,250,000	1,212,461	0.20%
Dryden 85 CLO Ltd.	7.620	10/15/2035	1,215,000	1,200,192	0.19%
Dryden XXVI Senior Loan Fund	7.020	4/15/2029	1,200,000	1,191,886	0.19%
Cayuga Park CLO Ltd.	8.670	7/17/2034	1,255,000	1,191,021	0.19%
Madison Park Funding XIII Ltd.	7.082	4/19/2030	1,200,000	1,189,229	0.19%
Sound Point CLO VI-R Ltd.	7.388	10/20/2031	1,200,000	1,188,718	0.19%
FirstKey Homes Trust	3.017	10/19/2037	1,305,000	1,187,984	0.19%
Cologix Data Centers U.S. Issuer LLC	3.300	12/26/2051	1,340,000	1,186,297	0.19%
CIFC Funding Ltd.	7.407	10/22/2031	1,200,000	1,183,612	0.19%
OHA Credit Funding 7 Ltd.	7.370	2/24/2037	1,215,000	1,176,703	0.19%
CAMB Commercial Mortgage Trust	7.176	12/15/2037	1,190,000	1,176,502	0.19%
BlueMountain CLO Ltd.	7.326	8/15/2031	1,200,000	1,175,334	0.19%
STAR Trust	7.425	1/17/2024	1,210,000	1,169,858	0.19%
Verus Securitization Trust	6.193	3/25/2068	1,174,039	1,169,595	0.19%
LCM XIV LP	7.168	7/20/2031	1,200,000	1,167,826	0.19%
Whetstone Park CLO Ltd.	8.488	1/20/2035	1,205,000	1,148,714	0.18%
Voya CLO Ltd.	7.663	7/14/2031	1,200,000	1,131,384	0.18%
MSCG Trust	7.008	10/15/2037	1,142,340	1,122,199	0.18%

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Vantage Data Centers Issuer LLC	6.316	3/16/2048	1,145,000	1,111,883	0.18%
Barings CLO Ltd.	8.770	10/15/2036	1,110,000	1,096,969	0.18%
Barings CLO Ltd.	7.520	10/15/2033	1,095,000	1,075,836	0.17%
GCAT Trust	4.348	4/25/2067	1,136,473	1,035,990	0.17%
Stratus CLO Ltd.	8.238	12/28/2029	1,050,000	1,034,844	0.17%
JP Morgan Mortgage Trust	4.003	11/25/2050	1,230,095	1,033,019	0.17%
JP Morgan Mortgage Trust	4.003	11/25/2050	1,215,902	1,021,100	0.16%
JP Morgan Chase Commercial Mortgage Securities Trust	3.749	6/5/2039	1,190,000	992,953	0.16%
Barings CLO Ltd.	7.488	7/20/2029	1,000,000	983,725	0.16%
Hudson Yards Mortgage Trust	3.558	7/10/2039	1,240,000	973,745	0.16%
JP Morgan Chase Commercial Mortgage Securities Trust	3.620	1/16/2037	1,195,000	970,068	0.16%
Neuberger Berman Loan Advisers CLO 38 Ltd.	7.588	10/20/2035	990,000	967,059	0.16%
Nissan Auto Lease Trust	4.910	1/15/2026	975,000	966,159	0.16%
Carlyle Global Market Strategies CLO Ltd.	7.370	4/17/2031	1,000,000	958,624	0.15%
Voya Ltd.	7.520	10/15/2030	1,000,000	958,286	0.15%
Carlyle Global Market Strategies CLO Ltd.	8.538	7/20/2031	995,000	952,421	0.15%
Voya CLO Ltd.	7.470	10/15/2030	990,000	952,199	0.15%
BX Commercial Mortgage Trust	7.425	10/15/2036	960,500	949,566	0.15%
Broad River Bsl Funding CLO Ltd.	7.288	7/20/2034	965,000	946,100	0.15%
Bain Capital Credit CLO Ltd.	8.857	10/23/2034	970,000	943,365	0.15%
Stack Infrastructure Issuer LLC	5.900	7/25/2048	940,000	920,490	0.15%
Neuberger Berman CLO XX Ltd.	7.470	7/15/2034	930,000	916,480	0.15%
ARI Fleet Lease Trust	5.410	2/17/2032	920,000	912,713	0.15%
KNDL Mortgage Trust	6.856	5/15/2036	920,000	910,036	0.15%
STAR Trust	7.125	1/17/2024	935,000	909,522	0.15%
Bain Capital Credit CLO Ltd.	7.757	10/23/2034	925,000	909,172	0.15%
Ford Credit Auto Owner Trust	5.280	2/15/2036	905,000	908,122	0.15%
LCM XXV Ltd.	7.888	7/20/2030	931,334	904,818	0.15%
LCM XXV Ltd.	9.038	7/20/2030	1,000,000	858,598	0.14%
Magnetite XXV Ltd.	11.963	1/25/2032	870,000	857,305	0.14%
JP Morgan Mortgage Trust	4.003	11/25/2050	1,019,087	855,817	0.14%
Madison Park Funding XXX Ltd.	8.070	4/15/2029	850,000	826,244	0.13%
CIFC Funding Ltd.	7.588	10/20/2034	835,000	826,214	0.13%
Wells Fargo NA	1.877	3/15/2063	8,628,850	792,752	0.13%
Wells Fargo NA	1.336	3/15/2063	13,966,757	791,577	0.13%
CIFC Funding Ltd.	7.470	1/16/2033	785,000	776,389	0.13%
BCRED BSL CLO Ltd.	7.338	10/20/2034	775,000	764,024	0.12%
Voya CLO Ltd.	7.772	10/18/2031	800,000	762,158	0.12%
CSMC Trust	3.775	11/13/2039	1,000,000	746,780	0.12%
Octagon Investment Partners 31 Ltd.	7.638	7/20/2030	750,000	744,439	0.12%
BX Commercial Mortgage Trust	6.875	10/15/2036	748,000	741,377	0.12%
Progress Residential Trust	1.805	4/17/2038	820,000	721,324	0.12%
CFMT LLC	1.390	9/22/2031	745,666	718,521	0.12%
Kubota Credit Owner Trust	5.400	2/17/2026	710,000	707,067	0.11%

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Hyundai Auto Lease Securitization Trust	5.050	1/15/2026	705,000	699,426	0.11%
DLLAD LLC	4.790	1/20/2028	705,000	692,688	0.11%
Neuberger Berman CLO XVI-S Ltd.	7.470	4/15/2034	700,000	689,937	0.11%
Battalion CLO XXII Ltd.	8.938	1/20/2035	750,000	689,664	0.11%
Elmwood CLO 21 Ltd.	10.976	11/20/2035	685,000	686,399	0.11%
Benchmark Mortgage Trust	1.356	3/15/2062	14,087,252	672,231	0.11%
Toyota Auto Receivables Owner Trust	4.630	9/15/2027	680,000	671,085	0.11%
BX Trust	12.644	8/15/2039	669,463	670,361	0.11%
LCM XXIII Ltd.	8.888	10/20/2029	750,000	661,614	0.11%
FS Rialto Issuer LLC	7.227	11/16/2036	694,000	656,622	0.11%
Octagon Investment Partners 48 Ltd.	8.688	10/20/2034	690,000	645,693	0.10%
Atlas Senior Loan Fund X Ltd.	7.070	1/15/2031	650,000	639,445	0.10%
Carlyle U.S. CLO Ltd.	8.538	4/20/2034	645,000	617,251	0.10%
CIFC Funding Ltd.	8.570	4/17/2034	640,000	613,370	0.10%
GS Mortgage Securities Trust	1.212	7/10/2052	15,027,654	610,267	0.10%
Wells Fargo NA	0.848	11/15/2050	24,901,532	594,561	0.10%
Wells Fargo NA	0.533	2/15/2055	21,686,696	594,185	0.10%
BX Trust	6.875	11/15/2032	602,000	592,681	0.10%
FirstKey Homes Trust	1.667	10/19/2037	650,000	588,531	0.09%
COLT Mortgage Loan Trust	3.662	12/27/2066	800,000	561,457	0.09%
Connecticut Avenue Securities Trust	6.988	7/25/2043	556,693	556,693	0.09%
Carlyle Global Market Strategies CLO Ltd.	7.388	7/20/2032	560,000	555,704	0.09%
BX Trust	6.300	10/13/2027	565,000	554,468	0.09%
Stack Infrastructure Issuer LLC	1.877	3/26/2046	625,000	553,128	0.09%
STWD Trust	6.800	7/15/2036	550,000	530,668	0.09%
BX Trust	6.790	10/13/2027	585,000	526,351	0.08%
GS Mortgage Securities Trust	0.562	3/10/2051	33,423,360	519,235	0.08%
Aligned Data Centers Issuer LLC	6.000	8/17/2048	530,000	515,492	0.08%
Apidos CLO XXXIV Ltd.	7.638	1/20/2035	520,000	510,642	0.08%
Benchmark Mortgage Trust	0.781	1/15/2052	20,736,445	503,479	0.08%
Ford Credit Auto Owner Trust	5.220	3/15/2030	510,000	499,584	0.08%
Aligned Data Centers Issuer LLC	6.350	10/15/2047	500,000	493,889	0.08%
Benchmark Mortgage Trust	0.724	7/15/2056	11,771,647	487,373	0.08%
Benchmark Mortgage Trust	0.614	7/15/2051	27,862,146	485,882	0.08%
JPMorgan Chase Bank NA - CHASE	7.929	10/25/2057	484,191	483,057	0.08%
Ballyrock CLO 19 Ltd.	12.436	4/20/2035	505,000	482,684	0.08%
JP Morgan Mortgage Trust	2.827	12/25/2051	760,529	480,698	0.08%
CSAIL Commercial Mortgage Trust	0.887	11/15/2050	20,771,660	478,442	0.08%
Wells Fargo NA	1.033	5/15/2062	12,061,053	472,733	0.08%
Hotwire Funding LLC	5.687	5/20/2053	480,000	467,910	0.08%
CD Mortgage Trust	1.114	2/10/2050	18,109,215	448,826	0.07%
Venture 35 CLO Ltd.	9.107	10/22/2031	500,000	441,151	0.07%
SREIT Trust	6.505	11/15/2038	440,000	429,789	0.07%
Wells Fargo NA	0.807	12/15/2052	12,384,738	419,126	0.07%
Hudson Yards Mortgage Trust	3.076	8/10/2038	500,000	409,779	0.07%

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Navient Private Education Refi Loan Trust	5.510	10/15/2071	407,082	401,901	0.06%
CSAIL Commercial Mortgage Trust	0.689	8/15/2051	17,966,790	401,161	0.06%
Dewolf Park CLO Ltd.	7.420	10/15/2030	400,000	393,991	0.06%
Magnetite XXVIII Ltd.	7.488	1/20/2035	400,000	392,686	0.06%
GS Mortgage-Backed Securities Corp. Trust	3.268	3/27/2051	466,904	376,279	0.06%
BX Trust	6.722	10/15/2036	380,000	366,649	0.06%
ExteNet LLC	3.204	7/25/2049	350,000	336,796	0.05%
Tricon Residential Trust	5.100	7/17/2040	345,000	336,614	0.05%
WFRBS Commercial Mortgage Trust	4.993	6/15/2044	359,418	334,259	0.05%
Magnetite XXVIII Ltd.	8.488	1/20/2035	350,000	331,197	0.05%
GS Mortgage-Backed Securities Corp. Trust	2.775	5/25/2051	469,661	329,712	0.05%
BFLD Trust	7.475	11/15/2028	330,000	329,050	0.05%
Stack Infrastructure Issuer LLC	3.080	10/25/2044	340,000	325,382	0.05%
Home Partners of America Trust	2.302	12/17/2026	341,798	304,078	0.05%
New Economy Assets Phase 1 Sponsor LLC	1.910	10/20/2061	350,000	301,763	0.05%
Kubota Credit Owner Trust	5.280	1/18/2028	295,000	294,409	0.05%
GS Mortgage-Backed Securities Corp. Trust	3.268	3/27/2051	360,905	278,187	0.04%
GS Mortgage-Backed Securities Corp. Trust	2.775	5/25/2051	372,785	275,195	0.04%
Apidos CLO XXXIII Ltd.	7.507	10/24/2034	270,000	263,772	0.04%
Hotwire Funding LLC	2.311	11/20/2051	295,000	260,435	0.04%
Tricon American Homes Trust	2.032	11/17/2039	305,000	258,572	0.04%
Ballyrock CLO Ltd.	7.538	10/20/2031	260,000	254,510	0.04%
LCM XX LP	7.538	10/20/2027	250,000	248,461	0.04%
SCF Equipment Leasing LLC	0.830	8/21/2028	252,469	247,066	0.04%
DBJPM Mortgage Trust	1.564	8/10/2049	7,772,103	245,386	0.04%
Oaktree CLO Ltd.	8.798	10/20/2034	250,000	245,202	0.04%
OHA Credit Funding 7 Ltd.	8.420	2/24/2037	250,000	244,535	0.04%
GS Mortgage-Backed Securities Corp. Trust	3.268	3/27/2051	303,488	237,939	0.04%
GS Mortgage Securities Trust	1.260	5/10/2052	5,601,643	232,116	0.04%
CF Hippolyta Issuer LLC	1.530	3/15/2061	259,173	226,703	0.04%
GS Mortgage-Backed Securities Corp. Trust	2.753	6/25/2051	303,143	225,468	0.04%
Citigroup Commercial Mortgage Trust	6.048	6/10/2028	235,000	225,095	0.04%
MHP Trust	6.776	7/15/2038	230,000	222,495	0.04%
MHP Trust	6.476	7/15/2038	225,000	218,435	0.04%
Benchmark Mortgage Trust	3.837	12/15/2072	325,000	215,662	0.03%
DC Office Trust	3.174	9/15/2045	335,000	214,159	0.03%
DBJPM Mortgage Trust	1.824	9/15/2053	3,353,493	204,828	0.03%
CF Hippolyta Issuer LLC	1.980	3/15/2061	235,612	201,903	0.03%
Sapphire Aviation Finance II Ltd.	3.228	3/15/2040	237,830	201,237	0.03%
Progress Residential Trust	1.495	10/17/2027	205,000	186,713	0.03%
Seasoned Credit Risk Transfer Trust	3.500	10/25/2058	195,264	181,923	0.03%
Horizon Aircraft Finance III Ltd.	3.425	11/15/2039	220,821	171,925	0.03%
SFS Auto Receivables Securitization Trust	5.890	3/22/2027	160,000	160,070	0.03%
Castlelake Aircraft Structured Trust	3.967	4/15/2039	159,206	141,576	0.02%
Flagstar Mortgage Trust	2.000	9/25/2041	159,658	133,358	0.02%

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Commercial Mortgage Trust	2.773	11/10/2046	175,000	129,567	0.02%
Benchmark Mortgage Trust	1.152	5/15/2052	2,822,019	109,740	0.02%
New Economy Assets Phase 1 Sponsor LLC	2.410	10/20/2061	125,000	104,161	0.02%
Start II Ltd.	4.089	3/15/2044	113,766	100,822	0.02%
Life Mortgage Trust	6.125	3/15/2038	98,297	96,115	0.02%
Towd Point Mortgage Trust	2.750	6/25/2057	97,044	91,574	0.01%
Stack Infrastructure Issuer LLC	1.893	8/25/2045	100,000	91,090	0.01%
Ford Credit Auto Owner Trust	1.910	10/17/2033	100,000	89,466	0.01%
Ford Credit Auto Owner Trust	1.610	10/17/2033	100,000	89,408	0.01%
SFAVE Commercial Mortgage Securities Trust	4.144	1/5/2043	125,000	84,834	0.01%
CF Hippolyta Issuer LLC	1.690	7/15/2060	89,945	81,312	0.01%
MetLife Securitization Trust	3.000	4/25/2055	87,365	80,059	0.01%
Flagstar Mortgage Trust	4.000	5/25/2048	75,101	68,472	0.01%
Federal National Mortgage Association Connecticut Avenue Securities	11.302	10/25/2028	61,364	65,352	0.01%
Aaset Trust	3.844	5/15/2039	92,130	64,491	0.01%
Connecticut Avenue Securities Trust	6.838	10/25/2041	50,000	49,313	0.01%
SLG Office Trust	0.258	7/15/2041	3,151,080	45,517	0.01%
Mill City Mortgage Loan Trust	2.750	1/25/2061	43,924	42,564	0.01%
Towd Point Mortgage Trust	3.000	1/25/2058	30,913	29,684	0.00%
Angel Oak Mortgage Trust	2.620	11/25/2059	27,929	26,744	0.00%
Bravo Residential Funding Trust	2.406	5/25/2060	12,811	12,246	0.00%
Towd Point Mortgage Trust	2.750	4/25/2057	3,941	3,907	0.00%
Affirm Asset Securitization Trust	3.460	10/15/2024	2,699	2,696	0.00%
BASE CURRENCY					
US DOLLAR			301,660	301,660	0.05%
CALL OPTIONS PURCHASED					
S+P 500 INDEX OCT23 4800 CALL		10/20/2023	69,400	347,000	0.06%
COMMON STOCKS					
Equity LifeStyle Properties, Inc.			80,781	5,409,096	0.87%
Engie SA			332,884	5,360,844	0.86%
AES Corp.			207,694	3,723,953	0.60%
Mitsubishi UFJ Financial Group, Inc.			456,100	3,638,619	0.59%
Bureau Veritas SA			120,104	3,217,361	0.52%
Toll Brothers, Inc.			36,098	2,957,509	0.48%
Builders FirstSource, Inc.			20,193	2,928,793	0.47%
KDDI Corp.			97,081	2,885,967	0.46%
KBC Group NV			42,186	2,767,827	0.45%
NVR, Inc.			429	2,735,875	0.44%
DR Horton, Inc.			22,828	2,716,989	0.44%
Brookfield Renewable Corp.			93,569	2,615,254	0.42%
BAWAG Group AG			54,211	2,554,028	0.41%
Lennar Corp.			21,318	2,538,761	0.41%
Century Communities, Inc.			32,916	2,444,013	0.39%
AIA Group Ltd.			266,671	2,412,906	0.39%
First Solar, Inc.			12,089	2,286,272	0.37%

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Cavco Industries, Inc.			7,608	2,126,588	0.34%
Cia de Saneamento Basico do Estado de Sao Paulo SABESP			164,497	1,923,984	0.31%
UnitedHealth Group, Inc.			3,872	1,845,318	0.30%
JGC Holdings Corp.			130,900	1,747,594	0.28%
Hannon Armstrong Sustainable Infrastructure Capital, Inc.			76,964	1,721,685	0.28%
Tokyo Electron Ltd.			11,500	1,708,045	0.28%
Taiwan Semiconductor Manufacturing Co. Ltd.			95,747	1,645,216	0.26%
Ayala Land, Inc.			3,410,837	1,634,435	0.26%
Chiba Bank Ltd.			223,900	1,598,735	0.26%
Keyence Corp.			3,700	1,536,134	0.25%
Microsoft Corp.			4,637	1,519,823	0.24%
Tsingtao Brewery Co. Ltd.			178,315	1,482,803	0.24%
Novartis AG			14,385	1,447,731	0.23%
Shiseido Co. Ltd.			34,800	1,412,157	0.23%
Visa, Inc.			5,703	1,401,113	0.23%
SM Prime Holdings, Inc.			2,690,095	1,387,123	0.22%
Johnson & Johnson			8,501	1,374,442	0.22%
Shenzhen Mindray Bio-Medical Electronics Co. Ltd.			35,400	1,312,414	0.21%
International Business Machines Corp.			8,842	1,298,271	0.21%
Altria Group, Inc.			28,737	1,270,750	0.20%
Stryker Corp.			4,436	1,257,828	0.20%
Verizon Communications, Inc.			35,152	1,229,617	0.20%
Linde PLC			3,153	1,220,337	0.20%
NVIDIA Corp.			2,457	1,212,652	0.20%
McDonald's Corp.			4,288	1,205,571	0.19%
Reckitt Benckiser Group plc			16,302	1,176,444	0.19%
Japan Tobacco, Inc.			53,200	1,164,882	0.19%
BAE Systems plc			91,061	1,159,003	0.19%
AT&T, Inc.			77,371	1,144,317	0.18%
TJX Cos., Inc.			12,171	1,125,574	0.18%
Bristol-Myers Squibb Co.			17,439	1,075,114	0.17%
Procter & Gamble Co.			6,916	1,067,415	0.17%
Starwood Property Trust, Inc.			51,699	1,056,211	0.17%
China Longyuan Power Group Corp. Ltd.			1,334,000	1,055,987	0.17%
Chubb Ltd.			5,141	1,032,673	0.17%
Canadian National Railway Co.			9,072	1,021,876	0.16%
Merck KGaA			5,628	1,010,368	0.16%
Axis Bank Ltd.			81,982	963,173	0.16%
Gilead Sciences, Inc.			12,442	951,564	0.15%
Accenture plc			2,900	938,933	0.15%
Kone Oyj			20,188	918,336	0.15%
Old Republic International Corp.			33,552	917,647	0.15%
Heineken NV			9,413	915,042	0.15%
Nestle SA			7,213	867,287	0.14%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Texas Instruments, Inc.			5,149	865,341	0.14%
NIKE, Inc.			8,475	861,992	0.14%
Capgemini SE			4,613	860,884	0.14%
Hangzhou Tigermed Consulting Co. Ltd.			92,600	843,999	0.14%
AbbVie, Inc.			5,703	838,113	0.13%
Experian plc			23,979	837,432	0.13%
Stellantis NV			44,300	822,352	0.13%
AstraZeneca plc			12,100	820,622	0.13%
PepsiCo., Inc.			4,599	818,254	0.13%
Diageo plc			19,925	815,988	0.13%
Abbott Laboratories			7,869	809,720	0.13%
Imperial Brands plc			35,276	798,704	0.13%
Colgate-Palmolive Co.			10,819	794,872	0.13%
RTX Corp.			9,074	780,727	0.13%
Coca-Cola Co.			12,701	759,901	0.12%
Meta Platforms, Inc.			2,553	755,407	0.12%
Automatic Data Processing, Inc.			2,921	743,716	0.12%
Roche Holding AG			2,533	743,406	0.12%
Marsh & McLennan Cos., Inc.			3,774	735,892	0.12%
Northrop Grumman Corp.			1,696	734,521	0.12%
Amada Co. Ltd.			68,874	728,924	0.12%
Amdocs Ltd.			8,072	720,022	0.12%
Novo Nordisk AS			3,800	700,924	0.11%
Mercedes-Benz Group AG			9,450	691,502	0.11%
Simon Property Group, Inc.			6,015	682,642	0.11%
Shin-Etsu Chemical Co. Ltd.			20,790	662,655	0.11%
TotalEnergies SE			10,518	659,782	0.11%
Medtronic plc			7,985	650,778	0.10%
Rithm Capital Corp.			62,567	645,066	0.10%
MS&AD Insurance Group Holdings, Inc.			17,683	635,025	0.10%
AXA SA			21,130	634,849	0.10%
Public Storage			2,248	621,302	0.10%
Vinci SA			5,537	616,756	0.10%
Assa Abloy AB			27,233	612,904	0.10%
Telefonica Deutschland Holding AG			319,775	607,943	0.10%
Dai-ichi Life Holdings, Inc.			31,564	586,636	0.09%
Samsung Electronics Co. Ltd.			11,512	582,234	0.09%
American Tower Corp.			3,193	578,955	0.09%
Chugai Pharmaceutical Co. Ltd.			18,899	576,078	0.09%
Fuji Corp.			34,942	576,000	0.09%
Zoetis, Inc.			3,006	572,673	0.09%
Trend Micro, Inc.			13,200	560,230	0.09%
Broadcom, Inc.			604	557,426	0.09%
Paccar, Inc.			6,648	547,064	0.09%
Compass Group plc			20,452	515,732	0.08%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Novatek Microelectronics Corp.			40,450	505,661	0.08%
Ushio, Inc.			39,985	503,954	0.08%
Spirit Realty Capital, Inc.			12,853	496,254	0.08%
WP Carey, Inc.			7,516	488,916	0.08%
Kroger Co.			10,307	478,142	0.08%
SK Telecom Co. Ltd.			13,058	474,321	0.08%
United Parcel Service, Inc.			2,749	465,681	0.07%
Bank of Nova Scotia			9,719	461,069	0.07%
REC Ltd.			153,248	441,502	0.07%
Coal India Ltd.			156,300	433,981	0.07%
Realtek Semiconductor Corp.			32,987	431,086	0.07%
Omega Healthcare Investors, Inc.			13,298	423,142	0.07%
PNC Financial Services Group, Inc.			3,427	413,742	0.07%
Swire Pacific Ltd.			49,600	408,971	0.07%
Bayerische Motoren Werke AG			3,850	404,940	0.07%
CVS Health Corp.			6,062	395,061	0.06%
Cigna Group			1,394	385,106	0.06%
SSAB AB			69,050	382,165	0.06%
H&R Block, Inc.			9,233	369,135	0.06%
CK Hutchison Holdings Ltd.			66,950	364,877	0.06%
PPL Corp.			14,509	361,564	0.06%
International Games System Co. Ltd.			19,450	350,633	0.06%
EPR Properties			7,336	328,506	0.05%
Credit Agricole SA			25,800	325,216	0.05%
Yancoal Australia Ltd.			91,750	313,429	0.05%
CNA Financial Corp.			7,969	313,421	0.05%
NNN REIT, Inc.			7,845	309,015	0.05%
Singapore Airlines Ltd.			58,200	295,722	0.05%
Agricultural Bank of China Ltd.			846,000	289,970	0.05%
Elevance Health, Inc.			643	284,212	0.05%
Kerry Properties Ltd.			148,500	274,393	0.04%
Salesforce, Inc.			1,226	271,510	0.04%
British American Tobacco plc			8,068	267,247	0.04%
Power Finance Corp. Ltd.			84,300	264,746	0.04%
Public Service Enterprise Group, Inc.			4,324	264,110	0.04%
China CITIC Bank Corp. Ltd.			586,550	261,055	0.04%
Gigabyte Technology Co. Ltd.			24,500	260,986	0.04%
Pfizer, Inc.			7,249	256,470	0.04%
USS Co. Ltd.			14,600	254,948	0.04%
NIPPON EXPRESS HOLDINGS, Inc.			4,900	254,454	0.04%
Zoom Video Communications, Inc.			3,519	249,955	0.04%
Hongkong Land Holdings Ltd.			70,350	249,571	0.04%
Nintendo Co. Ltd.			5,600	240,111	0.04%
Molson Coors Beverage Co.			3,758	238,595	0.04%
DraftKings, Inc.			7,632	226,289	0.04%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
AppLovin Corp.			4,932	213,161	0.03%
Tongwei Co. Ltd.			48,000	211,175	0.03%
United Tractors Tbk PT			121,950	208,086	0.03%
Indo Tambangraya Megah Tbk PT			108,550	206,051	0.03%
COSCO SHIPPING Holdings Co. Ltd.			141,700	190,548	0.03%
Splunk, Inc.			1,547	187,589	0.03%
Magnit PJSC			79,607	182,857	0.03%
HubSpot, Inc.			328	179,259	0.03%
Disco Corp.			900	177,880	0.03%
Henderson Land Development Co. Ltd.			62,850	172,595	0.03%
Vedanta Ltd.			58,550	163,918	0.03%
Turkiye Is Bankasi AS			206,400	162,488	0.03%
Uber Technologies, Inc.			3,434	162,188	0.03%
Teladoc Health, Inc.			7,000	158,480	0.03%
Radiant Opto-Electronics Corp.			42,100	157,780	0.03%
PetroChina Co. Ltd.			217,500	156,897	0.03%
Lamb Weston Holdings, Inc.			1,592	155,077	0.02%
Janus Henderson Group PLC			5,620	154,381	0.02%
Dropbox, Inc.			5,285	146,870	0.02%
3M Co.			1,351	144,111	0.02%
VICI Properties, Inc.			4,655	143,560	0.02%
Invesco Ltd.			9,015	143,519	0.02%
Comcast Corp.			3,059	143,039	0.02%
Yamato Kogyo Co. Ltd.			2,800	134,968	0.02%
Kraft Heinz Co.			4,063	134,445	0.02%
Bank of China Ltd.			390,350	132,296	0.02%
RingCentral, Inc.			4,216	130,401	0.02%
Nordea Bank Abp			11,750	128,724	0.02%
Dentsu Group, Inc.			4,300	128,424	0.02%
Skyworks Solutions, Inc.			1,170	127,226	0.02%
Banco do Brasil SA			13,300	126,499	0.02%
Lumen Technologies, Inc.			74,330	118,185	0.02%
Pure Storage, Inc.			3,226	118,039	0.02%
Pegasystems, Inc.			2,285	113,473	0.02%
Wayfair, Inc.			1,577	108,986	0.02%
Sarepta Therapeutics, Inc.			897	108,546	0.02%
Gree Electric Appliances, Inc. of Zhuhai			22,100	108,509	0.02%
KLA Corp.			215	107,902	0.02%
Viatis, Inc.			10,009	107,597	0.02%
Bunge Ltd.			912	104,260	0.02%
Exact Sciences Corp.			1,217	101,826	0.02%
Japan Post Insurance Co. Ltd.			6,300	101,411	0.02%
Corebridge Financial, Inc.			5,587	99,616	0.02%
Royalty Pharma plc			3,301	98,436	0.02%
Japan Post Holdings Co. Ltd.			12,800	98,133	0.02%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Ooredoo QPSC			31,550	93,610	0.02%
Informatica, Inc.			4,374	91,635	0.01%
Hebei Yangyuan Zhihui Beverage Co. Ltd.			26,100	87,875	0.01%
Axon Enterprise, Inc.			411	87,506	0.01%
Oracle Corp.			714	85,958	0.01%
Rubis SCA			3,499	85,305	0.01%
Ford Motor Co.			6,926	84,012	0.01%
NXP Semiconductors NV			405	83,317	0.01%
Simplo Technology Co. Ltd.			8,350	80,528	0.01%
Sanrio Co. Ltd.			1,500	78,168	0.01%
New World Development Co. Ltd.			36,300	77,079	0.01%
Caterpillar, Inc.			270	75,905	0.01%
Ternium SA			1,816	75,872	0.01%
JFE Holdings, Inc.			4,600	72,671	0.01%
Nutanix, Inc.			2,322	72,214	0.01%
Bank Leumi Le-Israel BM			9,050	70,251	0.01%
Teradata Corp.			1,513	70,007	0.01%
Marathon Petroleum Corp.			485	69,243	0.01%
DWS Group GmbH & Co. KgaA			1,998	68,822	0.01%
Evergreen Marine Corp. Taiwan Ltd.			20,430	68,227	0.01%
ICADE			1,800	67,864	0.01%
Shanxi Coal International Energy Group Co. Ltd.			29,400	67,647	0.01%
MercadoLibre, Inc.			48	65,873	0.01%
General Mills, Inc.			958	64,818	0.01%
MatsukiyoCocokara & Co.			1,100	64,768	0.01%
PRADA SpA			9,750	63,633	0.01%
Kotobuki Spirits Co. Ltd.			800	62,729	0.01%
Gap, Inc.			5,199	60,204	0.01%
Coterra Energy, Inc.			2,129	60,017	0.01%
TD SYNEX Corp.			579	58,913	0.01%
Yapi ve Kredi Bankasi AS			98,600	58,561	0.01%
Sino Land Co. Ltd.			47,965	54,943	0.01%
Hello Group, Inc.			5,897	50,891	0.01%
Orient Overseas International Ltd.			3,700	49,622	0.01%
Bora Pharmaceuticals Co. Ltd.			2,200	49,392	0.01%
BayCurrent Consulting, Inc.			1,400	48,122	0.01%
UWM Holdings Corp.			7,501	44,706	0.01%
Enel Chile SA			656,000	44,204	0.01%
Whitehaven Coal Ltd.			11,000	43,069	0.01%
OneMain Holdings, Inc.			999	41,468	0.01%
Booking Holdings, Inc.			10	31,050	0.00%
Evrax plc			384,841	0.00	0.00%
CONVERTIBLE BONDS					
Duke Energy Corp.	4.125	4/15/2026	3,237,000	3,154,457	0.51%
Atlantica Sustainable Infrastructure Jersey Ltd.	4.000	7/15/2025	3,259,000	3,077,183	0.50%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Exact Sciences Corp.	0.375	3/1/2028	2,200,000	2,087,360	0.34%
Bentley Systems, Inc.	0.375	7/1/2027	2,400,000	2,084,400	0.34%
Uber Technologies, Inc.	0.000	12/15/2025	2,200,000	2,059,298	0.33%
Sea Ltd.	0.250	9/15/2026	2,500,000	1,981,250	0.32%
Airbnb, Inc.	0.000	3/15/2026	2,200,000	1,928,300	0.31%
Insulet Corp.	0.375	9/1/2026	1,700,000	1,795,200	0.29%
Cellnex Telecom SA	0.750	11/20/2031	2,000,000	1,659,052	0.27%
Etsy, Inc.	0.250	6/15/2028	2,100,000	1,603,350	0.26%
Fluor Corp.	1.125	8/15/2029	1,427,000	1,438,416	0.23%
CORPORATE BONDS					
Georgia Power Co.	4.700	5/15/2032	1,910,000	1,823,649	0.29%
Wells Fargo & Co.	4.480	1/16/2024	1,794,000	1,783,537	0.29%
American Tower Trust #1	5.490	3/15/2028	1,705,000	1,699,089	0.27%
Aker BP ASA	3.750	1/15/2030	1,760,000	1,558,034	0.25%
Realty Income Corp.	4.900	7/15/2033	1,445,000	1,372,735	0.22%
Wells Fargo & Co.	5.375	11/2/2043	1,420,000	1,308,314	0.21%
Citigroup, Inc.	5.300	5/6/2044	1,400,000	1,274,872	0.21%
Morgan Stanley	5.050	1/28/2027	1,270,000	1,256,431	0.20%
VICI Properties LP	4.950	2/15/2030	1,280,000	1,203,968	0.19%
Energy Transfer LP	4.400	3/15/2027	1,200,000	1,150,688	0.19%
Aviation Capital Group LLC	3.500	11/1/2027	1,250,000	1,117,923	0.18%
ONEOK, Inc.	4.000	7/13/2027	1,175,000	1,111,610	0.18%
Energy Transfer LP	4.750	1/15/2026	1,125,000	1,102,396	0.18%
Energy Transfer LP	5.250	4/15/2029	1,100,000	1,074,479	0.17%
Southern California Edison Co.	5.950	11/1/2032	975,000	1,011,441	0.16%
Sempra	3.250	6/15/2027	1,075,000	993,374	0.16%
Republic Services, Inc.	5.000	4/1/2034	990,000	972,460	0.16%
WESCO Distribution, Inc.	7.250	6/15/2028	955,000	968,687	0.16%
American Express Co.	5.043	5/1/2034	987,000	948,645	0.15%
Equitable Holdings, Inc.	5.000	4/20/2048	1,100,000	925,356	0.15%
BP Capital Markets America, Inc.	4.812	2/13/2033	945,000	915,095	0.15%
HCA, Inc.	5.500	6/15/2047	1,000,000	910,449	0.15%
Bank of America Corp.	3.419	12/20/2028	961,000	881,055	0.14%
Charter Communications Operating LLC/Charter Communications Operating Capital	6.484	10/23/2045	950,000	874,128	0.14%
Capital One Financial Corp.	6.377	6/8/2034	884,000	873,539	0.14%
UBS Group AG	3.091	5/14/2032	1,050,000	865,630	0.14%
Motorola Solutions, Inc.	5.600	6/1/2032	875,000	864,078	0.14%
Celanese U.S. Holdings LLC	6.165	7/15/2027	860,000	860,286	0.14%
Standard Industries, Inc.	3.375	1/15/2031	1,045,000	833,394	0.13%
Paramount Global	5.850	9/1/2043	1,000,000	827,904	0.13%
Discovery Communications LLC	5.200	9/20/2047	1,000,000	811,960	0.13%
ERAC USA Finance LLC	4.900	5/1/2033	810,000	790,947	0.13%
GGAM Finance Ltd.	8.000	6/15/2028	775,000	786,006	0.13%
Intercontinental Exchange, Inc.	4.350	6/15/2029	821,000	785,709	0.13%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Meta Platforms, Inc.	4.800	5/15/2030	780,000	776,702	0.13%
IQVIA, Inc.	5.700	5/15/2028	775,000	773,822	0.12%
Occidental Petroleum Corp.	3.400	4/15/2026	825,000	773,366	0.12%
Uber Technologies, Inc.	4.500	8/15/2029	840,000	769,140	0.12%
Intel Corp.	4.875	2/10/2028	770,000	765,251	0.12%
Williams Cos., Inc.	5.650	3/15/2033	760,000	764,632	0.12%
Comcast Corp.	4.800	5/15/2033	780,000	762,870	0.12%
American Tower Corp.	5.650	3/15/2033	765,000	762,328	0.12%
ITC Holdings Corp.	5.400	6/1/2033	775,000	761,842	0.12%
Philip Morris International, Inc.	5.125	2/15/2030	770,000	761,171	0.12%
KeySpan Gas East Corp.	5.994	3/6/2033	765,000	760,058	0.12%
Dollar Tree, Inc.	4.200	5/15/2028	800,000	758,813	0.12%
Waste Management, Inc.	4.875	2/15/2034	775,000	756,924	0.12%
HSBC Holdings plc	7.390	11/3/2028	720,000	756,284	0.12%
Dollar General Corp.	4.625	11/1/2027	775,000	754,454	0.12%
Danske Bank AS	6.466	1/9/2026	750,000	750,299	0.12%
Oracle Corp.	3.650	3/25/2041	990,000	749,449	0.12%
UBS Group AG	5.959	1/12/2034	740,000	743,828	0.12%
HEICO Corp.	5.350	8/1/2033	750,000	743,627	0.12%
Danske Bank AS	1.621	9/11/2026	805,000	733,027	0.12%
Pennsylvania Electric Co.	4.150	4/15/2025	750,000	724,991	0.12%
Penske Truck Leasing Co. LP/PTL Finance Corp.	3.950	3/10/2025	745,000	720,227	0.12%
Genting New York LLC/GENNY Capital, Inc.	3.300	2/15/2026	800,000	713,013	0.11%
Goldman Sachs Group, Inc.	5.700	11/1/2024	712,000	710,280	0.11%
Warnermedia Holdings, Inc.	4.054	3/15/2029	769,000	707,088	0.11%
Alcon Finance Corp.	3.000	9/23/2029	805,000	705,792	0.11%
Athene Global Funding	2.500	3/24/2028	800,000	685,153	0.11%
Juniper Networks, Inc.	1.200	12/10/2025	750,000	678,937	0.11%
Boeing Co.	5.150	5/1/2030	685,000	674,143	0.11%
Credit Suisse AG	7.500	2/15/2028	627,000	669,985	0.11%
T-Mobile USA, Inc.	3.375	4/15/2029	741,000	664,012	0.11%
Microchip Technology, Inc.	0.972	2/15/2024	675,000	659,473	0.11%
Var Energi ASA	8.000	11/15/2032	625,000	659,300	0.11%
GLP Capital LP/GLP Financing II, Inc.	4.000	1/15/2030	750,000	654,683	0.11%
Eagle Materials, Inc.	2.500	7/1/2031	795,000	642,156	0.10%
T-Mobile USA, Inc.	4.500	4/15/2050	775,000	640,207	0.10%
NOVA Chemicals Corp.	4.250	5/15/2029	785,000	636,561	0.10%
MetLife, Inc.	5.375	7/15/2033	630,000	627,419	0.10%
G-III Apparel Group Ltd.	7.875	8/15/2025	640,000	627,200	0.10%
United Wholesale Mortgage LLC	5.750	6/15/2027	675,000	621,844	0.10%
Unum Group	5.750	8/15/2042	675,000	615,922	0.10%
Clarios Global LP/Clarios U.S. Finance Co.	6.250	5/15/2026	608,000	602,119	0.10%
Anheuser-Busch InBev Worldwide, Inc.	5.550	1/23/2049	575,000	589,555	0.09%
Bank of New York Mellon Corp.	4.967	4/26/2034	601,000	577,279	0.09%
Broadcom, Inc.	3.469	4/15/2034	695,000	568,168	0.09%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Pacific Gas & Electric Co.	4.500	7/1/2040	736,250	567,115	0.09%
Barclays PLC	6.224	5/9/2034	565,000	557,914	0.09%
DuPont de Nemours, Inc.	5.419	11/15/2048	575,000	556,842	0.09%
DAE Funding LLC	1.550	8/1/2024	580,000	553,381	0.09%
AbbVie, Inc.	4.750	3/15/2045	600,000	539,207	0.09%
ROBLOX Corp.	3.875	5/1/2030	650,000	536,254	0.09%
Bon Secours Mercy Health, Inc.	3.555	8/1/2027	565,000	532,859	0.09%
Fidelity National Information Services, Inc.	5.100	7/15/2032	540,000	529,152	0.09%
Equinor ASA	3.000	4/6/2027	560,000	524,207	0.08%
Exelon Corp.	5.100	6/15/2045	575,000	522,961	0.08%
Intercontinental Exchange, Inc.	4.000	9/15/2027	545,000	521,691	0.08%
CenterPoint Energy Resources Corp.	5.250	3/1/2028	521,000	519,637	0.08%
Pfizer Investment Enterprises Pte. Ltd.	5.110	5/19/2043	530,000	517,171	0.08%
Morgan Stanley	5.948	1/19/2038	529,000	514,581	0.08%
Goldman Sachs Group, Inc.	3.272	9/29/2025	530,000	513,950	0.08%
Blackstone Holdings Finance Co. LLC	2.550	3/30/2032	660,000	512,489	0.08%
Brookfield Finance LLC/Brookfield Finance, Inc.	3.450	4/15/2050	775,000	502,522	0.08%
Oracle Corp.	2.875	3/25/2031	585,000	494,610	0.08%
TerraForm Power Operating LLC	4.750	1/15/2030	575,000	492,661	0.08%
Occidental Petroleum Corp.	6.200	3/15/2040	495,000	488,322	0.08%
Sigma Alimentos SA de CV	4.125	5/2/2026	510,000	485,889	0.08%
Pacific Gas & Electric Co.	5.900	6/15/2032	505,000	483,578	0.08%
Royal Caribbean Cruises Ltd.	8.250	1/15/2029	460,000	480,729	0.08%
Comcast Corp.	3.250	11/1/2039	618,000	476,167	0.08%
Sempra Global	3.250	1/15/2032	585,000	471,645	0.08%
Trans-Allegheny Interstate Line Co.	3.850	6/1/2025	485,000	468,364	0.08%
TriNet Group, Inc.	3.500	3/1/2029	540,000	464,929	0.07%
Var Energi ASA	7.500	1/15/2028	445,000	462,084	0.07%
Bacardi Ltd./Bacardi-Martini BV	5.900	6/15/2043	465,000	457,416	0.07%
Goldman Sachs Group, Inc.	1.431	3/9/2027	495,000	443,803	0.07%
Indianapolis Power & Light Co.	6.600	6/1/2037	425,000	437,446	0.07%
Ashtead Capital, Inc.	2.450	8/12/2031	557,000	435,862	0.07%
Booz Allen Hamilton, Inc.	3.875	9/1/2028	475,000	431,295	0.07%
Organon & Co./Organon Foreign Debt Co.-Issuer BV	4.125	4/30/2028	465,000	420,779	0.07%
Meritage Homes Corp.	3.875	4/15/2029	480,000	418,901	0.07%
Bank of America Corp.	3.593	7/21/2028	450,000	418,771	0.07%
Anheuser-Busch InBev Worldwide, Inc.	4.375	4/15/2038	452,000	414,098	0.07%
Corebridge Financial, Inc.	4.350	4/5/2042	517,000	409,187	0.07%
Brixmor Operating Partnership LP	4.125	5/15/2029	440,000	400,138	0.06%
Alcon Finance Corp.	5.375	12/6/2032	400,000	398,831	0.06%
UBS Group AG	1.494	8/10/2027	450,000	395,702	0.06%
Vontier Corp.	1.800	4/1/2026	441,000	395,145	0.06%
Cheniere Energy Partners LP	5.950	6/30/2033	395,000	394,196	0.06%
Centene Corp.	2.450	7/15/2028	450,000	385,237	0.06%
Bank of America Corp.	1.734	7/22/2027	430,000	384,736	0.06%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Clean Harbors, Inc.	5.125	7/15/2029	406,000	384,278	0.06%
JPMorgan Chase & Co.	5.350	6/1/2034	387,000	382,658	0.06%
Aviation Capital Group LLC	1.950	9/20/2026	435,000	382,397	0.06%
Ashtead Capital, Inc.	5.500	8/11/2032	400,000	381,394	0.06%
Intact Financial Corp.	5.459	9/22/2032	385,000	380,082	0.06%
Charles Schwab Corp.	6.136	8/24/2034	370,000	376,621	0.06%
NBN Co. Ltd.	1.625	1/8/2027	425,000	376,345	0.06%
BNP Paribas SA	2.819	11/19/2025	390,000	374,183	0.06%
Galaxy Pipeline Assets Bidco Ltd.	2.160	3/31/2034	443,550	372,312	0.06%
Regal Rexnord Corp.	6.050	4/15/2028	370,000	366,020	0.06%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	4.738	3/20/2025	365,313	361,555	0.06%
Pacific Gas & Electric Co.	4.550	7/1/2030	398,875	358,698	0.06%
Texas Electric Market Stabilization Funding N LLC	4.265	8/1/2036	376,312	357,721	0.06%
Imola Merger Corp.	4.750	5/15/2029	400,000	355,379	0.06%
Manufacturers & Traders Trust Co.	4.700	1/27/2028	377,000	352,359	0.06%
Venture Global Calcasieu Pass LLC	6.250	1/15/2030	360,000	350,610	0.06%
Masonite International Corp.	3.500	2/15/2030	410,000	343,309	0.06%
Textron, Inc.	3.875	3/1/2025	350,000	340,866	0.05%
Teva Pharmaceutical Finance Netherlands III BV	4.750	5/9/2027	360,000	336,273	0.05%
Florida Power & Light Co.	5.100	4/1/2033	335,000	335,156	0.05%
Standard Chartered plc	0.991	1/12/2025	330,000	323,119	0.05%
Athene Global Funding	1.608	6/29/2026	370,000	321,249	0.05%
Wells Fargo & Co.	4.611	4/25/2053	375,000	317,009	0.05%
Energy Transfer LP	5.000	5/15/2050	385,000	316,903	0.05%
Greensaif Pipelines Bidco Sarl	6.129	2/23/2038	315,000	316,207	0.05%
Southern California Edison Co.	5.875	12/1/2053	317,000	315,450	0.05%
TriNet Group, Inc.	7.125	8/15/2031	300,000	301,686	0.05%
Equitable Financial Life Global Funding	1.400	8/27/2027	350,000	297,645	0.05%
Celanese U.S. Holdings LLC	6.350	11/15/2028	295,000	295,916	0.05%
Graphic Packaging International LLC	3.500	3/1/2029	340,000	291,459	0.05%
JPMorgan Chase & Co.	4.912	7/25/2033	299,000	287,726	0.05%
Credit Agricole SA	5.514	7/5/2033	280,000	278,908	0.04%
Capital One Financial Corp.	5.468	2/1/2029	285,000	276,410	0.04%
TopBuild Corp.	3.625	3/15/2029	320,000	275,389	0.04%
Berry Global, Inc.	5.500	4/15/2028	275,000	270,295	0.04%
BAT Capital Corp.	6.343	8/2/2030	265,000	266,677	0.04%
Brixmor Operating Partnership LP	4.050	7/1/2030	285,000	257,509	0.04%
Duke Energy Progress LLC	5.250	3/15/2033	255,000	255,302	0.04%
Capital One Financial Corp.	6.312	6/8/2029	255,000	254,796	0.04%
LKQ Corp.	5.750	6/15/2028	250,000	247,593	0.04%
T-Mobile USA, Inc.	5.750	1/15/2054	250,000	247,260	0.04%
Pacific Gas & Electric Co.	3.300	12/1/2027	275,000	244,800	0.04%
T-Mobile USA, Inc.	2.875	2/15/2031	290,000	243,845	0.04%
Gray Oak Pipeline LLC	2.600	10/15/2025	258,000	238,534	0.04%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Sempra	4.125	4/1/2052	295,000	238,172	0.04%
Greensaif Pipelines Bidco Sarl	6.510	2/23/2042	235,000	237,917	0.04%
Activision Blizzard, Inc.	4.500	6/15/2047	254,000	234,052	0.04%
Ashtead Capital, Inc.	4.250	11/1/2029	260,000	233,226	0.04%
Cleco Corporate Holdings LLC	3.375	9/15/2029	275,000	232,891	0.04%
Centene Corp.	4.250	12/15/2027	245,000	229,151	0.04%
Penske Truck Leasing Co. LP/PTL Finance Corp.	5.700	2/1/2028	230,000	227,347	0.04%
EIG Pearl Holdings Sarl	3.545	8/31/2036	273,000	226,590	0.04%
Penske Truck Leasing Co. LP/PTL Finance Corp.	5.550	5/1/2028	230,000	225,469	0.04%
Energy Transfer LP	7.600	2/1/2024	214,000	214,886	0.03%
Videotron Ltd.	3.625	6/15/2029	250,000	214,690	0.03%
Dignity Health	3.812	11/1/2024	214,000	209,037	0.03%
Oracle Corp.	2.950	4/1/2030	240,000	208,111	0.03%
Dominion Energy, Inc.	4.350	1/15/2027	244,000	206,118	0.03%
SBA Tower Trust	2.836	1/15/2050	215,000	205,119	0.03%
Philip Morris International, Inc.	5.125	11/17/2027	205,000	204,579	0.03%
Venture Global Calcasieu Pass LLC	3.875	8/15/2029	235,000	203,282	0.03%
HSBC Holdings plc	2.206	8/17/2029	241,000	202,040	0.03%
QatarEnergy	2.250	7/12/2031	245,000	201,377	0.03%
San Diego Gas & Electric Co.	3.700	3/15/2052	270,000	200,907	0.03%
CMS Energy Corp.	4.750	6/1/2050	229,000	199,442	0.03%
KBC Group NV	5.796	1/19/2029	200,000	197,975	0.03%
Pacific Gas & Electric Co.	6.750	1/15/2053	203,000	197,016	0.03%
Ashtead Capital, Inc.	5.950	10/15/2033	200,000	196,333	0.03%
Enact Holdings, Inc.	6.500	8/15/2025	195,000	193,120	0.03%
Bank of New York Mellon Corp.	3.000	2/24/2025	200,000	192,644	0.03%
Ashtead Capital, Inc.	5.550	5/30/2033	200,000	191,863	0.03%
Eversource Energy	5.450	3/1/2028	180,000	180,529	0.03%
Amgen, Inc.	5.250	3/2/2030	180,000	180,322	0.03%
Arizona Public Service Co.	4.350	11/15/2045	225,000	179,326	0.03%
Columbia Pipelines Operating Co. LLC	6.497	8/15/2043	174,000	176,666	0.03%
ONEOK, Inc.	5.650	11/1/2028	175,000	175,213	0.03%
Trane Technologies Financing Ltd.	5.250	3/3/2033	175,000	174,910	0.03%
ERAC USA Finance LLC	5.400	5/1/2053	178,000	174,395	0.03%
AT&T, Inc.	4.750	5/15/2046	207,000	172,860	0.03%
Dominion Energy South Carolina, Inc.	6.625	2/1/2032	156,000	170,033	0.03%
Nasdaq, Inc.	5.550	2/15/2034	165,000	164,788	0.03%
JAB Holdings BV	3.750	5/28/2051	250,000	163,938	0.03%
Liberty Mutual Group, Inc.	5.500	6/15/2052	178,000	161,037	0.03%
UnitedHealth Group, Inc.	4.200	5/15/2032	170,000	160,691	0.03%
NextEra Energy Capital Holdings, Inc.	5.749	9/1/2025	160,000	160,276	0.03%
Black Knight InfoServ LLC	3.625	9/1/2028	170,000	156,806	0.03%
QatarEnergy	3.125	7/12/2041	210,000	154,284	0.02%
Energy Transfer LP	4.950	6/15/2028	155,000	150,102	0.02%
Toledo Hospital	5.750	11/15/2038	145,000	142,202	0.02%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Bank of America Corp.	2.299	7/21/2032	175,000	138,069	0.02%
Deutsche Bank AG	2.129	11/24/2026	150,000	136,060	0.02%
United Rentals North America, Inc.	3.875	2/15/2031	155,000	132,572	0.02%
Honeywell International, Inc.	4.250	1/15/2029	135,000	131,035	0.02%
American International Group, Inc.	3.400	6/30/2030	144,000	126,857	0.02%
Lockheed Martin Corp.	4.850	9/15/2041	135,000	124,327	0.02%
Allstate Corp.	5.250	3/30/2033	125,000	122,513	0.02%
Public Storage Operating Co.	5.100	8/1/2033	120,000	119,023	0.02%
VICI Properties LP/VICI Note Co., Inc.	4.125	8/15/2030	135,000	118,185	0.02%
Bacardi Ltd./Bacardi-Martini BV	5.250	1/15/2029	120,000	117,490	0.02%
Sutter Health	2.294	8/15/2030	140,000	116,337	0.02%
Discovery Communications LLC	4.000	9/15/2055	178,000	115,977	0.02%
JPMorgan Chase & Co.	2.580	4/22/2032	140,000	114,731	0.02%
Five Corners Funding Trust	4.419	11/15/2023	115,000	114,538	0.02%
Boston Gas Co.	3.150	8/1/2027	125,000	113,141	0.02%
NextEra Energy Capital Holdings, Inc.	6.051	3/1/2025	110,000	110,417	0.02%
Extra Space Storage LP	5.500	7/1/2030	110,000	109,095	0.02%
Duke Energy Corp.	3.400	6/15/2029	120,000	108,404	0.02%
Pacific Gas & Electric Co.	6.700	4/1/2053	110,000	106,948	0.02%
SCE Recovery Funding LLC	0.861	11/15/2033	122,712	102,671	0.02%
Nutrien Ltd.	4.900	3/27/2028	105,000	102,591	0.02%
Duke Energy Corp.	2.650	9/1/2026	105,000	97,137	0.02%
Avient Corp.	7.125	8/1/2030	95,000	94,890	0.02%
Dominion Energy South Carolina, Inc.	4.600	6/15/2043	105,000	92,729	0.01%
Bon Secours Mercy Health, Inc.	4.302	7/1/2028	95,000	90,882	0.01%
Columbia Pipelines Operating Co. LLC	5.927	8/15/2030	90,000	90,785	0.01%
SBA Tower Trust	1.884	7/15/2050	100,000	90,284	0.01%
SBA Tower Trust	1.631	5/15/2051	100,000	86,985	0.01%
Carnival Corp.	7.000	8/15/2029	85,000	86,244	0.01%
Public Storage Operating Co.	5.125	1/15/2029	85,000	84,928	0.01%
Edison International	6.950	11/15/2029	80,000	84,296	0.01%
HEICO Corp.	5.250	8/1/2028	80,000	79,343	0.01%
JPMorgan Chase & Co.	3.109	4/22/2041	105,000	77,622	0.01%
Time Warner Cable LLC	6.550	5/1/2037	80,000	76,054	0.01%
Western Midstream Operating LP	6.150	4/1/2033	75,000	74,501	0.01%
Gartner, Inc.	3.750	10/1/2030	85,000	73,394	0.01%
Booz Allen Hamilton, Inc.	5.950	8/4/2033	70,000	70,841	0.01%
Clean Harbors, Inc.	6.375	2/1/2031	70,000	69,626	0.01%
Tucson Electric Power Co.	4.000	6/15/2050	90,000	67,527	0.01%
Time Warner Cable LLC	7.300	7/1/2038	60,000	60,705	0.01%
Pennsylvania Electric Co.	3.600	6/1/2029	66,000	60,051	0.01%
Royal Caribbean Cruises Ltd.	11.500	6/1/2025	56,000	59,176	0.01%
SCE Recovery Funding LLC	1.942	5/15/2040	65,000	45,863	0.01%
Nasdaq, Inc.	5.950	8/15/2053	45,000	44,819	0.01%
Nasdaq, Inc.	6.100	6/28/2063	40,000	39,480	0.01%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
United Airlines Pass-Through Trust	4.600	9/1/2027	40,956	38,704	0.01%
Gray Oak Pipeline LLC	3.450	10/15/2027	40,000	35,775	0.01%
Public Storage Operating Co.	5.350	8/1/2053	35,000	34,216	0.01%
Equinor ASA	2.875	4/6/2025	35,000	33,757	0.01%
AT&T, Inc.	4.300	12/15/2042	30,000	24,313	0.00%
UnitedHealth Group, Inc.	4.750	5/15/2052	25,000	22,788	0.00%
SCE Recovery Funding LLC	2.510	11/15/2043	35,000	22,465	0.00%
Metropolitan Edison Co.	5.200	4/1/2028	20,000	19,747	0.00%
AT&T, Inc.	3.850	6/1/2060	24,000	16,361	0.00%
Pennsylvania Electric Co.	5.150	3/30/2026	15,000	14,754	0.00%
Duke Energy Carolinas LLC	5.350	1/15/2053	14,000	13,608	0.00%
AT&T, Inc.	3.650	6/1/2051	11,000	7,545	0.00%
UnitedHealth Group, Inc.	3.850	6/15/2028	5,000	4,791	0.00%
EQUITY LINKED SECURITIES					
Societe Generale SA	0.000		38,751	5,370,495	0.86%
Societe Generale SA	0.000		40,954	5,359,474	0.86%
BNP Paribas Issuance BV	0.000		17,704	5,270,472	0.85%
BNP Paribas Issuance BV	0.000		117,455	5,073,969	0.82%
Royal Bank of Canada	0.000		17,131	4,786,565	0.77%
FOREIGN CURRENCY					
EURO CURRENCY			330,018	357,855	0.06%
SWEDISH KRONA			622,757	56,881	0.01%
HONG KONG DOLLAR			200,877	25,614	0.00%
NEW TAIWAN DOLLAR			268,182	8,421	0.00%
BRAZILIAN REAL			9,509	1,920	0.00%
CHILEAN PESO			45,742	54	0.00%
SOUTH KOREAN WON			70,243	53	0.00%
CANADIAN DOLLAR			41	31	0.00%
JAPANESE YEN			2,546	18	0.00%
SOUTH AFRICAN RAND			97	5	0.00%
EGYPTIAN POUND			100	3	0.00%
INDIAN RUPEE			71	0.85	0.00%
SINGAPORE DOLLAR			0.04	0.03	0.00%
MEXICAN PESO (NEW)			0.32	0.02	0.00%
INDONESIAN RUPIAH			(0.80)	0.00	0.00%
AUSTRALIAN DOLLAR			(0.01)	(0.01)	0.00%
SWISS FRANC			(0.39)	(0.44)	0.00%
FOREIGN GOVERNMENT OBLIGATIONS					
Saudi Government International Bonds	5.000	1/18/2053	200,000	177,311	0.03%
MUNICIPAL BONDS					
State of Illinois, IL, GO	5.100	6/1/2033	1,335,000	1,295,350	0.21%
San Joaquin Hills Transportation Corridor Agency, CA, Rev	3.221	1/15/2035	1,350,000	1,120,133	0.18%
Town of Andover, MA, GO	2.623	11/1/2036	1,350,000	1,053,656	0.17%
Philadelphia Auth for Industrial Dev, PA, Rev	6.550	10/15/2028	575,000	602,147	0.10%
Illinois Municipal Electric Agency, IL, Rev	6.832	2/1/2035	375,000	400,893	0.06%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Municipal Electric Auth of Georgia, GA, Rev	6.637	4/1/2057	253,000	282,330	0.05%
Texas Natural Gas Securitization Finance Corp., TX, Rev	5.102	4/1/2035	240,000	239,489	0.04%
Metropolitan Transportation Auth, NY, Rev	6.814	11/15/2040	195,000	210,934	0.03%
Texas Natural Gas Securitization Finance Corp., TX, Rev	5.169	4/1/2041	180,000	179,358	0.03%
Illinois State Toll Highway Auth, IL, Rev	6.184	1/1/2034	150,000	159,914	0.03%
Kansas Dev Finance Auth, KS, Rev	5.371	5/1/2026	120,000	119,208	0.02%
Dallas Fort Worth International Airport, TX, Rev	4.507	11/1/2051	90,000	80,594	0.01%
Metropolitan Transportation Auth, NY, Rev	5.175	11/15/2049	60,000	55,358	0.01%
Port Auth of New York & New Jersey, NY, Rev	3.175	7/15/2060	80,000	52,515	0.01%
Utility Debt Securitization Auth, NY, Rev	3.435	12/15/2025	34,000	33,819	0.01%
Golden State Tobacco Securitization Corp., CA, Rev	3.000	6/1/2046	35,000	32,129	0.01%
Chicago Transit Auth Sales & Transfer Tax Receipts, IL, Rev	6.899	12/1/2040	20,000	22,637	0.00%
Metropolitan Transportation Auth, NY, Rev	6.200	11/15/2026	15,000	15,101	0.00%
Golden State Tobacco Securitization Corp., CA, Rev	3.293	6/1/2042	20,000	14,750	0.00%
Dallas Fort Worth International Airport, TX, Rev	4.087	11/1/2051	15,000	12,698	0.00%
Golden State Tobacco Securitization Corp., CA, Rev	2.746	6/1/2034	10,000	8,062	0.00%
PREFERRED STOCKS					
NextEra Energy, Inc.	6.926	9/1/2025	41,560	1,757,988	0.28%
Volkswagen AG	0.000		2,945	360,416	0.06%
Gerdau SA	0.000		18,795	98,111	0.02%
Petroleo Brasileiro SA	0.000		10,100	65,144	0.01%
REPURCHASE AGREEMENTS					
FIXED, Inc. CLEARING CORP.REPO		9/1/2023	206,349	206,349	0.03%
SENIOR FLOATING RATE INTERESTS					
Sedgwick Claims Management Services, Inc.	9.081	2/24/2028	911,631	912,442	0.15%
Dun & Bradstreet Corp.	8.170	2/6/2026	876,923	877,475	0.14%
HUB International Ltd.	9.584	6/20/2030	813,720	815,925	0.13%
UGI Energy Services LLC	8.681	2/22/2030	801,746	800,078	0.13%
Medallion Midland Acquisition LP	9.254	10/18/2028	797,663	795,669	0.13%
Zelis Payments Buyer, Inc.	8.946	9/30/2026	748,069	748,144	0.12%
TransDigm, Inc.	8.492	8/24/2028	740,964	741,298	0.12%
USI, Inc.	8.992	11/22/2029	726,742	726,923	0.12%
Brown Group Holding LLC	8.181	6/7/2028	735,953	726,754	0.12%
Telenet Financing USD LLC	7.427	4/30/2028	750,000	724,688	0.12%
American Builders & Contractors Supply Co., Inc.	7.431	1/15/2027	721,875	720,374	0.12%
Hostess Brands LLC	7.742	6/28/2030	697,362	695,618	0.11%
Harbor Freight Tools USA, Inc.	8.196	10/19/2027	696,849	692,989	0.11%
Core & Main LP	7.847	7/27/2028	674,527	672,280	0.11%
Acrisure LLC	8.946	2/15/2027	672,093	658,053	0.11%
Aretec Group, Inc.	9.681	10/1/2025	655,815	656,975	0.11%
MH Sub I LLC	9.581	5/3/2028	678,814	651,810	0.10%
DCert Buyer, Inc.	9.331	10/16/2026	636,125	633,333	0.10%
Quikrete Holdings, Inc.	8.071	2/1/2027	628,344	627,489	0.10%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Fleetcor Technologies Operating Co. LLC	7.181	4/28/2028	628,022	626,138	0.10%
AlixPartners LLP	8.196	2/4/2028	625,600	624,643	0.10%
Verisure Holding AB	6.698	7/20/2026	575,000	620,777	0.10%
WEX, Inc.	7.696	3/31/2028	615,825	616,509	0.10%
Surgery Center Holdings, Inc.	9.179	8/31/2026	610,384	611,105	0.10%
NFP Corp.	8.696	2/15/2027	602,818	593,926	0.10%
Lorca Finco PLC	8.022	9/17/2027	548,617	593,709	0.10%
Sunshine Luxembourg VII Sarl	9.092	10/1/2026	586,846	587,175	0.09%
LBM Acquisition LLC	9.181	12/17/2027	598,278	581,347	0.09%
ABG Intermediate Holdings 2 LLC	9.320	12/21/2028	564,815	564,916	0.09%
Clarios Global LP	9.081	5/6/2030	565,000	563,412	0.09%
Medline Borrower LP	8.696	10/23/2028	562,875	562,228	0.09%
Berlin Packaging LLC	9.188	3/11/2028	550,200	544,357	0.09%
IRB Holding Corp.	8.431	12/15/2027	533,101	529,822	0.09%
McAfee Corp.	9.168	3/1/2029	529,216	518,631	0.08%
Open Text Corp.	8.181	1/31/2030	512,425	512,712	0.08%
ABG Intermediate Holdings 2 LLC	8.931	12/21/2028	509,850	509,534	0.08%
Great Outdoors Group LLC	9.196	3/6/2028	502,193	500,154	0.08%
UFC Holdings LLC	8.369	4/29/2026	500,043	499,938	0.08%
Cinemark USA, Inc.	9.054	5/24/2030	498,750	497,089	0.08%
Delta 2 Lux Sarl	8.331	1/15/2030	495,000	496,238	0.08%
MKS Instruments, Inc.	8.179	8/17/2029	496,250	495,525	0.08%
Momentive Performance Materials, Inc.	9.831	3/29/2028	498,750	493,349	0.08%
Ziggo Financing Partnership	7.925	4/30/2028	500,000	488,285	0.08%
Blackhawk Network Holdings, Inc.	8.173	6/15/2025	485,899	484,320	0.08%
EW Scripps Co.	8.008	5/1/2026	486,111	481,250	0.08%
SeaWorld Parks & Entertainment, Inc.	8.446	8/25/2028	479,971	479,011	0.08%
NorthRiver Midstream Finance LP	8.327	8/16/2030	478,643	477,447	0.08%
Verisure Holding AB	6.554	3/27/2028	430,000	461,338	0.07%
SRS Distribution, Inc.	8.946	6/2/2028	465,500	458,811	0.07%
CSC Holdings LLC	9.811	1/18/2028	479,732	451,749	0.07%
Asurion LLC	9.431	8/19/2028	466,364	448,358	0.07%
Hyland Software, Inc.	8.946	7/1/2024	447,590	447,067	0.07%
Gen Digital, Inc.	7.431	9/12/2029	443,299	442,413	0.07%
Filtration Group Corp.	9.696	10/21/2028	438,900	439,905	0.07%
1011778 BC Unlimited Liability Co.	7.196	11/19/2026	440,166	437,111	0.07%
Messer Industries USA, Inc.	8.004	3/2/2026	428,882	428,586	0.07%
Windsor Holdings III LLC	9.818	8/1/2030	425,000	423,143	0.07%
Beacon Roofing Supply, Inc.	7.696	5/19/2028	422,085	421,637	0.07%
Elanco Animal Health, Inc.	7.168	8/1/2027	415,281	411,000	0.07%
Polaris Newco LLC	9.538	6/2/2028	422,475	409,539	0.07%
Gainwell Acquisition Corp.	9.342	10/1/2027	414,803	407,933	0.07%
Clydesdale Acquisition Holdings, Inc.	9.606	4/13/2029	410,850	407,769	0.07%
Virgin Media Bristol LLC	8.675	1/31/2029	410,000	404,875	0.07%
Traverse Midstream Partners LLC	9.216	2/16/2028	400,167	399,467	0.06%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Waystar Technologies, Inc.	9.446	10/22/2026	398,883	398,552	0.06%
Cable One, Inc.	7.446	5/3/2028	372,400	370,151	0.06%
Hayward Industries, Inc.	8.196	5/30/2028	367,500	363,366	0.06%
APX Group, Inc.	8.679	7/10/2028	363,525	363,354	0.06%
Quartz Acquireco LLC	8.820	6/28/2030	360,000	359,550	0.06%
Entegris, Inc.	8.018	7/6/2029	350,904	351,343	0.06%
Setanta Aircraft Leasing DAC	7.538	11/5/2028	350,000	349,671	0.06%
Michaels Cos., Inc.	9.754	4/15/2028	372,400	344,597	0.06%
Organon & Co.	8.431	6/2/2028	343,238	343,560	0.06%
Coherent Corp.	8.196	7/2/2029	339,161	337,974	0.05%
DirecTV Financing LLC	10.446	8/2/2027	341,213	336,869	0.05%
Peraton Corp.	9.181	2/1/2028	335,864	332,244	0.05%
Barnes Group, Inc.	0.000	8/9/2030	330,000	330,274	0.05%
Hanesbrands, Inc.	9.081	3/8/2030	329,175	328,764	0.05%
Crocs, Inc.	8.950	2/20/2029	321,550	322,319	0.05%
Caesars Entertainment, Inc.	8.681	2/6/2030	319,200	319,162	0.05%
CSC Holdings LLC	7.925	4/15/2027	352,225	318,323	0.05%
Jazz Financing Lux Sarl	8.946	5/5/2028	309,129	309,129	0.05%
Avantor Funding, Inc.	7.681	11/8/2027	308,952	309,004	0.05%
E2open LLC	8.946	2/4/2028	307,919	307,439	0.05%
Horizon Therapeutics USA, Inc.	7.180	3/15/2028	303,025	302,604	0.05%
Asurion LLC	8.788	12/23/2026	298,602	290,018	0.05%
Carnival Corp.	8.696	10/18/2028	290,575	289,758	0.05%
AAdvantage Loyalty IP Ltd.	10.338	4/20/2028	270,750	280,946	0.05%
Arsenal AIC Parent LLC	9.879	8/19/2030	275,000	275,138	0.04%
Tamko Building Products LLC	8.408	6/1/2026	274,313	273,970	0.04%
First Student Bidco, Inc.	8.501	7/21/2028	280,520	272,938	0.04%
Spirit Aerosystems, Inc.	9.619	1/15/2027	272,938	272,255	0.04%
Oryx Midstream Services Permian Basin LLC	8.682	10/5/2028	263,380	263,124	0.04%
MajorDrive Holdings IV LLC	9.500	6/1/2028	264,600	261,293	0.04%
SkyMiles IP Ltd.	9.076	10/20/2027	250,750	260,750	0.04%
Standard Industries, Inc.	7.929	9/22/2028	256,353	256,432	0.04%
Birkenstock U.S. BidCo, Inc.	8.877	4/28/2028	253,412	252,462	0.04%
Petco Health & Wellness Co., Inc.	8.754	3/3/2028	253,363	251,686	0.04%
Belron Finance U.S. LLC	7.881	11/13/2025	239,348	239,423	0.04%
U.S. Foods, Inc.	7.446	9/13/2026	232,804	232,804	0.04%
Emerald Debt Merger Sub LLC	8.331	5/31/2030	225,413	225,555	0.04%
Nouryon USA LLC	9.347	4/3/2028	225,000	224,062	0.04%
First Brands Group LLC	10.881	3/30/2027	220,919	217,606	0.04%
WMB Holdings Inc	8.681	11/2/2029	210,100	210,144	0.03%
SS&C Technologies, Inc.	7.196	4/16/2025	206,235	206,214	0.03%
Ingram Micro, Inc.	9.038	6/30/2028	200,750	200,310	0.03%
SS&C Technologies, Inc.	7.196	4/16/2025	194,743	194,724	0.03%
Mileage Plus Holdings LLC	10.764	6/21/2027	184,000	191,673	0.03%
ABG Intermediate Holdings 2 LLC	5.902	12/21/2028	185,185	185,219	0.03%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Air Canada	9.128	8/11/2028	183,150	183,117	0.03%
Aramark Services, Inc.	7.946	1/15/2027	177,175	176,622	0.03%
Zacapa Sarl	9.242	3/22/2029	163,986	163,243	0.03%
First Brands Group LLC	10.881	3/30/2027	160,000	157,600	0.03%
Covanta Holding Corp.	7.831	11/30/2028	151,583	150,921	0.02%
Belron Luxembourg Sarl	8.160	4/18/2029	150,000	150,000	0.02%
Amentum Government Services Holdings LLC	9.446	1/29/2027	150,350	148,847	0.02%
Asurion LLC	10.696	1/31/2028	145,000	129,457	0.02%
AmWINS Group, Inc.	8.196	2/19/2028	119,400	119,201	0.02%
Great Canadian Gaming Corp.	9.520	11/1/2026	108,900	109,138	0.02%
AssuredPartners, Inc.	8.831	2/12/2027	108,625	108,308	0.02%
Fluidra Finco SL	7.356	1/29/2029	103,425	102,811	0.02%
First Student Bidco, Inc.	8.501	7/21/2028	105,147	102,305	0.02%
Amentum Government Services Holdings LLC	9.314	2/15/2029	103,950	101,525	0.02%
Carnival Corp.	8.317	8/8/2027	100,000	99,825	0.02%
AssuredPartners, Inc.	9.581	2/12/2027	99,250	99,416	0.02%
ICON Luxembourg Sarl	7.754	7/3/2028	88,284	88,294	0.01%
Ingersoll-Rand Services Co.	7.181	3/1/2027	33,855	33,830	0.01%
PRA Health Sciences, Inc.	7.754	7/3/2028	21,996	21,998	0.00%
Covanta Holding Corp.	7.831	11/30/2028	11,498	11,448	0.00%
U.S. GOVERNMENT AGENCIES					
Federal Home Loan Mortgage Corp.	3.800	10/25/2032	2,000,000	1,851,281	0.30%
Federal Home Loan Mortgage Corp.	3.820	12/25/2032	1,500,000	1,389,106	0.22%
Federal Home Loan Mortgage Corp.	10.088	10/25/2050	1,265,000	1,366,133	0.22%
Federal Home Loan Mortgage Corp.	7.902	2/25/2050	1,345,000	1,345,846	0.22%
Federal Home Loan Mortgage Corp.	11.402	8/25/2050	1,146,187	1,274,118	0.21%
Federal Home Loan Mortgage Corp.	2.859	10/25/2034	1,125,000	925,977	0.15%
Federal Home Loan Mortgage Corp.	7.488	5/25/2042	624,695	631,723	0.10%
Federal Home Loan Mortgage Corp.	1.528	7/25/2030	5,555,843	410,216	0.07%
Federal Home Loan Mortgage Corp.	5.000	1/1/2053	317,837	308,232	0.05%
Federal Home Loan Mortgage Corp.	5.000	4/1/2053	297,753	288,750	0.05%
Federal Home Loan Mortgage Corp.	4.430	2/25/2033	260,000	252,489	0.04%
Federal Home Loan Mortgage Corp.	5.000	2/1/2053	245,025	237,617	0.04%
Federal Home Loan Mortgage Corp.	1.428	6/25/2030	2,959,982	207,159	0.03%
Federal Home Loan Mortgage Corp.	2.000	5/1/2036	125,975	111,314	0.02%
Federal Home Loan Mortgage Corp.	8.088	10/25/2050	84,407	85,633	0.01%
Federal Home Loan Mortgage Corp.	2.000	7/1/2036	81,387	71,913	0.01%
Government National Mortgage Association	7.000	11/15/2032	64,181	66,775	0.01%
Government National Mortgage Association	8.000	2/15/2031	53,517	54,021	0.01%
Federal National Mortgage Association	2.000	9/1/2036	47,113	41,619	0.01%
Federal National Mortgage Association	2.000	4/1/2036	45,071	39,826	0.01%
Federal National Mortgage Association	2.000	3/1/2037	35,480	31,269	0.01%
Federal National Mortgage Association	5.582	10/25/2024	22,285	22,079	0.00%
Federal Home Loan Mortgage Corp.	2.000	5/1/2036	24,339	21,424	0.00%
Federal National Mortgage Association	2.000	6/1/2036	18,255	16,131	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	2.000	9/1/2036	17,737	15,674	0.00%
Government National Mortgage Association	6.000	4/20/2030	14,103	14,154	0.00%
Government National Mortgage Association	7.000	11/15/2033	13,657	14,021	0.00%
Government National Mortgage Association	6.500	3/15/2029	10,404	10,541	0.00%
Government National Mortgage Association	6.000	9/20/2029	7,809	7,894	0.00%
Government National Mortgage Association	7.000	7/15/2033	7,144	7,310	0.00%
Government National Mortgage Association	6.500	3/15/2029	6,523	6,608	0.00%
Federal Home Loan Mortgage Corp.	4.000	3/1/2041	6,788	6,460	0.00%
Government National Mortgage Association	6.000	3/20/2029	5,804	5,970	0.00%
Government National Mortgage Association	6.000	7/20/2028	5,494	5,591	0.00%
Government National Mortgage Association	7.000	5/15/2033	5,241	5,374	0.00%
Government National Mortgage Association	8.000	11/15/2030	5,280	5,278	0.00%
Government National Mortgage Association	8.000	5/15/2030	4,918	4,910	0.00%
Government National Mortgage Association	6.000	8/20/2028	4,821	4,892	0.00%
Government National Mortgage Association	6.500	1/15/2029	4,718	4,780	0.00%
Government National Mortgage Association	6.500	2/15/2035	4,395	4,463	0.00%
Government National Mortgage Association	7.000	11/15/2031	4,119	4,176	0.00%
Government National Mortgage Association	6.500	10/15/2028	4,101	4,155	0.00%
Government National Mortgage Association	6.500	2/15/2029	3,948	4,000	0.00%
Government National Mortgage Association	6.500	3/15/2028	3,839	3,889	0.00%
Federal National Mortgage Association	4.500	4/1/2041	3,754	3,649	0.00%
Government National Mortgage Association	7.000	3/15/2032	3,082	3,122	0.00%
Government National Mortgage Association	6.000	11/15/2028	3,013	3,028	0.00%
Government National Mortgage Association	6.500	5/15/2029	2,875	2,912	0.00%
Government National Mortgage Association	6.500	6/15/2029	2,692	2,730	0.00%
Government National Mortgage Association	6.000	4/20/2028	2,624	2,692	0.00%
Government National Mortgage Association	8.000	8/15/2030	2,573	2,569	0.00%
Government National Mortgage Association	6.500	3/15/2028	2,309	2,339	0.00%
Government National Mortgage Association	6.000	11/15/2028	2,215	2,237	0.00%
Government National Mortgage Association	6.500	3/15/2028	2,187	2,216	0.00%
Government National Mortgage Association	6.500	7/15/2028	2,176	2,204	0.00%
Government National Mortgage Association	6.500	5/15/2028	1,771	1,795	0.00%
Government National Mortgage Association	6.000	10/15/2028	1,639	1,647	0.00%
Government National Mortgage Association	6.500	3/15/2028	1,502	1,522	0.00%
Government National Mortgage Association	6.500	4/15/2029	1,495	1,515	0.00%
Government National Mortgage Association	6.500	3/15/2028	1,479	1,499	0.00%
Government National Mortgage Association	6.000	8/15/2034	1,409	1,433	0.00%
Government National Mortgage Association	6.000	2/20/2028	1,415	1,420	0.00%
Government National Mortgage Association	6.000	6/20/2030	1,407	1,412	0.00%
Government National Mortgage Association	7.000	1/15/2033	1,362	1,403	0.00%
Government National Mortgage Association	6.500	5/15/2029	1,100	1,115	0.00%
Government National Mortgage Association	8.000	4/15/2030	1,098	1,100	0.00%
Government National Mortgage Association	6.000	6/15/2028	827	832	0.00%
Government National Mortgage Association	8.000	8/15/2030	544	547	0.00%
Government National Mortgage Association	6.500	5/15/2029	336	340	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Government National Mortgage Association	6.000	2/20/2027	240	241	0.00%
Government National Mortgage Association	6.500	12/15/2028	165	167	0.00%
Government National Mortgage Association	6.500	10/15/2028	156	158	0.00%
Government National Mortgage Association	8.000	7/15/2030	148	148	0.00%
Government National Mortgage Association	6.000	1/20/2028	79	80	0.00%
Government National Mortgage Association	6.000	2/20/2026	30	31	0.00%
Government National Mortgage Association	6.000	11/20/2023	7	7	0.00%
Government National Mortgage Association	6.000	12/20/2023	7	7	0.00%
U.S. GOVERNMENT SECURITIES					
U.S. Treasury Notes	4.250	5/31/2025	3,850,000	3,802,176	0.61%
U.S. Treasury Bonds	2.875	5/15/2052	4,459,800	3,462,094	0.56%
U.S. Treasury Notes	4.125	7/31/2028	3,449,300	3,428,281	0.55%
U.S. Treasury Notes	3.250	8/31/2024	3,450,000	3,378,439	0.54%
U.S. Treasury Bonds	3.875	2/15/2043	3,243,300	3,019,310	0.49%
U.S. Treasury Bonds	4.000	11/15/2042	2,959,600	2,809,192	0.45%
U.S. Treasury Notes	3.625	5/31/2028	2,722,000	2,646,932	0.43%
U.S. Treasury Bonds	3.000	8/15/2048	3,290,900	2,611,895	0.42%
U.S. Treasury Notes	4.000	2/29/2028	2,424,000	2,393,605	0.39%
U.S. Treasury Bonds	4.000	11/15/2052	2,434,900	2,349,774	0.38%
U.S. Treasury Bonds	3.375	8/15/2042	2,676,300	2,323,677	0.37%
U.S. Treasury Notes	3.125	8/31/2027	2,348,900	2,240,906	0.36%
U.S. Treasury Bonds	3.625	5/15/2053	2,111,900	1,905,000	0.31%
U.S. Treasury Notes	4.000	6/30/2028	1,815,000	1,793,021	0.29%
U.S. Treasury Bonds	3.875	5/15/2043	1,851,600	1,722,856	0.28%
U.S. Treasury Bonds	3.625	2/15/2053	1,774,600	1,598,804	0.26%
U.S. Treasury Notes	4.250	12/31/2024	1,500,000	1,481,543	0.24%
U.S. Treasury Notes	3.500	4/30/2028	1,500,000	1,449,902	0.23%
U.S. Treasury Notes	3.875	11/30/2027	1,468,000	1,440,762	0.23%
U.S. Treasury Notes	3.875	12/31/2027	1,449,400	1,422,563	0.23%
U.S. Treasury Notes	4.375	8/31/2028	1,400,000	1,407,438	0.23%
U.S. Treasury Notes	3.625	3/31/2028	1,420,200	1,380,312	0.22%
U.S. Treasury Notes	1.250	12/31/2026	1,520,000	1,370,613	0.22%
U.S. Treasury Bonds	3.250	5/15/2042	1,575,000	1,345,518	0.22%
U.S. Treasury Notes	2.625	5/31/2027	1,350,000	1,266,943	0.20%
U.S. Treasury Notes	4.500	11/30/2024	1,200,000	1,189,031	0.19%
U.S. Treasury Notes	1.875	2/28/2027	1,285,000	1,178,636	0.19%
U.S. Treasury Notes	2.750	5/15/2025	1,215,000	1,170,577	0.19%
U.S. Treasury Notes	4.125	9/30/2027	1,138,600	1,127,837	0.18%
U.S. Treasury Notes	0.250	8/31/2025	1,210,000	1,104,550	0.18%
U.S. Treasury Notes	3.875	4/30/2025	1,100,000	1,079,805	0.17%
U.S. Treasury Notes	4.125	10/31/2027	1,040,000	1,030,128	0.17%
U.S. Treasury Notes	1.250	11/30/2026	1,140,000	1,029,429	0.17%
U.S. Treasury Notes	3.250	6/30/2027	1,040,000	998,197	0.16%
U.S. Treasury Notes	3.500	9/15/2025	1,010,000	983,566	0.16%
U.S. Treasury Notes	3.125	8/15/2025	985,000	952,757	0.15%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
U.S. Treasury Notes	0.875	9/30/2026	980,000	879,282	0.14%
U.S. Treasury Notes	3.875	3/31/2025	888,000	871,801	0.14%
U.S. Treasury Notes	4.750	7/31/2025	819,000	816,633	0.13%
U.S. Treasury Notes	2.500	3/31/2027	860,000	805,746	0.13%
U.S. Treasury Notes	5.000	8/31/2025	800,000	801,688	0.13%
U.S. Treasury Notes	4.625	6/30/2025	800,000	795,438	0.13%
U.S. Treasury Notes	1.500	1/31/2027	843,000	764,529	0.12%
U.S. Treasury Notes	3.500	1/31/2028	778,700	752,875	0.12%
U.S. Treasury Notes	4.000	2/15/2026	654,000	643,654	0.10%
U.S. Treasury Notes	3.875	8/15/2033	615,700	605,021	0.10%
U.S. Treasury Notes	0.250	9/30/2025	560,000	510,103	0.08%
U.S. Treasury Bonds	4.375	8/15/2043	435,000	434,519	0.07%
U.S. Treasury Notes	3.750	6/30/2030	444,000	432,137	0.07%
U.S. Treasury Notes	0.250	3/15/2024	440,000	428,055	0.07%
U.S. Treasury Notes	1.000	12/15/2024	400,000	379,141	0.06%
U.S. Treasury Notes	2.750	4/30/2027	390,000	368,032	0.06%
U.S. Treasury Notes	1.250	5/31/2028	420,000	365,515	0.06%
U.S. Treasury Notes	3.625	5/15/2026	370,000	360,822	0.06%
U.S. Treasury Notes	1.250	3/31/2028	350,000	305,813	0.05%
U.S. Treasury Notes	4.000	12/15/2025	275,000	270,521	0.04%
U.S. Treasury Notes	3.250	6/30/2029	270,000	256,057	0.04%
U.S. Treasury Bonds	4.125	8/15/2053	238,000	234,839	0.04%
U.S. Treasury Notes	3.375	5/15/2033	239,000	225,258	0.04%
U.S. Treasury Notes	1.375	10/31/2028	255,000	221,003	0.04%
U.S. Treasury Notes	2.625	7/31/2029	225,000	206,077	0.03%
U.S. Treasury Notes	0.375	8/15/2024	185,000	176,422	0.03%
U.S. Treasury Notes	3.750	5/31/2030	161,000	156,673	0.03%
U.S. Treasury Notes	4.125	6/15/2026	129,000	127,498	0.02%
U.S. Treasury Notes	2.625	4/15/2025	130,000	125,115	0.02%
U.S. Treasury Notes	1.500	11/30/2028	140,000	121,931	0.02%
U.S. Treasury Notes	4.000	7/31/2030	123,200	121,756	0.02%
U.S. Treasury Notes	4.000	10/31/2029	104,000	102,611	0.02%
U.S. Treasury Notes	1.250	9/30/2028	115,000	99,228	0.02%
U.S. Treasury Notes	3.500	4/30/2030	89,000	85,339	0.01%
U.S. Treasury Notes	3.875	11/30/2029	79,000	77,423	0.01%
U.S. Treasury Notes	2.750	5/31/2029	75,000	69,281	0.01%
U.S. Treasury Notes	3.875	12/31/2029	18,600	18,227	0.00%
DERIVATIVES - FOREIGN CURRENCY CONTRACTS					
JAPANESE YEN		9/29/2023	(2,474,700,000)	30,976	0.00%
POUND STERLING		9/29/2023	(5,385,000)	19,786	0.00%
EURO CURRENCY		9/29/2023	(24,527,000)	15,178	0.00%
SWISS FRANC		9/29/2023	(3,010,000)	13,541	0.00%
SOUTH KOREAN WON		9/27/2023	(1,411,690,000)	2,487	0.00%
DANISH KRONE		9/29/2023	(4,330,000)	655	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
SWEDISH KRONA		9/29/2023	(16,340,000)	518	0.00%
PHILIPPINE PESO		9/29/2023	(184,360,000)	(5,948)	0.00%
DERIVATIVES - FOREIGN CURRENCY EXCHANGE CONTRACTS (SPOT)					
BRAZILIAN REAL		9/1/2023	(9,509)	3	0.00%
DERIVATIVES - FUTURES CONTRACTS					
S+P500 EMINI FUT SEP23 XCME 20230915		9/15/2023	(7,000)	566,993	0.09%
U.S. Treasury 10-Year Note Future		12/19/2023	48,700,000	463,918	0.07%
U.S. Treasury 5-Year Note Future		12/29/2023	33,000,000	265,683	0.04%
U.S. Treasury 2-Year Note Future		12/29/2023	18,000,000	57,972	0.01%
US ULTRA BOND CBT DEC23 XCBT 20231219		12/19/2023	500,000	7,967	0.00%
US 10YR ULTRA FUT DEC23 XCBT 20231219		12/19/2023	(1,900,000)	(23,583)	0.00%
TOTAL INVESTMENTS				619,707,628	99.79%
OTHER ASSETS LESS LIABILITIES				1,332,885	0.21%
TOTAL NET ASSETS				621,040,512	100.00%

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

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

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

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