

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					
SG Commercial Mortgage Securities Trust	2.632	3/15/2037	9,500,000	8,814,739	0.50%
TCI-Symphony CLO Ltd.	6.583	10/13/2032	6,450,000	6,405,476	0.37%
Vantage Data Centers Issuer LLC	1.645	9/15/2045	7,080,000	6,399,342	0.37%
DB Master Finance LLC	2.045	11/20/2051	7,123,125	6,247,180	0.36%
Marlette Funding Trust	1.300	12/15/2031	6,269,749	6,111,504	0.35%
Cologix Data Centers U.S. Issuer LLC	3.300	12/26/2051	6,450,000	5,710,160	0.33%
Venture XV CLO Ltd.	6.750	7/15/2032	5,450,000	5,409,937	0.31%
Neuberger Berman Loan Advisers CLO 25 Ltd.	6.502	10/18/2029	5,284,534	5,253,625	0.30%
BSPRT Issuer Ltd.	6.689	2/15/2037	5,000,000	4,944,933	0.28%
MF1 Ltd.	6.664	2/19/2037	5,000,000	4,923,670	0.28%
CIFC Funding Ltd.	6.720	7/15/2036	4,745,000	4,719,605	0.27%
Palmer Square Loan Funding Ltd.	6.388	7/20/2029	4,477,923	4,454,651	0.26%
Morgan Stanley Capital I Trust	3.912	9/9/2032	5,500,000	4,332,844	0.25%
Vantage Data Centers Issuer LLC	2.165	10/15/2046	4,875,000	4,300,374	0.25%
COLT Trust	1.390	1/25/2065	5,147,251	4,266,584	0.24%
COLT Mortgage Loan Trust	1.110	10/25/2066	5,260,008	4,225,768	0.24%
FirstKey Homes Trust	1.266	10/19/2037	4,512,207	4,099,021	0.23%
GCAT Trust	1.262	7/25/2066	5,217,504	4,032,442	0.23%
SG Residential Mortgage Trust	1.160	7/25/2061	5,099,115	3,931,723	0.23%
CSMC Trust	2.257	8/15/2037	4,358,388	3,927,384	0.22%
GS Mortgage Securities Corp. Trust	2.751	2/10/2037	4,235,000	3,910,221	0.22%
Carlyle Global Market Strategies CLO Ltd.	6.568	7/20/2031	3,896,763	3,880,705	0.22%
Voya CLO Ltd.	6.583	4/25/2031	3,815,504	3,787,853	0.22%
Voya CLO Ltd.	6.590	4/17/2030	3,786,093	3,768,560	0.22%
Towd Point Mortgage Trust	2.900	10/25/2059	4,002,386	3,690,405	0.21%
Neuberger Berman Loan Advisers CLO 24 Ltd.	6.602	4/19/2030	3,609,812	3,602,636	0.21%
CIFC Funding Ltd.	6.628	4/20/2031	3,550,000	3,537,028	0.20%
Onslow Bay Mortgage Loan Trust	1.957	10/25/2061	4,344,909	3,469,073	0.20%
CSMC Trust	2.000	1/25/2060	3,974,765	3,414,390	0.20%
Hertz Vehicle Financing LLC	1.210	12/26/2025	3,600,000	3,407,682	0.20%
Stack Infrastructure Issuer LLC	3.080	10/25/2044	3,560,000	3,406,945	0.20%
CIFC Funding Ltd.	6.717	1/22/2031	3,381,803	3,366,696	0.19%
Angel Oak Mortgage Trust	0.951	7/25/2066	4,193,085	3,309,757	0.19%
COLT Mortgage Loan Trust	0.956	9/27/2066	4,175,168	3,226,989	0.18%
COLT Mortgage Loan Trust	1.397	10/25/2066	4,037,649	3,186,541	0.18%
Mill City Mortgage Loan Trust	1.125	11/25/2060	3,359,087	3,084,960	0.18%
Stack Infrastructure Issuer LLC	1.893	8/25/2045	3,285,000	2,992,300	0.17%
Evergreen Credit Card Trust	5.610	7/15/2026	3,000,000	2,977,401	0.17%
CSMC Trust	1.101	5/25/2066	3,436,659	2,822,070	0.16%
FREMF Mortgage Trust	3.980	1/25/2048	2,900,000	2,799,102	0.16%
Angel Oak Mortgage Trust	1.458	9/25/2066	3,513,784	2,772,557	0.16%

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GCAT Trust	1.093	8/25/2066	3,597,810	2,759,500	0.16%
CIG Auto Receivables Trust	1.490	8/12/2026	2,720,000	2,677,744	0.15%
Benefit Street Partners CLO XII Ltd.	6.520	10/15/2030	2,689,288	2,669,543	0.15%
CSMC Trust	1.015	4/25/2066	3,279,431	2,658,057	0.15%
OBX Trust	1.101	5/25/2061	3,385,183	2,631,536	0.15%
Verus Securitization Trust	1.013	9/25/2066	3,280,366	2,613,632	0.15%
Palmer Square Loan Funding Ltd.	6.370	10/15/2029	2,537,306	2,524,229	0.14%
LCM XXIV Ltd.	6.568	3/20/2030	2,539,133	2,523,487	0.14%
CSMC Trust	1.174	7/25/2066	3,124,495	2,480,219	0.14%
Affirm Asset Securitization Trust	6.610	1/18/2028	2,445,000	2,436,374	0.14%
Vantage Data Centers Issuer LLC	3.188	7/15/2044	2,472,000	2,397,393	0.14%
Aqua Finance Trust	1.540	7/17/2046	2,588,686	2,283,100	0.13%
Imperial Fund Mortgage Trust	1.595	11/25/2056	2,724,348	2,240,013	0.13%
Apidos CLO XII	6.650	4/15/2031	2,243,402	2,233,735	0.13%
CityLine Commercial Mortgage Trust	2.871	11/10/2031	2,360,000	2,183,000	0.13%
Imperial Fund Mortgage Trust	1.071	6/25/2056	2,650,579	2,161,507	0.12%
Symphony Static CLO I Ltd.	6.443	10/25/2029	2,153,967	2,139,945	0.12%
FHF Trust	4.430	1/18/2028	2,158,198	2,114,403	0.12%
Lendbuzz Securitization Trust	1.460	6/15/2026	2,152,424	2,084,605	0.12%
IMS Ecuadorian Mortgage Trust	3.400	8/18/2043	2,215,000	2,040,681	0.12%
Towd Point Mortgage Trust	1.750	10/25/2060	2,328,702	2,029,982	0.12%
GCAT Trust	1.091	5/25/2066	2,482,679	2,006,147	0.11%
MFA Trust	1.906	11/25/2056	2,248,898	1,880,561	0.11%
BX Commercial Mortgage Trust	6.077	5/15/2038	1,916,025	1,868,002	0.11%
COLT Mortgage Loan Trust	0.910	6/25/2066	2,254,353	1,808,550	0.10%
CSMC Trust	0.809	5/25/2065	2,132,498	1,777,297	0.10%
Starwood Mortgage Residential Trust	1.127	6/25/2056	2,198,911	1,754,401	0.10%
Imperial Fund Mortgage Trust	1.073	9/25/2056	2,188,597	1,717,410	0.10%
CSMC Trust	0.830	3/25/2056	2,153,834	1,657,382	0.09%
Avant Loans Funding Trust	1.210	7/15/2030	1,653,624	1,630,100	0.09%
GCAT Trust	1.469	4/25/2065	1,766,396	1,602,499	0.09%
LCM 31 Ltd.	6.788	1/20/2032	1,600,000	1,591,173	0.09%
CSMC Trust	1.208	5/25/2065	1,764,321	1,582,933	0.09%
COLT Mortgage Pass-Through Certificates	0.857	5/25/2065	1,858,051	1,555,033	0.09%
Angel Oak Mortgage Trust	1.068	5/25/2066	1,869,387	1,547,774	0.09%
Credit Acceptance Auto Loan Trust	1.260	10/15/2030	1,565,000	1,509,330	0.09%
Voya CLO Ltd.	6.630	4/15/2031	1,512,282	1,505,385	0.09%
Mill City Mortgage Loan Trust	2.750	7/25/2059	1,590,278	1,492,406	0.09%
GoldenTree Loan Management U.S. CLO 2 Ltd.	6.498	11/20/2030	1,494,410	1,488,079	0.09%
Carlyle Global Market Strategies CLO Ltd.	6.540	4/17/2031	1,490,152	1,484,313	0.09%
GCAT Trust	1.036	5/25/2066	1,876,367	1,483,840	0.09%
Arroyo Mortgage Trust	1.175	10/25/2048	1,863,938	1,483,600	0.08%
GCAT Trust	0.874	1/25/2066	1,660,682	1,380,372	0.08%
Verus Securitization Trust	0.820	10/25/2063	1,542,581	1,374,535	0.08%
TRK Trust	1.153	7/25/2056	1,612,984	1,362,871	0.08%

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KKR CLO 11 Ltd.	6.750	1/15/2031	1,360,464	1,358,659	0.08%
Falcon Aerospace Ltd.	3.597	9/15/2039	1,481,428	1,339,715	0.08%
Angel Oak Mortgage Trust	1.691	4/25/2065	1,461,538	1,334,178	0.08%
Credit Acceptance Auto Loan Trust	1.000	5/15/2030	1,332,744	1,304,542	0.07%
Angel Oak Mortgage Trust	1.035	1/20/2065	1,605,413	1,286,915	0.07%
BBCMS Mortgage Trust	2.021	4/15/2053	1,390,000	1,280,298	0.07%
Octagon Investment Partners XVI Ltd.	6.590	7/17/2030	1,250,000	1,246,108	0.07%
COLT Mortgage Loan Trust	0.924	8/25/2066	1,601,286	1,225,837	0.07%
Verus Securitization Trust	0.918	2/25/2064	1,423,627	1,215,925	0.07%
STAR Trust	1.219	5/25/2065	1,396,214	1,193,099	0.07%
Sapphire Aviation Finance II Ltd.	3.228	3/15/2040	1,399,404	1,184,092	0.07%
KKR CLO 21 Ltd.	6.570	4/15/2031	1,184,788	1,178,871	0.07%
JP Morgan Chase Commercial Mortgage Securities Trust	3.905	5/5/2030	1,421,845	1,094,903	0.06%
Verus Securitization Trust	1.020	4/25/2064	1,229,887	1,091,083	0.06%
Dryden 41 Senior Loan Fund	6.540	4/15/2031	1,054,268	1,047,303	0.06%
MFA Trust	0.852	1/25/2056	1,170,664	1,046,756	0.06%
CF Hippolyta Issuer LLC	2.280	7/15/2060	1,144,103	1,029,701	0.06%
Carvana Auto Receivables Trust	6.090	11/10/2026	1,000,000	1,000,046	0.06%
SoFi Consumer Loan Program Trust	1.300	9/25/2030	1,010,000	984,677	0.06%
Carlyle Global Market Strategies CLO Ltd.	6.970	4/17/2031	1,000,000	980,277	0.06%
Verus Securitization Trust	0.815	1/25/2066	1,148,532	973,944	0.06%
Arroyo Mortgage Trust	2.962	10/25/2048	1,066,885	967,970	0.06%
New Residential Mortgage Loan Trust	6.179	1/25/2048	975,009	946,616	0.05%
DB Master Finance LLC	4.021	5/20/2049	976,320	916,275	0.05%
MFA Trust	1.029	11/25/2064	1,066,343	880,683	0.05%
Tricolor Auto Securitization Trust	6.480	8/17/2026	844,120	842,247	0.05%
Stack Infrastructure Issuer LLC	1.877	3/26/2046	935,000	827,480	0.05%
JPMorgan Chase Bank NA - CACLN	0.889	12/26/2028	849,962	824,223	0.05%
Angel Oak Mortgage Trust	0.909	1/25/2066	1,025,993	822,264	0.05%
Angel Oak Mortgage Trust	0.990	4/25/2053	889,984	799,481	0.05%
OBX Trust	1.054	7/25/2061	1,063,123	793,221	0.05%
Visio Trust	1.280	5/25/2056	872,596	791,532	0.05%
Deephaven Residential Mortgage Trust	0.899	4/25/2066	920,420	790,350	0.05%
GCAT Trust	2.650	10/25/2068	843,719	788,984	0.05%
Angel Oak Mortgage Trust	1.469	6/25/2065	851,596	786,295	0.05%
COLT Mortgage Loan Trust	1.325	10/26/2065	886,400	777,932	0.04%
Verus Securitization Trust	1.031	2/25/2066	870,106	731,043	0.04%
New Residential Mortgage Loan Trust	2.464	1/26/2060	804,916	727,230	0.04%
MFA Trust	1.153	4/25/2065	818,317	714,823	0.04%
Progress Residential Trust	1.052	4/17/2038	775,784	686,085	0.04%
New Residential Mortgage Loan Trust	3.894	9/25/2057	727,025	662,225	0.04%
Towd Point Mortgage Trust	3.250	3/25/2058	691,232	659,406	0.04%
Ellington Financial Mortgage Trust	0.931	6/25/2066	803,899	640,313	0.04%
Verus Securitization Trust	1.502	5/25/2065	696,701	637,761	0.04%

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Citigroup Mortgage Loan Trust, Inc.	3.250	3/25/2061	669,373	633,157	0.04%
Mill City Mortgage Loan Trust	3.500	8/25/2058	651,450	624,592	0.04%
OBX Trust	3.500	12/25/2049	691,460	607,264	0.03%
MFA Trust	1.014	1/26/2065	656,980	593,151	0.03%
Bravo Residential Funding Trust	1.449	5/25/2060	594,490	563,616	0.03%
Bunker Hill Loan Depository Trust	1.724	2/25/2055	581,162	550,236	0.03%
Bravo Residential Funding Trust	0.941	2/25/2049	628,448	539,728	0.03%
CSMC Trust	2.240	2/25/2050	583,984	538,275	0.03%
GCAT Trust	1.555	4/25/2065	593,306	534,632	0.03%
BHG Securitization Trust	5.320	10/17/2035	538,277	533,685	0.03%
Bunker Hill Loan Depository Trust	2.724	11/25/2059	528,229	506,306	0.03%
Ellington Financial Mortgage Trust	1.178	10/25/2065	541,090	484,106	0.03%
New Residential Mortgage Loan Trust	1.650	5/24/2060	520,703	483,249	0.03%
Citigroup Mortgage Loan Trust, Inc.	2.791	2/25/2058	497,030	473,985	0.03%
Deephaven Residential Mortgage Trust	0.715	5/25/2065	510,544	465,476	0.03%
Affirm Asset Securitization Trust	1.070	8/15/2025	461,011	452,513	0.03%
MFA Trust	1.479	3/25/2065	488,569	446,363	0.03%
New Residential Mortgage Loan Trust	4.000	2/25/2057	459,591	428,849	0.02%
New Residential Mortgage Loan Trust	4.000	3/25/2057	459,277	427,690	0.02%
Marlette Funding Trust	1.060	9/15/2031	418,410	413,943	0.02%
COLT Mortgage Loan Trust	0.798	7/27/2054	445,958	387,937	0.02%
New Residential Mortgage Loan Trust	4.000	5/25/2057	399,117	368,831	0.02%
Towd Point Mortgage Trust	2.750	10/25/2057	382,833	362,926	0.02%
New Residential Mortgage Loan Trust	4.000	12/25/2057	382,336	358,769	0.02%
New Residential Mortgage Loan Trust	0.941	10/25/2058	384,852	335,664	0.02%
GCAT Trust	2.247	1/25/2060	359,768	335,641	0.02%
FCI Funding LLC	1.130	4/15/2033	361,062	330,731	0.02%
Mill City Mortgage Loan Trust	2.750	1/25/2061	333,725	323,391	0.02%
Amur Equipment Finance Receivables IX LLC	0.750	11/20/2026	328,953	322,075	0.02%
MetLife Securitization Trust	3.000	4/25/2055	340,965	312,453	0.02%
Mill City Mortgage Loan Trust	3.500	5/25/2058	316,046	308,160	0.02%
Ellington Financial Mortgage Trust	0.797	2/25/2066	367,165	305,977	0.02%
New Residential Mortgage Loan Trust	3.500	12/25/2057	321,729	301,311	0.02%
New Residential Mortgage Loan Trust	4.000	4/25/2057	318,211	298,570	0.02%
Starwood Mortgage Residential Trust	1.486	4/25/2065	316,879	292,142	0.02%
Arroyo Mortgage Trust	3.805	1/25/2049	311,235	289,635	0.02%
Residential Mortgage Loan Trust	2.376	1/26/2060	269,065	254,647	0.01%
New Residential Mortgage Loan Trust	3.750	11/25/2056	265,251	241,439	0.01%
Verus Securitization Trust	2.642	11/25/2059	244,160	232,597	0.01%
Mill City Mortgage Loan Trust	3.250	5/25/2062	234,314	226,008	0.01%
Angel Oak Mortgage Trust	2.466	12/25/2059	226,594	211,325	0.01%
Verus Securitization Trust	2.417	1/25/2060	219,511	209,909	0.01%
New Residential Mortgage Loan Trust	3.250	9/25/2056	229,078	206,832	0.01%
New Residential Mortgage Loan Trust	3.750	11/26/2035	213,234	198,862	0.01%
Affirm Asset Securitization Trust	1.900	1/15/2025	183,257	181,630	0.01%

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Ellington Financial Mortgage Trust	2.739	11/25/2059	176,408	162,820	0.01%
New Residential Mortgage Loan Trust	3.750	3/25/2056	152,204	139,921	0.01%
Towd Point Mortgage Trust	2.750	7/25/2057	130,453	127,136	0.01%
Towd Point Mortgage Trust	2.750	10/25/2056	125,141	123,581	0.01%
Starwood Mortgage Residential Trust	2.275	2/25/2050	116,195	107,473	0.01%
Accredited Mortgage Loan Trust	4.927	1/25/2035	101,646	100,847	0.01%
Morgan Stanley ABS Capital I, Inc. Trust	6.189	1/25/2035	74,643	74,483	0.00%
Towd Point Mortgage Trust	2.750	4/25/2057	59,778	59,266	0.00%
Sequoia Mortgage Trust	4.500	8/25/2048	41,422	40,225	0.00%
JPMorgan Chase Bank NA - CACLN	0.991	1/25/2028	38,022	37,881	0.00%
Affirm Asset Securitization Trust	3.460	10/15/2024	22,443	22,414	0.00%
COLT Mortgage Loan Trust	1.853	3/25/2065	3,132	3,109	0.00%
BASE CURRENCY					
US DOLLAR			15,574,710	15,574,710	0.89%
CORPORATE BONDS					
Stellantis Finance U.S., Inc.	1.711	1/29/2027	12,150,000	10,623,481	0.61%
Morgan Stanley	0.864	10/21/2025	8,615,000	8,105,763	0.46%
Manufacturers & Traders Trust Co.	4.700	1/27/2028	8,600,000	8,037,895	0.46%
Crown Castle, Inc.	1.050	7/15/2026	8,600,000	7,600,627	0.44%
Gray Oak Pipeline LLC	2.000	9/15/2023	7,500,000	7,491,757	0.43%
Telecom Italia SpA	5.303	5/30/2024	7,450,000	7,353,270	0.42%
Wells Fargo & Co.	2.164	2/11/2026	7,500,000	7,089,831	0.41%
Regal Rexnord Corp.	6.050	4/15/2028	7,030,000	6,954,372	0.40%
American Express Co.	5.282	7/27/2029	6,980,000	6,901,541	0.40%
HSBC Holdings plc	1.589	5/24/2027	7,455,000	6,623,431	0.38%
HSBC Holdings PLC	5.887	8/14/2027	6,560,000	6,540,595	0.37%
Danske Bank AS	1.549	9/10/2027	7,340,000	6,445,317	0.37%
American Tower Trust #1	5.490	3/15/2028	6,335,000	6,313,036	0.36%
T-Mobile USA, Inc.	4.800	7/15/2028	6,450,000	6,304,331	0.36%
DAE Funding LLC	1.550	8/1/2024	6,400,000	6,106,272	0.35%
Warnermedia Holdings, Inc.	3.755	3/15/2027	6,490,000	6,084,334	0.35%
TD Synnex Corp.	1.250	8/9/2024	6,200,000	5,910,288	0.34%
Microchip Technology, Inc.	0.972	2/15/2024	5,915,000	5,778,941	0.33%
FS KKR Capital Corp.	1.650	10/12/2024	6,075,000	5,728,443	0.33%
Ovintiv, Inc.	5.650	5/15/2025	5,675,000	5,657,882	0.32%
Royalty Pharma plc	1.200	9/2/2025	6,200,000	5,646,746	0.32%
Aker BP ASA	3.000	1/15/2025	5,845,000	5,587,965	0.32%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.150	2/15/2024	5,650,000	5,571,102	0.32%
Western Midstream Operating LP	3.100	2/1/2025	5,725,000	5,482,270	0.31%
Standard Chartered plc	6.301	1/9/2029	5,425,000	5,475,972	0.31%
Bank of America Corp.	1.197	10/24/2026	6,000,000	5,436,312	0.31%
Warnermedia Holdings, Inc.	3.638	3/15/2025	5,520,000	5,338,446	0.31%
Standard Chartered plc	7.767	11/16/2028	4,755,000	5,035,023	0.29%
Societe Generale SA	4.677	6/15/2027	5,200,000	5,034,749	0.29%
Pacific Gas & Electric Co.	5.450	6/15/2027	5,150,000	5,034,372	0.29%

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JDE Peet's NV	0.800	9/24/2024	5,325,000	5,018,579	0.29%
Skyworks Solutions, Inc.	1.800	6/1/2026	5,610,000	5,014,633	0.29%
Synchrony Financial	4.875	6/13/2025	5,200,000	5,012,454	0.29%
VMware, Inc.	1.000	8/15/2024	5,150,000	4,922,091	0.28%
Huntington Bancshares, Inc.	6.208	8/21/2029	4,890,000	4,920,989	0.28%
Las Vegas Sands Corp.	3.200	8/8/2024	5,090,000	4,911,729	0.28%
BAT Capital Corp.	2.789	9/6/2024	5,000,000	4,850,371	0.28%
Bank of America Corp.	2.015	2/13/2026	5,125,000	4,831,743	0.28%
Corebridge Financial, Inc.	3.650	4/5/2027	5,100,000	4,796,565	0.27%
Berry Global, Inc.	1.570	1/15/2026	5,200,000	4,732,647	0.27%
Crown Castle, Inc.	4.800	9/1/2028	4,875,000	4,731,158	0.27%
Western Union Co.	2.850	1/10/2025	4,925,000	4,716,695	0.27%
VICI Properties LP/VICI Note Co., Inc.	4.250	12/1/2026	5,000,000	4,709,389	0.27%
Teva Pharmaceutical Finance Netherlands III BV	4.750	5/9/2027	5,000,000	4,670,457	0.27%
JDE Peet's NV	1.375	1/15/2027	5,375,000	4,667,345	0.27%
Wells Fargo & Co.	3.526	3/24/2028	5,000,000	4,651,093	0.27%
UniCredit SpA	1.982	6/3/2027	5,230,000	4,645,382	0.27%
Pacific Gas & Electric Co.	1.700	11/15/2023	4,680,000	4,636,770	0.27%
Flex Ltd.	3.750	2/1/2026	4,850,000	4,631,554	0.27%
Boeing Co.	2.196	2/4/2026	5,000,000	4,612,033	0.26%
Microchip Technology, Inc.	0.983	9/1/2024	4,775,000	4,546,784	0.26%
UBS Group AG	1.494	8/10/2027	5,170,000	4,546,173	0.26%
Var Energi ASA	7.500	1/15/2028	4,340,000	4,506,613	0.26%
Williams Cos., Inc.	4.300	3/4/2024	4,500,000	4,459,842	0.26%
Wells Fargo & Co.	2.406	10/30/2025	4,650,000	4,459,685	0.26%
Bank of America Corp.	0.981	9/25/2025	4,700,000	4,447,359	0.25%
Manufacturers & Traders Trust Co.	4.650	1/27/2026	4,620,000	4,420,569	0.25%
BPCE SA	1.652	10/6/2026	4,860,000	4,416,604	0.25%
JPMorgan Chase & Co.	2.301	10/15/2025	4,600,000	4,412,129	0.25%
Credit Suisse AG	1.250	8/7/2026	5,000,000	4,376,777	0.25%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	1.750	10/29/2024	4,550,000	4,323,245	0.25%
TTX Co.	3.600	1/15/2025	4,450,000	4,320,573	0.25%
Wells Fargo & Co.	5.574	7/25/2029	4,320,000	4,301,559	0.25%
Enel Finance International NV	4.250	6/15/2025	4,350,000	4,231,203	0.24%
AT&T, Inc.	1.700	3/25/2026	4,500,000	4,102,766	0.24%
AIB Group PLC	7.583	10/14/2026	4,000,000	4,096,673	0.23%
Hyundai Capital America	1.000	9/17/2024	4,250,000	4,039,857	0.23%
Avolon Holdings Funding Ltd.	2.875	2/15/2025	4,250,000	4,009,469	0.23%
Silgan Holdings, Inc.	1.400	4/1/2026	4,450,000	3,967,320	0.23%
Haleon U.K. Capital PLC	3.125	3/24/2025	4,125,000	3,966,880	0.23%
LeasePlan Corp. NV	2.875	10/24/2024	4,125,000	3,962,716	0.23%
Ford Motor Credit Co. LLC	3.375	11/13/2025	4,250,000	3,957,864	0.23%
Ares Capital Corp.	7.000	1/15/2027	3,935,000	3,942,841	0.23%
Bank of America Corp.	5.202	4/25/2029	4,000,000	3,942,472	0.23%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Southwest Gas Corp.	5.800	12/1/2027	3,890,000	3,933,381	0.23%
JPMorgan Chase & Co.	4.851	7/25/2028	4,000,000	3,922,690	0.22%
CDW LLC/CDW Finance Corp.	2.670	12/1/2026	4,325,000	3,920,759	0.22%
Edison International	4.700	8/15/2025	4,000,000	3,910,674	0.22%
Genting New York LLC/GENNY Capital, Inc.	3.300	2/15/2026	4,325,000	3,854,725	0.22%
Aviation Capital Group LLC	4.875	10/1/2025	4,000,000	3,852,931	0.22%
Scentre Group Trust 1/Scentre Group Trust 2	3.625	1/28/2026	4,020,000	3,838,645	0.22%
HCA, Inc.	3.125	3/15/2027	4,175,000	3,836,014	0.22%
Ford Motor Credit Co. LLC	2.700	8/10/2026	4,275,000	3,823,590	0.22%
Var Energi ASA	5.000	5/18/2027	4,000,000	3,821,271	0.22%
Open Text Corp.	6.900	12/1/2027	3,770,000	3,819,053	0.22%
Flex Ltd.	6.000	1/15/2028	3,775,000	3,812,221	0.22%
Royalty Pharma plc	0.750	9/2/2023	3,800,000	3,800,000	0.22%
BPCE SA	4.750	7/19/2027	3,925,000	3,792,886	0.22%
Pacific Gas & Electric Co.	6.100	1/15/2029	3,785,000	3,743,699	0.21%
ERAC USA Finance LLC	4.600	5/1/2028	3,825,000	3,721,946	0.21%
Brandywine Operating Partnership LP	4.100	10/1/2024	3,890,000	3,714,029	0.21%
Columbia Pipelines Holding Co. LLC	6.042	8/15/2028	3,680,000	3,713,288	0.21%
DXC Technology Co.	1.800	9/15/2026	4,225,000	3,712,133	0.21%
Credit Agricole SA	5.589	7/5/2026	3,710,000	3,709,160	0.21%
FS KKR Capital Corp.	3.250	7/15/2027	4,275,000	3,708,594	0.21%
TD Synnex Corp.	1.750	8/9/2026	4,150,000	3,657,852	0.21%
Evergy, Inc.	2.450	9/15/2024	3,760,000	3,626,563	0.21%
Cooperatieve Rabobank UA	1.004	9/24/2026	4,000,000	3,615,628	0.21%
Jabil, Inc.	1.700	4/15/2026	4,000,000	3,609,318	0.21%
AES Corp.	1.375	1/15/2026	4,000,000	3,597,510	0.21%
Western Union Co.	1.350	3/15/2026	4,000,000	3,580,068	0.21%
Bank of America Corp.	1.734	7/22/2027	4,000,000	3,578,939	0.21%
HSBC Holdings PLC	6.161	3/9/2029	3,530,000	3,552,938	0.20%
General Motors Financial Co., Inc.	1.500	6/10/2026	4,000,000	3,550,295	0.20%
ITC Holdings Corp.	4.950	9/22/2027	3,585,000	3,526,127	0.20%
Celanese U.S. Holdings LLC	6.350	11/15/2028	3,515,000	3,525,917	0.20%
Ventas Realty LP	2.650	1/15/2025	3,700,000	3,524,286	0.20%
Barclays PLC	2.279	11/24/2027	3,950,000	3,509,893	0.20%
American Tower Corp.	5.500	3/15/2028	3,500,000	3,480,539	0.20%
General Motors Financial Co., Inc.	1.200	10/15/2024	3,650,000	3,460,044	0.20%
JPMorgan Chase & Co.	3.845	6/14/2025	3,500,000	3,436,708	0.20%
Ingersoll Rand, Inc.	5.400	8/14/2028	3,365,000	3,373,889	0.19%
HSBC Holdings plc	2.633	11/7/2025	3,500,000	3,356,220	0.19%
Deutsche Bank AG	6.119	7/14/2026	3,350,000	3,329,235	0.19%
Deutsche Bank AG	2.552	1/7/2028	3,745,000	3,309,698	0.19%
UBS Group AG	2.593	9/11/2025	3,420,000	3,297,250	0.19%
Societe Generale SA	2.226	1/21/2026	3,500,000	3,292,331	0.19%
Conagra Brands, Inc.	4.300	5/1/2024	3,325,000	3,287,848	0.19%
BNP Paribas SA	5.335	6/12/2029	3,310,000	3,260,761	0.19%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
NatWest Markets PLC	0.800	8/12/2024	3,385,000	3,228,116	0.18%
Credit Agricole SA	1.247	1/26/2027	3,525,000	3,159,353	0.18%
Ford Motor Credit Co. LLC	3.370	11/17/2023	3,185,000	3,159,347	0.18%
KeyBank NA	4.390	12/14/2027	3,460,000	3,154,954	0.18%
Capital One Financial Corp.	6.312	6/8/2029	3,120,000	3,117,504	0.18%
Eversource Energy	5.450	3/1/2028	3,105,000	3,114,120	0.18%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	2.450	10/29/2026	3,420,000	3,076,822	0.18%
UBS Group AG	6.442	8/11/2028	3,005,000	3,059,362	0.18%
Southern Co.	4.475	8/1/2024	3,100,000	3,057,506	0.18%
Aker BP ASA	2.000	7/15/2026	3,355,000	3,011,798	0.17%
Radian Group, Inc.	6.625	3/15/2025	3,000,000	2,999,070	0.17%
IQVIA, Inc.	5.700	5/15/2028	3,000,000	2,995,440	0.17%
Deutsche Bank AG	2.222	9/18/2024	3,000,000	2,995,288	0.17%
Energy Transfer LP	5.550	2/15/2028	3,000,000	2,988,593	0.17%
Aircastle Ltd.	5.250	8/11/2025	3,050,000	2,973,740	0.17%
Deutsche Bank AG	2.311	11/16/2027	3,390,000	2,971,885	0.17%
Santander Holdings USA, Inc.	5.807	9/9/2026	3,000,000	2,971,441	0.17%
NatWest Group PLC	1.642	6/14/2027	3,335,000	2,960,516	0.17%
Ally Financial, Inc.	5.125	9/30/2024	3,000,000	2,953,370	0.17%
Avolon Holdings Funding Ltd.	5.125	10/1/2023	2,950,000	2,945,223	0.17%
Hyatt Hotels Corp.	4.850	3/15/2026	3,000,000	2,941,459	0.17%
GLP Capital LP/GLP Financing II, Inc.	5.375	4/15/2026	3,000,000	2,939,280	0.17%
American Tower Corp.	1.600	4/15/2026	3,250,000	2,934,155	0.17%
Wells Fargo & Co.	4.540	8/15/2026	3,000,000	2,928,823	0.17%
Bacardi Ltd.	4.450	5/15/2025	3,000,000	2,921,606	0.17%
Banque Federative du Credit Mutuel SA	4.753	7/13/2027	3,000,000	2,911,156	0.17%
Santander Holdings USA, Inc.	3.450	6/2/2025	3,035,000	2,895,341	0.17%
JPMorgan Chase & Co.	4.323	4/26/2028	3,000,000	2,884,131	0.17%
Enel Finance International NV	1.375	7/12/2026	3,230,000	2,864,383	0.16%
Synchrony Bank	5.625	8/23/2027	3,000,000	2,836,955	0.16%
BPCE SA	2.375	1/14/2025	3,000,000	2,836,941	0.16%
Huntington Bancshares, Inc.	4.443	8/4/2028	3,000,000	2,821,519	0.16%
Bank of Ireland Group PLC	6.253	9/16/2026	2,780,000	2,773,379	0.16%
Nordstrom, Inc.	2.300	4/8/2024	2,865,000	2,771,888	0.16%
Bacardi Ltd./Bacardi-Martini BV	5.250	1/15/2029	2,825,000	2,765,910	0.16%
Illumina, Inc.	5.800	12/12/2025	2,750,000	2,748,284	0.16%
Targa Resources Corp.	5.200	7/1/2027	2,775,000	2,746,998	0.16%
Beth Israel Lahey Health, Inc.	2.220	7/1/2028	3,206,000	2,734,770	0.16%
Dollar General Corp.	5.200	7/5/2028	2,750,000	2,721,249	0.16%
General Motors Financial Co., Inc.	2.900	2/26/2025	2,850,000	2,720,854	0.16%
Comcast Corp.	4.550	1/15/2029	2,775,000	2,718,968	0.16%
Ford Motor Credit Co. LLC	4.063	11/1/2024	2,800,000	2,712,619	0.16%
Penske Truck Leasing Co. LP/PTL Finance Corp.	1.200	11/15/2025	3,000,000	2,700,186	0.15%
Brighthouse Financial Global Funding	1.750	1/13/2025	2,865,000	2,699,771	0.15%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Fidelity National Information Services, Inc.	1.150	3/1/2026	3,000,000	2,699,681	0.15%
BrightHouse Financial Global Funding	1.550	5/24/2026	3,020,000	2,690,182	0.15%
Morgan Stanley	1.512	7/20/2027	3,000,000	2,663,321	0.15%
DNB Bank ASA	1.535	5/25/2027	3,000,000	2,661,708	0.15%
Ashtead Capital, Inc.	1.500	8/12/2026	2,995,000	2,659,139	0.15%
Wells Fargo & Co.	4.808	7/25/2028	2,730,000	2,647,460	0.15%
Ally Financial, Inc.	3.875	5/21/2024	2,690,000	2,637,495	0.15%
BNP Paribas SA	1.323	1/13/2027	2,915,000	2,620,977	0.15%
Goldman Sachs Group, Inc.	4.387	6/15/2027	2,700,000	2,620,163	0.15%
Penske Truck Leasing Co. LP/PTL Finance Corp.	5.700	2/1/2028	2,645,000	2,614,492	0.15%
Athene Global Funding	1.730	10/2/2026	3,000,000	2,608,981	0.15%
Caesars Entertainment, Inc.	6.250	7/1/2025	2,625,000	2,604,613	0.15%
Credit Agricole SA	1.907	6/16/2026	2,794,000	2,600,389	0.15%
Cox Communications, Inc.	5.450	9/15/2028	2,565,000	2,552,385	0.15%
LKQ Corp.	5.750	6/15/2028	2,565,000	2,540,307	0.15%
Ovintiv, Inc.	5.650	5/15/2028	2,560,000	2,539,633	0.15%
Santander U.K. Group Holdings PLC	6.534	1/10/2029	2,500,000	2,518,986	0.14%
KBC Group NV	5.796	1/19/2029	2,540,000	2,514,281	0.14%
Assured Guaranty U.S. Holdings, Inc.	6.125	9/15/2028	2,485,000	2,513,706	0.14%
Societe Generale SA	6.447	1/12/2027	2,500,000	2,511,518	0.14%
Sodexo, Inc.	1.634	4/16/2026	2,775,000	2,511,198	0.14%
CNA Financial Corp.	7.250	11/15/2023	2,500,000	2,506,464	0.14%
Danske Bank AS	6.466	1/9/2026	2,500,000	2,500,996	0.14%
Lloyds Banking Group PLC	5.985	8/7/2027	2,500,000	2,497,870	0.14%
Nissan Motor Co. Ltd.	3.043	9/15/2023	2,500,000	2,497,769	0.14%
GATX Corp.	4.350	2/15/2024	2,500,000	2,487,142	0.14%
Bank of America Corp.	5.080	1/20/2027	2,500,000	2,466,813	0.14%
Barclays PLC	5.304	8/9/2026	2,500,000	2,462,620	0.14%
Hyatt Hotels Corp.	1.800	10/1/2024	2,570,000	2,459,749	0.14%
Banque Federative du Credit Mutuel SA	4.935	1/26/2026	2,500,000	2,450,156	0.14%
ING Groep NV	3.869	3/28/2026	2,525,000	2,444,287	0.14%
Banque Federative du Credit Mutuel SA	4.524	7/13/2025	2,500,000	2,441,597	0.14%
Westpac New Zealand Ltd.	4.902	2/15/2028	2,500,000	2,440,887	0.14%
PVH Corp.	4.625	7/10/2025	2,520,000	2,438,909	0.14%
BOC Aviation USA Corp.	1.625	4/29/2024	2,490,000	2,419,568	0.14%
Ameren Corp.	2.500	9/15/2024	2,500,000	2,413,896	0.14%
Dominion Energy, Inc.	3.071	8/15/2024	2,475,000	2,403,120	0.14%
JPMorgan Chase & Co.	5.299	7/24/2029	2,405,000	2,390,887	0.14%
Corporate Office Properties LP	2.250	3/15/2026	2,645,000	2,388,685	0.14%
Regal Rexnord Corp.	6.050	2/15/2026	2,375,000	2,362,058	0.14%
ONEOK, Inc.	5.650	11/1/2028	2,350,000	2,352,864	0.13%
Discover Bank	2.450	9/12/2024	2,425,000	2,325,149	0.13%
Fifth Third Bancorp	2.375	1/28/2025	2,430,000	2,311,939	0.13%
HSBC Holdings plc	4.755	6/9/2028	2,405,000	2,306,499	0.13%
Oracle Corp.	4.500	5/6/2028	2,365,000	2,294,676	0.13%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
General Motors Financial Co., Inc.	1.250	1/8/2026	2,500,000	2,248,718	0.13%
Global Payments, Inc.	2.650	2/15/2025	2,345,000	2,238,386	0.13%
Willis North America, Inc.	3.600	5/15/2024	2,250,000	2,212,761	0.13%
Lennox International, Inc.	1.350	8/1/2025	2,380,000	2,193,428	0.13%
Hess Corp.	3.500	7/15/2024	2,233,000	2,186,145	0.13%
Penske Truck Leasing Co. LP/PTL Finance Corp.	4.400	7/1/2027	2,275,000	2,148,303	0.12%
Capital One Financial Corp.	5.468	2/1/2029	2,215,000	2,148,236	0.12%
Cleco Corporate Holdings LLC	3.743	5/1/2026	2,280,000	2,141,086	0.12%
Edison International	5.250	11/15/2028	2,180,000	2,129,747	0.12%
Energy Transfer LP	4.500	4/15/2024	2,150,000	2,129,242	0.12%
VMware, Inc.	1.400	8/15/2026	2,400,000	2,126,272	0.12%
PTC, Inc.	3.625	2/15/2025	2,189,000	2,112,949	0.12%
Berry Global, Inc.	5.500	4/15/2028	2,140,000	2,103,389	0.12%
OneMain Finance Corp.	6.125	3/15/2024	2,105,000	2,101,641	0.12%
Macquarie Group Ltd.	1.340	1/12/2027	2,340,000	2,098,777	0.12%
CNO Global Funding	1.750	10/7/2026	2,355,000	2,090,380	0.12%
Citizens Bank NA	5.284	1/26/2026	2,195,000	2,090,178	0.12%
Penske Truck Leasing Co. LP/PTL Finance Corp.	3.450	7/1/2024	2,065,000	2,022,750	0.12%
CDW LLC/CDW Finance Corp.	4.125	5/1/2025	2,090,000	2,020,278	0.12%
UBS Group AG	4.125	4/15/2026	2,100,000	2,015,075	0.12%
CVS Health Corp.	5.000	1/30/2029	2,025,000	1,994,540	0.11%
Welltower OP LLC	3.625	3/15/2024	2,000,000	1,974,247	0.11%
Navient Corp.	5.875	10/25/2024	2,000,000	1,970,010	0.11%
Pacific Gas & Electric Co.	4.950	6/8/2025	2,000,000	1,955,846	0.11%
Morgan Stanley	5.164	4/20/2029	1,990,000	1,951,500	0.11%
General Motors Financial Co., Inc.	5.000	4/9/2027	2,000,000	1,948,733	0.11%
Deutsche Bank AG	1.447	4/1/2025	2,000,000	1,937,144	0.11%
Intesa Sanpaolo SpA	3.250	9/23/2024	2,000,000	1,930,737	0.11%
VICI Properties LP	4.375	5/15/2025	1,985,000	1,927,653	0.11%
Howard University	2.416	10/1/2024	1,965,000	1,891,725	0.11%
Avolon Holdings Funding Ltd.	4.250	4/15/2026	2,000,000	1,886,024	0.11%
Boeing Co.	2.750	2/1/2026	2,000,000	1,876,806	0.11%
Equitable Financial Life Global Funding	1.400	7/7/2025	2,020,000	1,857,229	0.11%
Standard Chartered plc	1.456	1/14/2027	2,070,000	1,852,546	0.11%
T-Mobile USA, Inc.	2.250	2/15/2026	2,000,000	1,848,649	0.11%
Equinix, Inc.	1.250	7/15/2025	2,000,000	1,844,299	0.11%
Bon Secours Mercy Health, Inc.	1.350	6/1/2025	1,960,000	1,824,166	0.10%
Macquarie Group Ltd.	1.629	9/23/2027	2,065,000	1,812,260	0.10%
BNP Paribas SA	1.675	6/30/2027	2,025,000	1,807,213	0.10%
Marvell Technology, Inc.	4.875	6/22/2028	1,850,000	1,796,304	0.10%
BPCE SA	1.000	1/20/2026	2,000,000	1,792,783	0.10%
Edison International	3.550	11/15/2024	1,840,000	1,786,863	0.10%
Equitable Financial Life Global Funding	1.000	1/9/2026	2,000,000	1,783,579	0.10%
Energy Transfer LP	2.900	5/15/2025	1,870,000	1,776,954	0.10%
Goldman Sachs Group, Inc.	1.542	9/10/2027	2,000,000	1,766,132	0.10%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Eversource Energy	4.600	7/1/2027	1,815,000	1,766,015	0.10%
PeaceHealth Obligated Group	1.375	11/15/2025	1,905,000	1,735,494	0.10%
Berry Global, Inc.	1.650	1/15/2027	2,000,000	1,732,530	0.10%
Cox Communications, Inc.	3.150	8/15/2024	1,776,000	1,728,469	0.10%
SBA Tower Trust	2.836	1/15/2050	1,745,000	1,664,803	0.10%
Celanese U.S. Holdings LLC	6.050	3/15/2025	1,650,000	1,651,126	0.09%
LYB International Finance III LLC	1.250	10/1/2025	1,791,000	1,633,255	0.09%
ONEOK, Inc.	5.850	1/15/2026	1,575,000	1,583,321	0.09%
Hyatt Hotels Corp.	1.300	10/1/2023	1,525,000	1,518,672	0.09%
CNO Global Funding	1.650	1/6/2025	1,615,000	1,513,157	0.09%
NatWest Group PLC	5.847	3/2/2027	1,455,000	1,447,298	0.08%
Fifth Third Bancorp	6.339	7/27/2029	1,415,000	1,432,167	0.08%
BNP Paribas SA	5.125	1/13/2029	1,445,000	1,414,963	0.08%
Meituan	2.125	10/28/2025	1,535,000	1,411,563	0.08%
Aircastle Ltd.	4.400	9/25/2023	1,400,000	1,397,736	0.08%
Bayer U.S. Finance II LLC	3.875	12/15/2023	1,400,000	1,392,129	0.08%
Penske Truck Leasing Co. LP/PTL Finance Corp.	2.700	11/1/2024	1,425,000	1,367,361	0.08%
DAE Funding LLC	2.625	3/20/2025	1,450,000	1,364,813	0.08%
SBA Tower Trust	1.884	7/15/2050	1,390,000	1,254,942	0.07%
BNP Paribas SA	2.591	1/20/2028	1,390,000	1,251,558	0.07%
Hyatt Hotels Corp.	5.750	1/30/2027	1,250,000	1,250,495	0.07%
Aker BP ASA	5.600	6/13/2028	1,260,000	1,248,624	0.07%
NiSource, Inc.	5.250	3/30/2028	1,245,000	1,240,042	0.07%
Penske Truck Leasing Co. LP/PTL Finance Corp.	3.900	2/1/2024	1,250,000	1,238,385	0.07%
Synchrony Financial	4.375	3/19/2024	1,245,000	1,230,102	0.07%
Aircastle Ltd.	4.125	5/1/2024	1,200,000	1,179,258	0.07%
Energy Transfer LP	4.200	9/15/2023	1,130,000	1,129,442	0.06%
Electricite de France SA	5.700	5/23/2028	1,100,000	1,100,817	0.06%
Nutrien Ltd.	4.900	3/27/2028	1,085,000	1,060,107	0.06%
Goldman Sachs Group, Inc.	4.482	8/23/2028	1,100,000	1,058,288	0.06%
Deutsche Bank AG	0.898	5/28/2024	1,055,000	1,017,236	0.06%
UBS Group AG	1.305	2/2/2027	1,090,000	969,080	0.06%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	1.750	1/30/2026	1,000,000	904,732	0.05%
East Ohio Gas Co.	1.300	6/15/2025	975,000	901,417	0.05%
Expedia Group, Inc.	4.625	8/1/2027	912,000	884,250	0.05%
SBA Tower Trust	1.631	5/15/2051	1,010,000	878,544	0.05%
NXP BV/NXP Funding LLC	4.875	3/1/2024	860,000	854,793	0.05%
Citizens Bank NA	4.119	5/23/2025	873,000	842,622	0.05%
Celanese U.S. Holdings LLC	3.500	5/8/2024	806,000	791,653	0.05%
HEICO Corp.	5.250	8/1/2028	790,000	783,517	0.04%
Columbia Pipelines Holding Co. LLC	6.055	8/15/2026	755,000	762,540	0.04%
BPCE SA	2.045	10/19/2027	840,000	743,781	0.04%
Principal Life Global Funding II	1.250	6/23/2025	785,000	723,087	0.04%
Morgan Stanley	5.449	7/20/2029	720,000	715,609	0.04%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Cinemark USA, Inc.	8.750	5/1/2025	696,000	703,030	0.04%
Viartis, Inc.	1.650	6/22/2025	755,000	698,474	0.04%
Citizens Bank NA	6.064	10/24/2025	713,000	690,215	0.04%
Howard University	2.516	10/1/2025	655,000	614,277	0.04%
BrightHouse Financial Global Funding	1.000	4/12/2024	590,000	572,029	0.03%
Metropolitan Edison Co.	5.200	4/1/2028	500,000	493,676	0.03%
Howard University	1.991	10/1/2025	500,000	463,579	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	4.500	9/15/2023	375,000	374,816	0.02%
Steel Dynamics, Inc.	2.400	6/15/2025	395,000	371,836	0.02%
Assurant, Inc.	4.200	9/27/2023	208,000	207,608	0.01%
Motorola Solutions, Inc.	4.000	9/1/2024	70,000	68,403	0.00%
FOREIGN CURRENCY					
EURO CURRENCY			59,898	64,950	0.00%
REPURCHASE AGREEMENTS					
FIXED, Inc. CLEARING CORP.REPO		9/1/2023	3,031,014	3,031,014	0.17%
SENIOR FLOATING RATE INTERESTS					
Dun & Bradstreet Corp.	8.170	2/6/2026	4,733,145	4,736,127	0.27%
Elanco Animal Health, Inc.	7.168	8/1/2027	4,771,219	4,722,028	0.27%
Pilot Travel Centers LLC	7.431	8/4/2028	3,954,432	3,940,315	0.23%
Sedgwick Claims Management Services, Inc.	9.081	2/24/2028	3,492,012	3,495,120	0.20%
Zelis Payments Buyer, Inc.	8.946	9/30/2026	3,461,299	3,461,645	0.20%
United Rentals North America, Inc.	7.081	10/31/2025	3,443,288	3,443,288	0.20%
TransDigm, Inc.	8.492	8/24/2028	3,128,143	3,129,551	0.18%
Great Outdoors Group LLC	9.196	3/6/2028	3,032,658	3,020,346	0.17%
Genesee & Wyoming, Inc.	7.342	12/30/2026	2,702,969	2,702,482	0.15%
Asurion LLC	8.788	12/23/2026	2,763,136	2,683,696	0.15%
WEX, Inc.	7.696	3/31/2028	2,634,363	2,637,287	0.15%
Verisure Holding AB	6.554	3/27/2028	2,380,000	2,553,450	0.15%
Telenet Financing USD LLC	7.427	4/30/2028	2,630,000	2,541,238	0.15%
HUB International Ltd.	9.584	6/20/2030	2,497,930	2,504,699	0.14%
American Builders & Contractors Supply Co., Inc.	7.431	1/15/2027	2,502,500	2,497,295	0.14%
Fleetcor Technologies Operating Co. LLC	7.181	4/28/2028	2,481,237	2,473,793	0.14%
UFC Holdings LLC	8.369	4/29/2026	2,402,148	2,401,643	0.14%
Hostess Brands LLC	7.742	6/28/2030	2,288,197	2,282,476	0.13%
Virgin Media Bristol LLC	7.925	1/31/2028	2,325,000	2,258,738	0.13%
Sunshine Luxembourg VII Sarl	9.092	10/1/2026	2,209,346	2,210,583	0.13%
UGI Energy Services LLC	8.681	2/22/2030	2,194,000	2,189,436	0.13%
Hayward Industries, Inc.	8.196	5/30/2028	2,195,200	2,170,504	0.12%
Medallion Midland Acquisition LP	9.254	10/18/2028	2,165,799	2,160,385	0.12%
McAfee Corp.	9.168	3/1/2029	2,197,800	2,153,844	0.12%
Core & Main LP	7.847	7/27/2028	2,140,790	2,133,661	0.12%
Acrisure LLC	8.946	2/15/2027	2,152,042	2,107,086	0.12%
Brown Group Holding LLC	8.181	6/7/2028	2,106,795	2,080,460	0.12%
Clarios Global LP	6.881	4/30/2026	1,907,335	2,063,050	0.12%
Standard Industries, Inc.	7.929	9/22/2028	2,053,946	2,054,583	0.12%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Open Text Corp.	8.181	1/31/2030	2,049,700	2,050,848	0.12%
USI, Inc.	8.992	11/22/2029	2,002,618	2,003,119	0.11%
Medline Borrower LP	8.696	10/23/2028	1,992,393	1,990,102	0.11%
Cinemark USA, Inc.	9.054	5/24/2030	1,995,000	1,988,357	0.11%
Cable One, Inc.	7.446	5/3/2028	1,994,176	1,982,131	0.11%
Beacon Roofing Supply, Inc.	7.696	5/19/2028	1,963,927	1,961,845	0.11%
SRS Distribution, Inc.	8.946	6/2/2028	1,978,045	1,949,620	0.11%
Delta 2 Lux Sarl	8.331	1/15/2030	1,930,000	1,934,825	0.11%
Blackhawk Network Holdings, Inc.	8.173	6/15/2025	1,939,933	1,933,629	0.11%
LBM Acquisition LLC	9.181	12/17/2027	1,976,451	1,920,518	0.11%
Quikrete Holdings, Inc.	8.071	2/1/2027	1,918,125	1,915,517	0.11%
Crocs, Inc.	8.950	2/20/2029	1,902,750	1,907,298	0.11%
Setanta Aircraft Leasing DAC	7.538	11/5/2028	1,900,000	1,898,214	0.11%
E2open LLC	8.946	2/4/2028	1,888,331	1,885,385	0.11%
AlixPartners LLP	8.196	2/4/2028	1,886,575	1,883,689	0.11%
TricorBraun Holdings, Inc.	8.696	3/3/2028	1,921,382	1,870,946	0.11%
Peraton Corp.	9.181	2/1/2028	1,871,509	1,851,334	0.11%
TK Elevator U.S. Newco, Inc.	9.381	7/30/2027	1,832,975	1,829,419	0.10%
Brookfield WEC Holdings, Inc.	8.196	8/1/2025	1,829,394	1,826,522	0.10%
Boels Topholding BV	6.963	2/6/2027	1,675,000	1,814,525	0.10%
Horizon Therapeutics USA, Inc.	7.180	3/15/2028	1,808,375	1,805,861	0.10%
Berlin Packaging LLC	8.574	3/11/2028	1,808,381	1,769,953	0.10%
Gen Digital, Inc.	7.431	9/12/2029	1,773,198	1,769,651	0.10%
Zurn LLC	7.446	10/4/2028	1,748,375	1,746,732	0.10%
Quikrete Holdings, Inc.	8.320	3/18/2029	1,728,125	1,728,021	0.10%
Coherent Corp.	8.196	7/2/2029	1,732,472	1,726,408	0.10%
1011778 BC Unlimited Liability Co.	7.196	11/19/2026	1,732,105	1,720,084	0.10%
Jeld-Wen, Inc.	7.696	7/28/2028	1,715,000	1,710,713	0.10%
KFC Holding Co.	7.176	3/15/2028	1,702,558	1,699,715	0.10%
LS Group OpCo Acquisition LLC	8.682	11/2/2027	1,686,750	1,681,133	0.10%
Ciena Corp.	7.064	9/26/2025	1,671,863	1,668,736	0.10%
Avantor Funding, Inc.	7.681	11/8/2027	1,666,444	1,666,728	0.10%
IRB Holding Corp.	8.431	12/15/2027	1,675,429	1,665,125	0.10%
Carnival Corp.	8.696	10/18/2028	1,654,800	1,650,150	0.09%
Verisure Holding AB	6.698	7/20/2026	1,510,000	1,630,214	0.09%
Surgery Center Holdings, Inc.	9.179	8/31/2026	1,611,259	1,613,160	0.09%
Ctec III GmbH	7.283	3/16/2029	1,487,723	1,594,065	0.09%
Organon & Co.	8.431	6/2/2028	1,589,063	1,590,556	0.09%
Charter Communications Operating LLC	7.116	2/1/2027	1,570,307	1,562,267	0.09%
Hyland Software, Inc.	8.946	7/1/2024	1,560,506	1,558,680	0.09%
DCert Buyer, Inc.	9.331	10/16/2026	1,559,180	1,552,335	0.09%
CHG PPC Parent LLC	8.446	12/8/2028	1,565,136	1,551,441	0.09%
UKG, Inc.	8.618	5/4/2026	1,516,631	1,514,887	0.09%
Light & Wonder International, Inc.	8.413	4/14/2029	1,513,083	1,511,464	0.09%
Lorca Finco PLC	7.522	9/17/2027	1,390,000	1,490,562	0.09%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Clean Harbors, Inc.	7.446	10/8/2028	1,477,500	1,482,125	0.08%
Virgin Media SFA Finance Ltd.	6.138	1/31/2029	1,400,000	1,480,138	0.08%
AHP Health Partners, Inc.	8.946	8/24/2028	1,470,038	1,470,773	0.08%
Quartz Acquireco LLC	8.820	6/28/2030	1,440,000	1,438,200	0.08%
Science Applications International Corp.	7.306	3/12/2027	1,381,438	1,380,692	0.08%
Ziggo BV	6.928	1/31/2029	1,310,000	1,376,236	0.08%
SS&C Technologies, Inc.	7.196	4/16/2025	1,366,027	1,365,453	0.08%
Bellis Acquisition Co. plc	6.062	2/16/2026	1,290,000	1,353,239	0.08%
ABG Intermediate Holdings 2 LLC	9.320	12/21/2028	1,317,901	1,318,138	0.08%
Ziggo Financing Partnership	7.925	4/30/2028	1,345,000	1,313,487	0.08%
RealPage, Inc.	8.446	4/24/2028	1,317,939	1,301,913	0.07%
ABG Intermediate Holdings 2 LLC	8.931	12/21/2028	1,277,100	1,276,308	0.07%
Trans Union LLC	7.181	11/16/2026	1,269,895	1,267,521	0.07%
Pathway Vet Alliance LLC	9.196	3/31/2027	1,367,624	1,261,633	0.07%
First Student Bidco, Inc.	8.501	7/21/2028	1,273,129	1,238,717	0.07%
Mattress Firm, Inc.	9.950	9/25/2028	1,245,254	1,232,801	0.07%
Aramark Services, Inc.	7.946	4/6/2028	1,231,985	1,230,445	0.07%
Entegris, Inc.	8.018	7/6/2029	1,225,944	1,227,476	0.07%
Axalta Coating Systems U.S. Holdings, Inc.	8.242	12/20/2029	1,222,313	1,223,669	0.07%
APX Group, Inc.	8.679	7/10/2028	1,223,212	1,222,638	0.07%
CSC Holdings LLC	9.811	1/18/2028	1,292,020	1,216,656	0.07%
Catalent Pharma Solutions, Inc.	7.429	2/22/2028	1,220,847	1,192,462	0.07%
MH Sub I LLC	9.581	5/3/2028	1,237,897	1,188,653	0.07%
Gray Television, Inc.	7.933	1/2/2026	1,193,748	1,185,786	0.07%
Clydesdale Acquisition Holdings, Inc.	9.606	4/13/2029	1,178,100	1,169,264	0.07%
AAdvantage Loyalty IP Ltd.	10.338	4/20/2028	1,116,250	1,158,288	0.07%
Asurion LLC	9.431	8/19/2028	1,204,190	1,157,696	0.07%
Element Solutions, Inc.	7.331	1/31/2026	1,144,190	1,142,576	0.07%
Clarios Global LP	9.081	5/6/2030	1,130,000	1,126,825	0.06%
PetSmart LLC	9.181	2/11/2028	1,127,000	1,123,484	0.06%
Tecta America Corp.	9.446	4/10/2028	1,112,300	1,111,254	0.06%
CCC Intelligent Solutions, Inc.	7.696	9/21/2028	1,103,200	1,100,442	0.06%
MKS Instruments, Inc.	8.179	8/17/2029	1,091,750	1,090,156	0.06%
Gainwell Acquisition Corp.	9.342	10/1/2027	1,103,701	1,085,424	0.06%
Lorca Finco PLC	8.022	9/17/2027	1,002,234	1,084,610	0.06%
Spirit Aerosystems, Inc.	9.619	1/15/2027	1,086,788	1,084,071	0.06%
Go Daddy Operating Co. LLC	7.819	11/9/2029	1,082,089	1,083,442	0.06%
Constellation Renewables LLC	8.184	12/15/2027	1,083,721	1,076,048	0.06%
Ensemble RCM LLC	9.219	8/3/2026	1,072,396	1,072,975	0.06%
SkyMiles IP Ltd.	9.076	10/20/2027	1,015,750	1,056,258	0.06%
Polaris Newco LLC	9.538	6/2/2028	1,078,138	1,045,126	0.06%
Jazz Financing Lux Sarl	8.946	5/5/2028	1,044,044	1,044,044	0.06%
Tempo Acquisition LLC	8.331	8/31/2028	1,036,396	1,037,692	0.06%
Oryx Midstream Services Permian Basin LLC	8.682	10/5/2028	1,031,748	1,030,747	0.06%
Caesars Entertainment, Inc.	8.681	2/6/2030	1,027,425	1,027,302	0.06%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Harbor Freight Tools USA, Inc.	8.196	10/19/2027	1,016,462	1,010,830	0.06%
Windsor Holdings III LLC	9.818	8/1/2030	1,015,000	1,010,564	0.06%
Savage Enterprises LLC	8.696	9/15/2028	1,004,137	1,002,721	0.06%
Playtika Holding Corp.	8.196	3/13/2028	1,002,762	1,001,228	0.06%
Alliance Laundry Systems LLC	8.901	10/8/2027	998,274	999,042	0.06%
Iron Mountain, Inc.	7.196	1/2/2026	997,368	993,209	0.06%
White Cap Buyer LLC	9.081	10/19/2027	990,353	988,699	0.06%
Level 3 Financing, Inc.	7.196	3/1/2027	1,042,258	986,404	0.06%
EyeCare Partners LLC	9.254	11/15/2028	1,288,688	985,846	0.06%
Tronox Finance LLC	8.492	4/4/2029	999,216	984,727	0.06%
Station Casinos LLC	7.681	2/8/2027	987,916	984,439	0.06%
Michaels Cos., Inc.	9.754	4/15/2028	1,058,350	979,334	0.06%
Chariot Buyer LLC	8.681	11/3/2028	989,086	978,166	0.06%
Hilton Worldwide Finance LLC	7.165	6/22/2026	974,847	973,882	0.06%
Petco Health & Wellness Co., Inc.	8.754	3/3/2028	978,475	971,997	0.06%
Hanesbrands, Inc.	9.081	3/8/2030	972,563	971,347	0.06%
Covanta Holding Corp.	7.831	11/30/2028	973,806	969,550	0.06%
Ryan Specialty LLC	8.431	9/1/2027	966,273	965,471	0.06%
CSC Holdings LLC	7.925	4/15/2027	1,064,455	962,001	0.06%
MajorDrive Holdings IV LLC	9.500	6/1/2028	970,200	958,073	0.05%
Gardner Denver, Inc.	7.181	3/1/2027	950,455	949,751	0.05%
Aramark Services, Inc.	7.946	1/15/2027	951,150	948,182	0.05%
Deerfield Dakota Holding LLC	8.992	4/9/2027	983,415	947,904	0.05%
Clear Channel Outdoor Holdings, Inc.	9.130	8/21/2026	969,948	946,912	0.05%
Go Daddy Operating Co. LLC	7.446	8/10/2027	945,750	945,277	0.05%
Asurion LLC	10.696	1/31/2028	1,055,000	941,915	0.05%
Newfold Digital Holdings Group, Inc.	8.792	2/10/2028	988,868	941,897	0.05%
U.S. Foods, Inc.	7.446	9/13/2026	931,217	931,217	0.05%
Foundation Building Materials, Inc.	8.880	1/31/2028	935,900	927,046	0.05%
UTZ Quality Foods LLC	8.446	1/20/2028	926,620	926,879	0.05%
Birkenstock U.S. BidCo, Inc.	8.877	4/28/2028	924,835	921,367	0.05%
Froneri U.S., Inc.	7.605	1/29/2027	926,350	921,042	0.05%
Russell Investments U.S. Inst'l Holdco, Inc.	8.931	5/30/2025	996,725	919,728	0.05%
ADMI Corp.	8.821	12/23/2027	1,001,266	911,362	0.05%
DT Midstream, Inc.	7.446	6/26/2028	904,478	905,355	0.05%
Alliant Holdings Intermediate LLC	8.935	11/6/2027	903,900	903,014	0.05%
WestJet Airlines Ltd.	8.415	12/11/2026	921,547	902,222	0.05%
Emerald Debt Merger Sub LLC	8.331	5/31/2030	897,477	898,042	0.05%
Allied Universal Holdco LLC	9.181	5/12/2028	918,768	892,068	0.05%
Fugue Finance LLC	9.923	1/31/2028	891,211	891,585	0.05%
Filtration Group Corp.	9.696	10/21/2028	877,800	879,810	0.05%
Apple Bidco LLC	8.196	9/22/2028	876,650	865,850	0.05%
Vmed O2 U.K. Holdco 4 Ltd.	6.888	1/31/2029	800,000	858,181	0.05%
Trans Union LLC	7.696	12/1/2028	839,611	838,796	0.05%
Hertz Corp.	8.696	6/30/2028	835,541	834,263	0.05%

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Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Tronox Finance LLC	7.946	3/10/2028	843,074	827,149	0.05%
Asurion LLC	8.788	7/31/2027	855,313	821,767	0.05%
B&G Foods, Inc.	7.831	10/10/2026	820,986	813,359	0.05%
Ingram Micro, Inc.	9.038	6/30/2028	803,000	801,241	0.05%
United Airlines, Inc.	9.292	4/21/2028	795,807	796,802	0.05%
Altice Financing SA	10.308	10/31/2027	822,367	775,081	0.04%
U.S. Foods, Inc.	7.946	11/22/2028	773,608	773,678	0.04%
Belron Finance U.S. LLC	8.057	4/13/2028	772,225	771,453	0.04%
Science Applications International Corp.	7.306	10/31/2025	765,269	764,795	0.04%
Berlin Packaging LLC	9.188	3/11/2028	771,263	763,072	0.04%
Avantor Funding, Inc.	6.131	6/12/2028	700,700	758,498	0.04%
Belron Luxembourg Sarl	8.160	4/18/2029	750,000	750,000	0.04%
NorthRiver Midstream Finance LP	8.327	8/16/2030	747,713	745,843	0.04%
Installed Building Products, Inc.	7.446	12/14/2028	738,750	737,213	0.04%
PENN Entertainment, Inc.	8.181	5/3/2029	722,700	722,548	0.04%
Insulet Corp.	8.696	5/4/2028	720,300	720,660	0.04%
Buckeye Partners LP	7.669	11/1/2026	716,089	714,392	0.04%
Ciena Corp.	7.814	1/18/2030	711,425	711,425	0.04%
Weber-Stephen Products LLC	8.696	10/30/2027	778,947	701,052	0.04%
American Rock Salt Co. LLC	9.446	6/9/2028	735,000	695,185	0.04%
Barnes Group, Inc.	0.000	8/9/2030	690,000	690,573	0.04%
EW Scripps Co.	8.008	5/1/2026	679,958	673,159	0.04%
Xplornet Communications, Inc.	9.446	10/2/2028	815,475	653,106	0.04%
Athenahealth Group, Inc.	8.820	2/15/2029	639,864	631,597	0.04%
Arsenal AIC Parent LLC	9.879	8/19/2030	630,000	630,315	0.04%
Nexstar Media, Inc.	7.946	9/18/2026	628,990	629,832	0.04%
UKG, Inc.	9.219	5/4/2026	620,813	620,552	0.04%
Amentum Government Services Holdings LLC	9.446	1/29/2027	620,800	614,592	0.04%
EW Scripps Co.	8.446	1/7/2028	610,500	605,158	0.03%
Pegasus Bidco BV	9.615	7/12/2029	603,219	602,091	0.03%
Verscend Holding Corp.	9.446	8/27/2025	595,207	594,463	0.03%
NFP Corp.	8.696	2/15/2027	599,717	590,871	0.03%
Virgin Media Bristol LLC	8.675	1/31/2029	585,000	577,688	0.03%
IQVIA, Inc.	5.598	6/11/2025	532,882	576,721	0.03%
Zacapa Sarl	9.242	3/22/2029	573,951	571,351	0.03%
Surf Holdings LLC	8.927	3/5/2027	553,591	552,406	0.03%
First Brands Group LLC	10.881	3/30/2027	553,845	545,537	0.03%
Asurion LLC	9.681	8/19/2028	560,000	540,137	0.03%
Hub International Ltd.	9.365	11/10/2029	532,325	533,044	0.03%
Great Canadian Gaming Corp.	9.520	11/1/2026	529,650	530,810	0.03%
Epicor Software Corp.	8.696	7/30/2027	529,341	528,283	0.03%
Installed Building Products, Inc.	7.446	12/14/2028	517,125	516,049	0.03%
EP Purchaser LLC	9.004	11/6/2028	528,313	511,803	0.03%
Techem Verwaltungsgesellschaft 675 mbH	6.275	7/15/2025	465,797	504,405	0.03%
First Brands Group LLC	10.881	3/30/2027	510,000	502,350	0.03%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Phinia, Inc.	9.419	7/3/2028	500,000	500,315	0.03%
OMNIA Partners LLC	9.601	7/25/2030	498,199	499,136	0.03%
Prestige Brands, Inc.	7.446	7/3/2028	498,750	497,972	0.03%
BrightView Landscapes LLC	8.619	4/20/2029	498,170	495,888	0.03%
Synaptics, Inc.	7.742	12/2/2028	496,163	492,754	0.03%
EG America LLC	9.415	3/31/2026	517,181	491,969	0.03%
Air Canada	9.128	8/11/2028	490,050	489,962	0.03%
ICON Luxembourg Sarl	7.754	7/3/2028	485,562	485,615	0.03%
Delos Finance Sarl	7.288	10/6/2023	479,500	479,275	0.03%
Belron Finance U.S. LLC	7.881	11/13/2025	477,500	477,648	0.03%
Reverb Buyer, Inc.	8.773	11/1/2028	499,082	477,327	0.03%
DirecTV Financing LLC	10.446	8/2/2027	470,433	464,445	0.03%
First Student Bidco, Inc.	8.501	7/21/2028	477,206	464,307	0.03%
CMG Media Corp.	8.842	12/17/2026	497,631	461,244	0.03%
AmWINS Group, Inc.	8.196	2/19/2028	437,800	437,069	0.03%
ABG Intermediate Holdings 2 LLC	5.902	12/21/2028	432,099	432,177	0.02%
Aretec Group, Inc.	9.916	8/9/2030	430,000	428,792	0.02%
Messer Industries USA, Inc.	8.004	3/2/2026	421,734	421,443	0.02%
Ontario Gaming GTA LP	0.000	8/1/2030	395,000	395,743	0.02%
Carnival Corp.	8.317	8/8/2027	385,000	384,326	0.02%
Mileage Plus Holdings LLC	10.764	6/21/2027	364,000	379,179	0.02%
Belron Finance U.S. LLC	7.881	10/30/2026	376,350	376,117	0.02%
Aramark Services, Inc.	7.946	6/22/2030	365,601	364,687	0.02%
Acrisure LLC	9.696	2/15/2027	364,450	362,628	0.02%
Filtration Group Corp.	8.946	10/21/2028	363,525	361,406	0.02%
Amentum Government Services Holdings LLC	9.314	2/15/2029	361,350	352,920	0.02%
Fluidra Finco SL	7.356	1/29/2029	344,750	342,702	0.02%
8th Avenue Food & Provisions, Inc.	9.196	10/1/2025	339,025	322,837	0.02%
Waystar Technologies, Inc.	9.446	10/22/2026	302,173	301,922	0.02%
AssuredPartners, Inc.	8.831	2/12/2027	291,313	290,462	0.02%
Whitewater Whistler Holdings LLC	8.492	2/15/2030	280,000	280,000	0.02%
EG America LLC	9.415	3/31/2026	263,368	262,710	0.02%
Boluda Towage SL	6.895	7/30/2026	240,000	259,838	0.01%
Nouryon USA LLC	9.318	4/3/2028	257,166	255,880	0.01%
SS&C Technologies, Inc.	7.196	4/16/2025	240,020	239,996	0.01%
Flender International GmbH	7.462	3/10/2028	225,000	237,047	0.01%
Ingersoll-Rand Services Co.	7.181	3/1/2027	234,162	233,988	0.01%
SS&C Technologies, Inc.	7.196	4/16/2025	226,646	226,623	0.01%
Hertz Corp.	8.696	6/30/2028	160,681	160,435	0.01%
NASCAR Holdings LLC	7.946	10/19/2026	153,500	153,836	0.01%
PRA Health Sciences, Inc.	7.754	7/3/2028	120,978	120,991	0.01%
Four Seasons Hotels Ltd.	0.000	11/30/2029	119,979	120,030	0.01%
AssuredPartners, Inc.	9.581	2/12/2027	109,175	109,357	0.01%
Covanta Holding Corp.	7.831	11/30/2028	73,868	73,545	0.00%
OMNIA Partners LLC	0.500	7/19/2030	46,801	46,889	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Bausch Health Americas, Inc.	10.664	2/1/2027	0.00	0.00	0.00%
U.S. GOVERNMENT AGENCIES					
Federal Home Loan Mortgage Corp.	1.000	1/15/2041	3,809,869	3,327,778	0.19%
Government National Mortgage Association	2.500	10/20/2041	3,086,400	2,843,717	0.16%
Federal National Mortgage Association	3.000	2/25/2043	3,060,664	2,758,376	0.16%
Federal National Mortgage Association	3.000	3/1/2033	2,916,305	2,751,404	0.16%
Federal National Mortgage Association	2.500	3/25/2035	2,850,593	2,664,701	0.15%
Federal National Mortgage Association	3.500	10/25/2035	2,327,858	2,197,499	0.13%
Federal Home Loan Mortgage Corp.	3.500	3/1/2032	2,188,015	2,083,622	0.12%
Federal Home Loan Mortgage Corp.	1.000	5/15/2041	2,162,041	1,949,823	0.11%
Federal National Mortgage Association	4.000	11/25/2041	2,036,318	1,915,536	0.11%
Federal Home Loan Mortgage Corp.	2.500	12/15/2042	2,129,795	1,884,368	0.11%
Federal National Mortgage Association	2.000	12/25/2042	2,183,447	1,840,441	0.11%
Federal National Mortgage Association	3.250	11/25/2043	1,814,766	1,692,356	0.10%
Federal Home Loan Mortgage Corp.	3.000	4/1/2031	1,616,991	1,527,525	0.09%
Government National Mortgage Association	2.500	7/20/2042	1,531,084	1,419,862	0.08%
Federal National Mortgage Association	2.000	4/25/2034	1,461,006	1,391,014	0.08%
Federal Home Loan Mortgage Corp.	2.000	9/15/2041	1,427,374	1,297,833	0.07%
Government National Mortgage Association	2.000	5/20/2046	1,329,224	1,152,093	0.07%
Federal National Mortgage Association	3.500	7/25/2045	1,047,062	999,868	0.06%
Federal Home Loan Mortgage Corp.	1.000	6/15/2044	1,032,080	929,487	0.05%
Federal National Mortgage Association	3.500	12/1/2026	879,324	855,048	0.05%
Federal Home Loan Mortgage Corp.	1.000	5/25/2033	938,568	828,030	0.05%
Federal National Mortgage Association	1.500	11/25/2042	782,467	708,409	0.04%
Government National Mortgage Association	3.500	5/20/2048	671,405	627,592	0.04%
Federal Home Loan Mortgage Corp.	1.250	7/15/2031	612,015	596,107	0.03%
Federal National Mortgage Association	3.000	5/25/2047	625,118	585,669	0.03%
Federal National Mortgage Association	3.500	5/25/2056	543,259	505,846	0.03%
Government National Mortgage Association	3.000	8/20/2045	530,125	492,893	0.03%
Federal Home Loan Mortgage Corp.	6.352	11/25/2048	400,013	398,637	0.02%
Federal Home Loan Mortgage Corp.	3.500	4/1/2027	262,681	255,334	0.01%
Federal National Mortgage Association	3.500	11/1/2026	235,519	228,890	0.01%
Federal National Mortgage Association	3.500	12/1/2028	134,379	128,622	0.01%
Federal Home Loan Mortgage Corp.	3.750	5/15/2039	116,404	115,378	0.01%
Federal Home Loan Mortgage Corp.	1.500	1/15/2027	99,956	98,839	0.01%
Federal Home Loan Mortgage Corp.	3.500	9/15/2043	84,988	82,305	0.00%
Government National Mortgage Association	5.000	8/20/2039	63,091	61,915	0.00%
Federal National Mortgage Association	3.000	4/25/2043	40,024	38,816	0.00%
U.S. GOVERNMENT SECURITIES					
U.S. Treasury Notes	2.125	5/31/2026	44,025,000	41,249,361	2.36%
U.S. Treasury Notes	2.750	5/15/2025	25,000,000	24,085,938	1.38%
U.S. Treasury Notes	2.625	5/31/2027	15,000,000	14,077,148	0.81%
U.S. Treasury Notes	3.250	6/30/2027	10,950,000	10,509,861	0.60%
U.S. Treasury Notes	3.875	1/15/2026	10,000,000	9,810,156	0.56%
U.S. Treasury Notes	1.500	2/15/2025	10,000,000	9,494,141	0.54%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
U.S. Treasury Notes	4.000	2/15/2026	5,000,000	4,920,898	0.28%
U.S. Treasury Notes	0.250	6/15/2024	2,425,000	2,329,326	0.13%
DERIVATIVES - FOREIGN CURRENCY CONTRACTS					
EURO CURRENCY		9/6/2023	(2,614,000)	54,133	0.00%
EURO CURRENCY		9/29/2023	(18,380,496)	11,374	0.00%
EURO CURRENCY		10/4/2023	(2,614,000)	10,945	0.00%
EURO CURRENCY		9/6/2023	2,614,000	(10,977)	0.00%
DERIVATIVES - FUTURES CONTRACTS					
U.S. Treasury 2-Year Note Future		12/29/2023	312,200,000	1,005,448	0.06%
U.S. Treasury 10-Year Note Future		12/19/2023	(27,400,000)	(263,912)	-0.02%
U.S. Treasury 5-Year Note Future		12/29/2023	(113,500,000)	(909,902)	-0.05%
TOTAL INVESTMENTS				1,742,147,711	99.80%
OTHER ASSETS LESS LIABILITIES				3,438,141	0.20%
TOTAL NET ASSETS				1,745,585,852	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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