

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					
SREIT Trust	8.050	11/15/2038	11,760,000	11,287,882	0.55%
Home RE Ltd.	10.788	10/25/2034	10,390,000	10,641,194	0.52%
BXSC Commercial Mortgage Trust	9.445	3/15/2035	10,165,000	9,961,034	0.49%
Eagle RE Ltd.	11.038	10/25/2033	8,870,000	9,190,014	0.45%
Connecticut Avenue Securities Trust	8.652	1/25/2040	9,000,000	9,017,756	0.44%
Connecticut Avenue Securities Trust	14.652	11/25/2039	8,200,000	8,853,815	0.43%
Pretium Mortgage Credit Partners LLC	3.598	2/25/2061	9,920,000	8,320,083	0.41%
BPR Trust	9.491	2/15/2024	8,245,000	8,168,969	0.40%
Westlake Automobile Receivables Trust	3.660	12/15/2027	8,830,000	8,154,885	0.40%
Mercury Financial Credit Card Master Trust	5.200	9/21/2026	7,750,000	7,423,533	0.36%
Tricolor Auto Securitization Trust	13.450	6/15/2028	7,075,000	7,276,514	0.36%
Connecticut Avenue Securities Trust	8.802	10/25/2039	6,980,000	7,083,401	0.35%
VCAT LLC	3.844	8/25/2051	7,772,000	6,537,682	0.32%
Benefit Street Partners CLO XXXI Ltd.	7.870	4/25/2036	5,630,000	5,628,001	0.28%
BPR Trust	12.939	5/15/2039	5,675,000	5,519,723	0.27%
Webster Park CLO Ltd.	11.088	7/20/2030	6,150,000	5,394,005	0.26%
American Credit Acceptance Receivables Trust	3.640	5/15/2028	5,750,000	5,330,275	0.26%
PRET LLC	3.844	7/25/2051	6,350,000	5,291,646	0.26%
Octagon 61 Ltd.	8.069	4/20/2036	5,160,000	5,205,656	0.25%
VCAT LLC	3.844	8/25/2051	6,130,000	5,077,546	0.25%
Preston Ridge Partners Mortgage LLC	4.826	10/25/2026	5,688,000	5,007,562	0.24%
GS Mortgage Securities Corp. Trust	2.954	11/5/2034	6,870,000	4,991,865	0.24%
Avid Automobile Receivables Trust	11.140	5/15/2029	4,990,000	4,961,522	0.24%
Triangle Re Ltd.	10.929	10/25/2033	4,675,000	4,851,456	0.24%
VOLT XCIV LLC	4.949	2/27/2051	5,705,000	4,437,283	0.22%
Palmer Square Loan Funding Ltd.	13.098	7/20/2029	4,910,000	4,417,954	0.22%
Octagon Investment Partners XVI Ltd.	11.320	7/17/2030	5,000,000	4,227,975	0.21%
VOLT XCV LLC	4.949	3/27/2051	5,145,000	4,052,301	0.20%
OSAT Trust	3.967	5/25/2065	4,645,000	4,039,842	0.20%
720 East CLO Ltd.	10.620	10/15/2036	3,775,000	3,775,332	0.18%
VOLT XCIX LLC	4.949	4/25/2051	4,195,000	3,534,300	0.17%
Ellington Financial Mortgage Trust	3.855	6/25/2066	5,881,000	3,507,011	0.17%
Federal National Mortgage Association Connecticut Avenue Securities	11.488	11/25/2041	3,430,000	3,439,304	0.17%
Exeter Automobile Receivables Trust	9.750	11/15/2030	3,365,000	3,372,427	0.16%
Texas Debt Capital CLO Ltd.	7.822	4/20/2036	3,385,000	3,366,088	0.16%
Connecticut Avenue Securities Trust	10.888	7/25/2042	3,006,000	3,212,663	0.16%
Connecticut Avenue Securities Trust	10.646	5/25/2043	3,030,000	3,198,440	0.16%
NYMT Loan Trust	3.558	8/25/2061	3,970,000	3,181,344	0.16%
Tricon Residential Trust	4.133	7/17/2038	3,535,296	3,104,855	0.15%
PRET LLC	3.721	7/25/2051	3,705,000	3,036,422	0.15%

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Hertz Vehicle Financing III LLC	9.440	3/25/2030	3,000,000	3,011,775	0.15%
Connecticut Avenue Securities Trust	12.288	4/25/2042	2,570,000	2,685,650	0.13%
Carlyle U.S. CLO Ltd.	10.888	1/20/2030	2,981,250	2,559,445	0.13%
ARES XLIX CLO Ltd.	11.307	7/22/2030	2,875,000	2,442,422	0.12%
Connecticut Avenue Securities Trust	9.788	1/25/2042	2,390,000	2,426,397	0.12%
CIFC Funding Ltd.	10.532	4/19/2029	2,660,000	2,417,735	0.12%
Octagon Investment Partners 27 Ltd.	11.520	7/15/2030	2,825,000	2,401,470	0.12%
Octagon Loan Funding Ltd.	11.641	11/18/2031	3,000,000	2,393,457	0.12%
CIFC Funding Ltd.	12.420	1/15/2034	2,270,000	2,270,034	0.11%
Dryden 64 CLO Ltd.	11.172	4/18/2031	2,500,000	2,196,178	0.11%
Exeter Automobile Receivables Trust	12.070	9/16/2030	2,040,000	2,195,703	0.11%
Connecticut Avenue Securities Trust	8.402	1/25/2040	2,240,000	2,195,494	0.11%
CAMB Commercial Mortgage Trust	8.676	12/15/2037	2,260,000	2,186,829	0.11%
Flagship Credit Auto Trust	11.440	4/15/2030	2,091,000	2,151,769	0.11%
Apidos CLO XLIII Ltd.	7.893	4/25/2035	2,010,000	2,034,546	0.10%
Bain Capital Credit CLO Ltd.	10.621	7/24/2036	2,030,000	2,027,357	0.10%
Soundview Home Loan Trust	5.909	7/25/2036	2,251,000	1,953,638	0.10%
Santander Bank Auto Credit-Linked Notes	9.965	5/15/2032	2,000,000	1,931,944	0.09%
Aligned Data Centers Issuer LLC	2.482	8/15/2046	2,235,000	1,923,104	0.09%
Sound Point CLO XII Ltd.	12.488	10/20/2028	2,000,000	1,893,238	0.09%
WFRBS Commercial Mortgage Trust	4.876	11/15/2045	2,125,000	1,890,224	0.09%
VOLT C LLC	4.826	5/25/2051	2,385,000	1,843,959	0.09%
Exeter Automobile Receivables Trust	4.020	1/17/2028	1,930,000	1,753,376	0.09%
LHOME Mortgage Trust	4.605	6/25/2026	2,000,000	1,740,241	0.09%
Westlake Automobile Receivables Trust	3.420	4/15/2027	1,830,000	1,695,475	0.08%
Bellemeade RE Ltd.	9.888	1/26/2032	1,688,000	1,687,988	0.08%
VOLT CI LLC	4.826	5/25/2051	2,205,000	1,648,244	0.08%
GS Mortgage Securities Trust	4.768	11/10/2045	1,816,420	1,639,293	0.08%
Morgan Stanley Capital I Trust	4.281	6/15/2050	2,055,000	1,621,790	0.08%
BX Commercial Mortgage Trust	8.275	9/15/2036	1,742,000	1,603,267	0.08%
Connecticut Avenue Securities Trust	10.538	3/25/2042	1,510,000	1,598,961	0.08%
VOLT XCIII LLC	4.826	2/27/2051	2,065,000	1,590,290	0.08%
Hotwire Funding LLC	4.459	11/20/2051	1,895,000	1,581,993	0.08%
DT Auto Owner Trust	3.340	7/17/2028	1,785,000	1,580,659	0.08%
Pretium Mortgage Credit Partners I LLC	3.844	6/27/2060	1,890,000	1,566,423	0.08%
Arroyo Mortgage Trust	2.672	10/25/2048	2,655,000	1,537,286	0.08%
Connecticut Avenue Securities Trust	11.538	3/25/2042	1,385,000	1,511,095	0.07%
PMT Credit Risk Transfer Trust	8.343	2/27/2024	1,435,226	1,426,924	0.07%
Progress Residential Trust	6.600	3/17/2040	1,470,000	1,375,351	0.07%
Atlas Senior Loan Fund XI Ltd.	11.362	7/26/2031	2,183,000	1,347,391	0.07%
GS Mortgage Securities Corp. Trust	9.976	10/15/2036	1,450,000	1,324,374	0.06%
Vericrest Opportunity Loan Transferee	4.213	8/25/2051	1,715,000	1,293,475	0.06%
Wells Fargo NA	1.877	3/15/2063	13,767,270	1,264,831	0.06%
Commercial Mortgage Trust	4.806	8/10/2047	1,350,000	1,090,726	0.05%
Preston Ridge Partners Mortgage LLC	3.474	4/25/2026	1,265,000	1,086,758	0.05%

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Connecticut Avenue Securities Trust	10.838	1/25/2043	970,000	1,030,625	0.05%
Santander Bank Auto Credit-Linked Notes	6.171	12/15/2031	1,200,000	1,016,452	0.05%
BX Trust	10.355	6/15/2036	1,120,000	1,010,914	0.05%
BX Trust	9.008	8/15/2039	1,004,195	1,004,077	0.05%
Connecticut Avenue Securities Trust	10.046	6/25/2043	950,000	989,786	0.05%
Legacy Mortgage Asset Trust	6.250	11/25/2059	959,291	960,533	0.05%
Santander Bank Auto Credit-Linked Notes	5.004	12/15/2031	1,000,000	938,261	0.05%
Wells Fargo NA	0.754	11/15/2062	28,428,984	915,794	0.04%
Preston Ridge Partners Mortgage LLC	4.703	11/25/2025	996,000	864,098	0.04%
HarborView Mortgage Loan Trust	5.909	12/19/2036	820,522	768,800	0.04%
CF Hippolyta Issuer LLC	2.600	7/15/2060	899,452	747,772	0.04%
Benchmark Mortgage Trust	1.627	1/15/2054	8,646,847	713,786	0.03%
Santander Bank Auto Credit-Linked Notes	13.752	6/15/2033	715,000	709,975	0.03%
Benchmark Mortgage Trust	1.356	3/15/2062	14,467,862	690,393	0.03%
GSAMP Trust	5.519	1/25/2037	1,095,721	625,682	0.03%
Morgan Stanley Mortgage Loan Trust	5.769	11/25/2036	1,950,415	594,832	0.03%
Connecticut Avenue Securities Trust	9.188	7/25/2043	555,000	558,818	0.03%
DBJPM Mortgage Trust	1.564	8/10/2049	17,687,537	558,442	0.03%
Connecticut Avenue Securities Trust	8.438	12/25/2041	555,000	555,686	0.03%
Wells Fargo NA	0.989	1/15/2063	11,831,821	502,079	0.02%
JP Morgan Chase Commercial Mortgage Securities Trust	2.733	10/15/2045	582,470	498,012	0.02%
BAMLL Commercial Mortgage Securities Trust	3.843	11/5/2032	2,060,000	466,395	0.02%
Structured Asset Mortgage Investments II Trust	5.889	2/25/2036	500,052	388,771	0.02%
Wells Fargo NA	1.033	5/15/2062	9,223,504	361,515	0.02%
Morgan Stanley Capital I Trust	5.109	7/15/2049	465,000	331,133	0.02%
JP Morgan Chase Commercial Mortgage Securities Trust	3.910	12/15/2047	485,000	329,964	0.02%
Chase Mortgage Finance Trust	5.500	11/25/2035	438,398	322,021	0.02%
Ballyrock CLO 14 Ltd.	12.588	1/20/2034	305,000	304,970	0.01%
Countrywide Alternative Loan Trust	6.000	5/25/2036	548,471	292,605	0.01%
BBCMS Mortgage Trust	1.732	4/15/2053	4,299,587	283,297	0.01%
GSAA Home Equity Trust	5.889	4/25/2047	524,614	254,100	0.01%
DBJPM Mortgage Trust	1.824	9/15/2053	4,134,716	252,545	0.01%
Wells Fargo NA	1.336	3/15/2063	4,218,411	239,082	0.01%
IndyMac IMSC Mortgage Loan Trust	5.579	3/25/2047	343,980	232,416	0.01%
GSR Mortgage Loan Trust	3.927	1/25/2036	247,247	226,047	0.01%
GS Mortgage Securities Trust	0.778	2/13/2053	7,477,579	220,740	0.01%
GSAA Home Equity Trust	5.589	2/25/2037	764,781	219,181	0.01%
Countrywide Alternative Loan Trust	5.750	5/25/2036	537,452	218,875	0.01%
CHL Mortgage Pass-Through Trust	3.901	9/25/2047	236,935	207,638	0.01%
GSAA Home Equity Trust	5.789	11/25/2036	795,870	195,894	0.01%
Washington Mutual Mortgage Pass-Through Certificates WMALT Trust	6.000	7/25/2036	299,898	195,487	0.01%
Wells Fargo NA	0.708	11/15/2062	6,492,763	190,131	0.01%
Wells Fargo NA	0.807	12/15/2052	5,314,808	179,864	0.01%

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Santander Bank Auto Credit-Linked Notes	3.268	12/15/2031	176,207	172,255	0.01%
Citigroup Commercial Mortgage Trust	4.757	3/11/2047	180,000	152,282	0.01%
GS Mortgage Securities Trust	5.168	4/10/2047	175,000	145,781	0.01%
BBCMS Mortgage Trust	1.099	4/15/2053	2,490,000	139,135	0.01%
GSAA Home Equity Trust	5.569	12/25/2046	441,702	127,330	0.01%
Countrywide Alternative Loan Trust	6.069	11/25/2035	157,997	124,685	0.01%
Aaset Trust	6.413	1/16/2040	1,151,034	121,434	0.01%
Nomura Asset Acceptance Corp. Alternative Loan Trust	4.682	6/25/2036	156,358	115,329	0.01%
WFRBS Commercial Mortgage Trust	5.000	6/15/2044	215,000	109,837	0.01%
JP Morgan Mortgage Trust	3.939	5/25/2036	125,523	102,471	0.01%
JP Morgan Mortgage Trust	4.168	11/25/2035	98,756	85,623	0.00%
Soundview Home Loan Trust	5.929	11/25/2036	88,548	81,122	0.00%
Banc of America Mortgage Trust	4.430	9/25/2035	92,817	79,592	0.00%
Countrywide Alternative Loan Trust	5.969	1/25/2036	84,171	74,805	0.00%
Bear Stearns ARM Trust	7.670	10/25/2035	78,934	73,949	0.00%
CSMC Trust	3.250	4/25/2047	61,570	54,751	0.00%
MASTR Adjustable Rate Mortgages Trust	5.214	11/21/2034	40,827	38,236	0.00%
Bear Stearns ALT-A Trust	5.929	1/25/2036	42,179	37,788	0.00%
GMACM Mortgage Loan Trust	3.280	4/19/2036	30,056	23,223	0.00%
Impac CMB Trust	7.679	2/25/2036	16,722	15,763	0.00%
JP Morgan Mortgage Trust	4.392	4/25/2037	20,150	14,843	0.00%
Wells Fargo Commercial Mortgage Trust	4.279	5/15/2048	15,000	12,464	0.00%
Equity One Mortgage Pass-Through Trust	5.459	12/25/2033	17,924	12,366	0.00%
WaMu Mortgage Pass-Through Certificates Trust	6.269	6/25/2044	12,352	11,259	0.00%
Countrywide Alternative Loan Trust	5.500	12/25/2035	24,908	10,776	0.00%
WFRBS Commercial Mortgage Trust	3.016	11/15/2047	143,307	7,869	0.00%
Morgan Stanley Capital I Trust	5.280	10/12/2052	4,551	1,684	0.00%
Credit Suisse First Boston Mortgage Securities Corp.	4.877	4/15/2037	1,517	1,487	0.00%
GS Mortgage Securities Trust	0.000	7/10/2046	317,384	3	0.00%
GS Mortgage Securities Trust	0.089	8/10/2044	44,480	0.44	0.00%
BASE CURRENCY					
US DOLLAR			96,443,151	96,443,151	4.72%
COMMON STOCKS					
Crown Finance U.S., Inc.			41,685	878,011	0.04%
Danaher Corp.			2,804	743,060	0.04%
American Electric Power Co., Inc.			8,466	663,734	0.03%
Becton Dickinson & Co.			707	197,571	0.01%
PES Energy Liquidating Trust			3,682	0.00	0.00%
CONVERTIBLE BONDS					
Wynn Macau Ltd.	4.500	3/7/2029	4,565,000	4,858,256	0.24%
Welltower OP LLC	2.750	5/15/2028	2,255,000	2,319,268	0.11%
Zscaler, Inc.	0.125	7/1/2025	1,900,000	2,295,200	0.11%
Dexcom, Inc.	0.250	11/15/2025	2,375,000	2,281,425	0.11%
Ceridian HCM Holding, Inc.	0.250	3/15/2026	2,550,000	2,261,595	0.11%
Zillow Group, Inc.	1.375	9/1/2026	1,750,000	2,239,125	0.11%

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Middleby Corp.	1.000	9/1/2025	1,825,000	2,230,150	0.11%
Shift4 Payments, Inc.	0.010	12/15/2025	2,220,000	2,197,800	0.11%
Uber Technologies, Inc.	0.000	12/15/2025	2,318,000	2,169,751	0.11%
Alarm.Com Holdings, Inc.	0.000	1/15/2026	2,518,000	2,157,926	0.11%
Rapid7, Inc.	0.250	3/15/2027	2,405,000	2,117,903	0.10%
SolarEdge Technologies, Inc.	0.010	9/15/2025	2,105,000	2,041,850	0.10%
Southwest Airlines Co.	1.250	5/1/2025	1,925,000	2,019,325	0.10%
Exact Sciences Corp.	0.375	3/15/2027	1,987,000	1,982,033	0.10%
Block, Inc.	0.125	3/1/2025	2,138,000	1,974,443	0.10%
John Bean Technologies Corp.	0.250	5/15/2026	2,024,000	1,857,020	0.09%
Jazz Investments I Ltd.	2.000	6/15/2026	1,676,000	1,806,938	0.09%
MongoDB, Inc.	0.250	1/15/2026	955,000	1,770,570	0.09%
Integra LifeSciences Holdings Corp.	0.500	8/15/2025	1,924,000	1,770,080	0.09%
Alnylam Pharmaceuticals, Inc.	1.000	9/15/2027	1,800,000	1,750,500	0.09%
Shockwave Medical, Inc.	1.000	8/15/2028	1,700,000	1,720,400	0.08%
Ionis Pharmaceuticals, Inc.	1.750	6/15/2028	1,735,000	1,700,300	0.08%
Southern Co.	3.875	12/15/2025	1,675,000	1,647,363	0.08%
ON Semiconductor Corp.	0.000	5/1/2027	850,000	1,610,325	0.08%
Airbnb, Inc.	0.000	3/15/2026	1,775,000	1,555,788	0.08%
Sea Ltd.	0.250	9/15/2026	1,940,000	1,537,450	0.08%
Etsy, Inc.	0.250	6/15/2028	1,953,000	1,491,116	0.07%
Enphase Energy, Inc.	0.000	3/1/2028	1,745,000	1,465,800	0.07%
Snap, Inc.	0.125	3/1/2028	1,901,000	1,340,370	0.07%
Ford Motor Co.	0.000	3/15/2026	1,291,000	1,259,371	0.06%
Insulet Corp.	0.375	9/1/2026	1,087,000	1,147,872	0.06%
Nexi SpA	1.750	4/24/2027	1,200,000	1,144,174	0.06%
DraftKings Holdings, Inc.	0.000	3/15/2028	1,370,000	1,036,405	0.05%
Ascendis Pharma AS	2.250	4/1/2028	1,088,000	1,009,120	0.05%
ON Semiconductor Corp.	0.500	3/1/2029	665,000	759,430	0.04%
Sea Ltd.	2.375	12/1/2025	560,000	521,360	0.03%
Etsy, Inc.	0.125	10/1/2026	445,000	482,825	0.02%
Maxon Solar Technologies Ltd.	6.500	7/15/2025	411,000	467,718	0.02%
Fluor Corp.	1.125	8/15/2029	345,000	347,760	0.02%
Royal Caribbean Cruises Ltd.	6.000	8/15/2025	164,000	344,643	0.02%
BILL Holdings, Inc.	0.000	12/1/2025	325,000	333,734	0.02%
Carnival Corp.	5.750	12/1/2027	225,000	331,069	0.02%
CONVERTIBLE PREFERRED STOCKS					
Fluor Corp.	6.500		74	120,250	0.01%
CORPORATE BONDS					
Zorlu Yenilenebilir Enerji AS	9.000	6/1/2026	14,395,000	13,388,502	0.65%
Energian Israel Finance Ltd.	5.875	3/30/2031	14,464,000	12,742,784	0.62%
Teva Pharmaceutical Finance Netherlands II BV	4.375	5/9/2030	12,885,000	12,084,035	0.59%
Energo-Pro AS	8.500	2/4/2027	10,880,000	10,498,221	0.51%
Electricite de France SA	9.125	3/15/2033	9,985,000	10,444,185	0.51%
Network i2i Ltd.	3.975	12/31/2099	11,320,000	10,357,259	0.51%

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BBVA Bancomer SA	8.450	6/29/2038	9,215,000	9,219,798	0.45%
Dah Sing Bank Ltd.	3.000	11/2/2031	9,230,000	8,028,395	0.39%
Continuum Energy Aura Pte. Ltd.	9.500	2/24/2027	8,080,000	8,025,322	0.39%
Tullow Oil PLC	10.250	5/15/2026	9,259,000	7,629,786	0.37%
Charles Schwab Corp.	4.000	6/1/2026	8,731,000	7,552,577	0.37%
Carnival Corp.	5.750	3/1/2027	7,840,000	7,365,555	0.36%
International Airport Finance SA	12.000	3/15/2033	7,594,398	7,119,748	0.35%
Banca Monte dei Paschi di Siena SpA	1.875	1/9/2026	7,040,000	6,871,086	0.34%
Hightower Holding LLC	6.750	4/15/2029	6,993,000	6,086,790	0.30%
International Airport Finance SA	12.000	3/15/2033	6,181,148	5,794,826	0.28%
Greenko Dutch BV	3.850	3/29/2026	6,227,500	5,613,842	0.27%
Axian Telecom	7.375	2/16/2027	6,180,000	5,601,552	0.27%
Danske Bank AS	7.000	6/26/2025	5,785,000	5,497,601	0.27%
OT Merger Corp.	7.875	10/15/2029	8,190,000	5,361,195	0.26%
Edison International	5.375	3/15/2026	6,027,000	5,324,752	0.26%
BPCE SA	1.500	1/13/2042	5,600,000	5,270,350	0.26%
FS Luxembourg Sarl	10.000	12/15/2025	4,940,000	5,075,537	0.25%
Brandywine Operating Partnership LP	3.950	11/15/2027	6,070,000	4,995,760	0.24%
Danske Bank AS	4.375	5/18/2026	5,833,000	4,972,633	0.24%
Lorca Telecom Bondco SA	4.000	9/18/2027	4,810,000	4,824,547	0.24%
AXA SA	8.600	12/15/2030	3,950,000	4,761,235	0.23%
Nykredit Realkredit AS	4.000	7/17/2028	4,425,000	4,702,536	0.23%
Midcap Financial Issuer Trust	6.500	5/1/2028	5,230,000	4,654,700	0.23%
AIB Group plc	5.250	10/9/2024	4,415,000	4,505,439	0.22%
IMA Industria Macchine Automatiche SpA	3.750	1/15/2028	4,630,000	4,487,412	0.22%
Clydesdale Acquisition Holdings, Inc.	8.750	4/15/2030	4,880,000	4,413,127	0.22%
Catalent Pharma Solutions, Inc.	2.375	3/1/2028	4,840,000	4,381,224	0.21%
Edison International	5.000	12/15/2026	4,993,000	4,293,980	0.21%
Societe Generale SA	4.750	5/26/2026	5,130,000	4,172,434	0.20%
Borets Finance DAC	6.000	9/17/2026	6,885,000	4,131,000	0.20%
Virgin Media Vendor Financing Notes III DAC	4.875	7/15/2028	3,770,000	3,916,183	0.19%
AssuredPartners, Inc.	5.625	1/15/2029	4,384,000	3,808,210	0.19%
Embraer Netherlands Finance BV	7.000	7/28/2030	3,500,000	3,547,229	0.17%
BNP Paribas SA	7.375	8/19/2025	3,600,000	3,527,820	0.17%
Ovintiv, Inc.	7.100	7/15/2053	3,360,000	3,476,957	0.17%
Bellis Acquisition Co. PLC	4.500	2/16/2026	3,125,000	3,463,904	0.17%
Ecopetrol SA	4.625	11/2/2031	4,360,000	3,444,407	0.17%
Carnival Corp.	6.000	5/1/2029	3,741,000	3,386,030	0.17%
Pacific Gas & Electric Co.	6.700	4/1/2053	3,475,000	3,378,586	0.17%
Dufry One BV	3.375	4/15/2028	3,455,000	3,352,292	0.16%
Banca Transilvania SA	8.875	4/27/2027	2,970,000	3,335,816	0.16%
Adams Homes, Inc.	7.500	2/15/2025	3,378,000	3,313,438	0.16%
Hawaiian Brand Intellectual Property Ltd./HawaiianMiles Loyalty Ltd.	5.750	1/20/2026	3,551,396	3,286,561	0.16%
Castor SpA	6.000	2/15/2029	3,510,000	3,269,262	0.16%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
ReNew Wind Energy AP2/ReNew Power Pvt Ltd. other 9 Subsidiaries	4.500	7/14/2028	3,880,000	3,261,132	0.16%
Stillwater Mining Co.	4.500	11/16/2029	4,140,000	3,260,250	0.16%
Termocandelaria Power Ltd.	7.875	1/30/2029	3,472,775	3,238,363	0.16%
Energo-Pro AS	8.500	2/4/2027	3,250,000	3,135,958	0.15%
Kosmos Energy Ltd.	7.500	3/1/2028	3,550,000	3,124,355	0.15%
Studio City Finance Ltd.	5.000	1/15/2029	4,115,000	3,083,781	0.15%
Frontier Communications Holdings LLC	6.000	1/15/2030	4,130,000	3,051,125	0.15%
Telecom Argentina SA	8.000	7/18/2026	3,230,000	3,034,330	0.15%
UBS Group AG	2.875	4/2/2032	3,100,000	3,002,903	0.15%
STL Holding Co. LLC	7.500	2/15/2026	3,201,000	2,983,453	0.15%
Lloyds Banking Group PLC	8.500	9/27/2027	2,475,000	2,960,502	0.14%
HUB International Ltd.	5.625	12/1/2029	3,325,000	2,933,010	0.14%
Belfius Bank SA	3.625	4/16/2025	3,600,000	2,926,216	0.14%
Aegea Finance Sarl	6.750	5/20/2029	3,125,000	2,926,195	0.14%
CSN Resources SA	5.875	4/8/2032	3,610,000	2,919,534	0.14%
SAN Miguel Industrias Pet SA/NG PET R&P Latin America SA	3.500	8/2/2028	3,425,000	2,885,534	0.14%
Argentum Netherlands BV for Swiss Re Ltd.	5.524	8/15/2027	3,300,000	2,871,000	0.14%
AI Candelaria Spain SA	5.750	6/15/2033	3,910,000	2,860,909	0.14%
Huarong Finance 2017 Co. Ltd.	4.750	4/27/2027	3,575,000	2,797,438	0.14%
OTP Bank Nyrt	2.875	7/15/2029	2,706,000	2,787,540	0.14%
Unicaja Banco SA	7.250	11/15/2027	2,500,000	2,784,135	0.14%
La Banque Postale SA	0.750	8/2/2032	3,100,000	2,777,401	0.14%
BAWAG Group AG	2.375	3/26/2029	2,700,000	2,769,063	0.14%
Forvia SE	2.750	2/15/2027	2,805,000	2,767,859	0.14%
Forvia SE	2.375	6/15/2027	2,875,000	2,767,100	0.14%
House of HR Group BV	9.000	11/3/2029	2,535,000	2,708,751	0.13%
Deutsche Bank AG	4.500	11/30/2026	3,400,000	2,697,803	0.13%
Castellum AB	3.125	12/2/2026	3,360,000	2,659,695	0.13%
TeamSystem SpA	7.413	2/15/2028	2,420,000	2,594,869	0.13%
Canary Wharf Group Investment Holdings PLC	2.625	4/23/2025	2,500,000	2,581,296	0.13%
TMNL Holding BV	3.750	1/15/2029	2,685,000	2,568,683	0.13%
Daimler Truck Finance North America LLC	6.268	4/5/2024	2,500,000	2,504,184	0.12%
Nexi SpA	1.625	4/30/2026	2,495,000	2,492,400	0.12%
Telecom Argentina SA	8.000	7/18/2026	2,540,000	2,386,129	0.12%
Bank of Ireland Group PLC	7.594	12/6/2032	1,900,000	2,363,859	0.12%
Intesa Sanpaolo SpA	4.198	6/1/2032	3,100,000	2,363,384	0.12%
BCPE Ulysses Intermediate, Inc.	7.750	4/1/2027	2,528,000	2,333,486	0.11%
PennyMac Financial Services, Inc.	5.750	9/15/2031	2,748,000	2,309,985	0.11%
Itelyum Regeneration SpA	4.625	10/1/2026	2,275,000	2,306,796	0.11%
LBM Acquisition LLC	6.250	1/15/2029	2,554,000	2,228,573	0.11%
Huarong Finance 2019 Co. Ltd.	3.750	5/29/2024	2,336,000	2,213,360	0.11%
HSBC Holdings plc	2.804	5/24/2032	2,760,000	2,207,176	0.11%
Teva Pharmaceutical Finance Netherlands II BV	7.875	9/15/2031	1,940,000	2,201,039	0.11%
Danske Bank AS	1.621	9/11/2026	2,400,000	2,185,423	0.11%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
VistaJet Malta Finance PLC/Vista Management Holding, Inc.	6.375	2/1/2030	2,663,000	2,181,735	0.11%
Credit Agricole SA	7.500	6/23/2026	1,800,000	2,153,111	0.11%
UBS Group AG	9.016	11/15/2033	1,775,000	2,150,113	0.11%
Standard Chartered PLC	7.141	1/30/2027	2,300,000	2,121,857	0.10%
Punch Finance PLC	6.125	6/30/2026	1,920,000	2,119,102	0.10%
Piraeus Financial Holdings SA	5.500	2/19/2030	2,090,000	2,093,444	0.10%
UBS Group AG	7.750	3/1/2029	1,675,000	2,047,137	0.10%
Permanent TSB Group Holdings PLC	3.000	8/19/2031	2,115,000	2,006,726	0.10%
Cemex SAB de CV	9.125	3/14/2028	1,890,000	1,967,987	0.10%
Viking Cruises Ltd.	9.125	7/15/2031	1,900,000	1,962,961	0.10%
Banque Federative du Credit Mutuel SA	3.875	6/16/2032	1,900,000	1,945,880	0.10%
Deutsche Bank AG	4.875	12/1/2032	2,155,000	1,889,772	0.09%
HSBC Holdings PLC	6.000	5/22/2027	2,105,000	1,883,509	0.09%
Michaels Cos., Inc.	7.875	5/1/2029	2,717,000	1,883,424	0.09%
Banca Monte dei Paschi di Siena SpA	2.625	4/28/2025	1,825,000	1,865,151	0.09%
Freedom Mortgage Corp.	7.625	5/1/2026	2,020,000	1,857,939	0.09%
Altice France SA	5.125	7/15/2029	2,628,000	1,857,682	0.09%
Alpha Bank SA	6.875	6/27/2029	1,700,000	1,839,599	0.09%
Daimler Truck Finance Canada, Inc.	1.850	12/15/2023	2,500,000	1,831,009	0.09%
Barclays PLC	5.875	9/15/2024	1,525,000	1,784,564	0.09%
Wynn Macau Ltd.	5.625	8/26/2028	2,015,000	1,778,124	0.09%
Bank Leumi Le-Israel BM	7.129	7/18/2033	1,800,000	1,776,600	0.09%
Goldstory SAS	5.375	3/1/2026	1,700,000	1,774,269	0.09%
BNP Paribas SA	4.625	2/25/2031	2,410,000	1,759,541	0.09%
Petroleos Mexicanos	8.750	6/2/2029	1,920,000	1,712,038	0.08%
Hammerson Ireland Finance DAC	1.750	6/3/2027	1,880,000	1,706,847	0.08%
Allianz SE	3.500	12/31/2099	2,000,000	1,675,360	0.08%
Wintershall Dea Finance 2 BV	3.000	7/20/2028	1,900,000	1,643,062	0.08%
Millicom International Cellular SA	5.125	1/15/2028	1,791,000	1,623,792	0.08%
Societe Generale SA	9.375	11/22/2027	1,630,000	1,620,787	0.08%
JSW Steel Ltd.	5.050	4/5/2032	1,980,000	1,608,180	0.08%
IHS Holding Ltd.	5.625	11/29/2026	1,865,000	1,603,415	0.08%
KazMunayGas National Co. JSC	6.375	10/24/2048	1,900,000	1,584,676	0.08%
Banca Comerciala Romana SA	7.625	5/19/2027	1,400,000	1,584,477	0.08%
Petroleos Mexicanos	7.690	1/23/2050	2,355,000	1,574,076	0.08%
Silknet JSC	8.375	1/31/2027	1,600,000	1,568,000	0.08%
Leviathan Bond Ltd.	6.750	6/30/2030	1,670,000	1,563,120	0.08%
AIA Group Ltd.	0.880	9/9/2033	1,775,000	1,549,640	0.08%
Sasol Financing USA LLC	5.500	3/18/2031	1,935,000	1,548,688	0.08%
Network i2i Ltd.	5.650	1/15/2025	1,590,000	1,546,275	0.08%
Aeropuertos Dominicanos Siglo XXI SA	6.750	3/30/2029	1,578,000	1,530,660	0.07%
Eurobank Ergasias Services & Holdings SA	10.000	12/6/2032	1,335,000	1,523,607	0.07%
Braskem Netherlands Finance BV	7.250	2/13/2033	1,590,000	1,505,903	0.07%
Barclays PLC	6.375	12/15/2025	1,350,000	1,504,787	0.07%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Brandywine Operating Partnership LP	7.550	3/15/2028	1,570,000	1,471,824	0.07%
Lorca Telecom Bondco SA	4.000	9/18/2027	1,460,000	1,464,415	0.07%
Novo Banco SA	9.875	12/1/2033	1,300,000	1,462,831	0.07%
Hanesbrands, Inc.	9.000	2/15/2031	1,430,000	1,436,635	0.07%
BNP Paribas SA	6.625	3/25/2024	1,450,000	1,432,020	0.07%
Wynn Macau Ltd.	5.125	12/15/2029	1,730,000	1,415,881	0.07%
BPCE SA	4.500	1/13/2033	1,300,000	1,406,419	0.07%
BNP Paribas SA	1.125	1/15/2032	1,500,000	1,402,813	0.07%
NCL Corp. Ltd.	7.750	2/15/2029	1,471,000	1,397,453	0.07%
Credit Agricole SA	7.250	9/23/2028	1,300,000	1,397,287	0.07%
LFS Topco LLC	5.875	10/15/2026	1,604,000	1,387,439	0.07%
Greenko Power II Ltd.	4.300	12/13/2028	1,599,938	1,383,651	0.07%
Millicom International Cellular SA	6.250	3/25/2029	1,512,000	1,382,859	0.07%
Adani Ports & Special Economic Zone Ltd.	4.375	7/3/2029	1,735,000	1,381,989	0.07%
Energian Israel Finance Ltd.	8.500	9/30/2033	1,350,000	1,366,875	0.07%
Far East Horizon Ltd.	3.375	2/18/2025	1,585,000	1,355,175	0.07%
KBC Group NV	4.250	10/24/2025	1,400,000	1,326,432	0.06%
MajorDrive Holdings IV LLC	6.375	6/1/2029	1,600,000	1,318,496	0.06%
Ontario Gaming GTA LP	8.000	8/1/2030	1,290,000	1,303,919	0.06%
Itelyum Regeneration Spa	4.625	10/1/2026	1,265,000	1,282,680	0.06%
Iliad Holding SASU	5.625	10/15/2028	1,250,000	1,275,953	0.06%
Virgin Media Secured Finance plc	4.125	8/15/2030	1,285,000	1,267,678	0.06%
Adani Ports & Special Economic Zone Ltd.	4.000	7/30/2027	1,520,000	1,266,098	0.06%
HSBC Holdings plc	4.600	12/17/2030	1,635,000	1,264,715	0.06%
HSBC Holdings PLC	6.364	11/16/2032	1,135,000	1,260,805	0.06%
Emeria SASU	7.750	3/31/2028	1,260,000	1,253,727	0.06%
HSB Group, Inc.	6.480	7/15/2027	1,360,000	1,245,778	0.06%
MHP Lux SA	6.250	9/19/2029	2,290,000	1,213,700	0.06%
Banco Santander SA	6.575	5/24/2024	1,200,000	1,204,846	0.06%
Kernel Holding SA	6.500	10/17/2024	1,685,000	1,179,500	0.06%
NWD Finance BVI Ltd.	4.125	3/10/2028	2,355,000	1,146,296	0.06%
Far East Horizon Ltd.	2.625	3/3/2024	1,210,000	1,127,125	0.06%
Societe Generale SA	6.691	1/10/2034	1,105,000	1,126,020	0.06%
Q-Park Holding I BV	5.803	3/1/2026	1,060,000	1,123,205	0.05%
Midcap Financial Issuer Trust	5.625	1/15/2030	1,389,000	1,118,145	0.05%
CaixaBank SA	5.250	3/23/2026	1,200,000	1,113,582	0.05%
Iliad Holding SASU	5.125	10/15/2026	1,055,000	1,099,871	0.05%
Morgan Stanley	3.000	2/7/2024	1,500,000	1,097,583	0.05%
Banco de Credito Social Cooperativo SA	1.750	3/9/2028	1,200,000	1,091,776	0.05%
Investment Energy Resources Ltd.	6.250	4/26/2029	1,145,000	1,070,575	0.05%
Castor SpA	8.776	2/15/2029	1,030,000	1,050,226	0.05%
Credit Agricole SA	4.750	3/23/2029	1,320,000	1,032,372	0.05%
Canary Wharf Group Investment Holdings PLC	3.375	4/23/2028	1,243,000	1,007,530	0.05%
VTR Comunicaciones SpA	4.375	4/15/2029	1,635,000	1,002,196	0.05%
Melco Resorts Finance Ltd.	5.750	7/21/2028	1,135,000	999,527	0.05%

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Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Bulgarian Energy Holding EAD	2.450	7/22/2028	1,060,000	966,942	0.05%
AIA Group Ltd.	2.700	4/7/2026	1,080,000	934,740	0.05%
Unicaja Banco SA	4.875	11/18/2026	1,200,000	934,578	0.05%
Tullow Oil PLC	10.250	5/15/2026	1,124,000	926,221	0.05%
Vedanta Resources Finance II PLC	13.875	1/21/2024	1,085,000	925,791	0.05%
Nexi SpA	2.125	4/30/2029	1,000,000	924,517	0.05%
Pacific Gas & Electric Co.	6.750	1/15/2053	915,000	888,028	0.04%
CSC Holdings LLC	4.625	12/1/2030	1,660,000	868,525	0.04%
BAWAG Group AG	1.875	9/23/2030	900,000	813,113	0.04%
TeamSystem SpA	7.413	2/15/2028	750,000	804,195	0.04%
Altice France SA	5.500	10/15/2029	1,100,000	791,469	0.04%
BNP Paribas SA	2.500	3/31/2032	800,000	781,185	0.04%
YPF SA	6.950	7/21/2027	915,000	772,461	0.04%
Canary Wharf Group Investment Holdings PLC	1.750	4/7/2026	1,010,000	765,299	0.04%
Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal	0.625	6/21/2027	800,000	752,947	0.04%
CaixaBank SA	5.250	3/23/2026	800,000	742,388	0.04%
Alfa Desarrollo SpA	4.550	9/27/2051	1,019,947	737,021	0.04%
Canadian Imperial Bank of Commerce	3.290	1/15/2024	1,000,000	734,220	0.04%
BNP Paribas SA	8.500	8/14/2028	730,000	727,445	0.04%
Carnival Corp.	10.500	6/1/2030	670,000	713,681	0.03%
UBS Group AG	4.875	2/12/2027	830,000	692,220	0.03%
Dufry One BV	2.000	2/15/2027	715,000	685,336	0.03%
Lamar Funding Ltd.	3.958	5/7/2025	695,000	662,802	0.03%
Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp.	4.250	2/1/2027	711,000	642,587	0.03%
HSBC Holdings plc	4.750	7/4/2029	690,000	628,838	0.03%
Intesa Sanpaolo SpA	6.625	6/20/2033	630,000	623,036	0.03%
Empresa Nacional del Petroleo	5.250	11/6/2029	635,000	603,543	0.03%
Q-Park Holding I BV	5.795	3/31/2026	540,000	572,199	0.03%
Country Garden Holdings Co. Ltd.	3.300	1/12/2031	7,485,000	571,106	0.03%
Verisure Holding AB	3.875	7/15/2026	555,000	565,015	0.03%
AI Candelaria Spain SA	5.750	6/15/2033	764,000	559,011	0.03%
Inkia Energy Ltd.	5.875	11/9/2027	542,000	518,965	0.03%
AmeriGas Partners LP/AmeriGas Finance Corp.	9.375	6/1/2028	500,000	512,515	0.03%
AXA SA	6.379	12/14/2036	475,000	508,149	0.02%
Caesars Entertainment, Inc.	8.125	7/1/2027	500,000	507,690	0.02%
Bank of Montreal	5.909	3/8/2024	500,000	500,628	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	5.936	9/29/2023	500,000	499,857	0.02%
Huarong Finance II Co. Ltd.	4.875	11/22/2026	600,000	492,000	0.02%
Standard Chartered plc	6.301	1/9/2029	485,000	489,557	0.02%
Royal Caribbean Cruises Ltd.	5.500	8/31/2026	500,000	478,940	0.02%
ARD Finance SA	5.000	6/30/2027	576,347	474,471	0.02%
VistaJet Malta Finance PLC/Vista Management Holding, Inc.	9.500	6/1/2028	513,000	473,397	0.02%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Galaxy Pipeline Assets Bidco Ltd.	2.160	3/31/2034	560,647	470,603	0.02%
Country Garden Holdings Co. Ltd.	3.875	10/22/2030	6,215,000	458,667	0.02%
Coherent Corp.	5.000	12/15/2029	500,000	444,100	0.02%
Enbridge, Inc.	5.965	2/16/2024	435,000	435,321	0.02%
Standard Chartered PLC	6.296	7/6/2034	420,000	419,355	0.02%
Verisure Holding AB	3.875	7/15/2026	410,000	417,398	0.02%
Verisure Midholding AB	5.250	2/15/2029	440,000	413,610	0.02%
Kallpa Generacion SA	4.875	5/24/2026	430,000	412,800	0.02%
CSN Resources SA	4.625	6/10/2031	540,000	410,270	0.02%
Ecopetrol SA	8.875	1/13/2033	400,000	405,580	0.02%
OTP Bank Nyrt	7.500	5/25/2027	400,000	402,500	0.02%
MDGH GMTN RSC Ltd.	5.500	4/28/2033	381,000	392,457	0.02%
Aeropuerto Internacional de Tocumen SA	5.125	8/11/2061	520,000	389,917	0.02%
Country Garden Holdings Co. Ltd.	4.800	8/6/2030	4,900,000	382,200	0.02%
FinecoBank Banca Fineco SpA	5.875	12/31/2099	360,000	374,610	0.02%
VW Credit Canada, Inc.	1.200	9/25/2023	500,000	369,200	0.02%
Starbucks Corp.	5.755	2/14/2024	355,000	355,007	0.02%
Spirit AeroSystems, Inc.	9.375	11/30/2029	335,000	347,699	0.02%
Aegea Finance Sarl	6.750	5/20/2029	360,000	337,098	0.02%
Bancolombia SA	4.625	12/18/2029	380,000	335,547	0.02%
Danske Bank AS	5.375	1/12/2024	325,000	323,764	0.02%
America Movil SAB de CV	9.500	1/27/2031	5,710,000	321,680	0.02%
QNB Finance Ltd.	1.375	1/26/2026	356,000	321,511	0.02%
Teva Pharmaceutical Finance Netherlands II BV	4.500	3/1/2025	298,000	318,141	0.02%
Bulgarian Energy Holding EAD	2.450	7/22/2028	340,000	310,151	0.02%
Adani Ports & Special Economic Zone Ltd.	3.100	2/2/2031	450,000	310,065	0.02%
Earthstone Energy Holdings LLC	8.000	4/15/2027	300,000	306,000	0.01%
Aegon NV	3.939	10/15/2023	400,000	301,800	0.01%
Verisure Holding AB	3.250	2/15/2027	308,000	300,165	0.01%
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.250	8/15/2027	350,000	297,749	0.01%
BNP Paribas SA	2.500	3/31/2032	300,000	292,944	0.01%
Greenko Power II Ltd.	4.300	12/13/2028	333,900	288,762	0.01%
Verisure Midholding AB	5.250	2/15/2029	306,000	287,647	0.01%
REC Ltd.	5.625	4/11/2028	275,000	271,313	0.01%
Signal Parent, Inc.	6.125	4/1/2029	397,000	258,050	0.01%
CT Trust	5.125	2/3/2032	305,000	251,055	0.01%
Israel Discount Bank Ltd.	5.375	1/26/2028	255,000	250,075	0.01%
IHS Holding Ltd.	6.250	11/29/2028	310,000	249,519	0.01%
Banco do Brasil SA	6.250	4/18/2030	250,000	248,233	0.01%
Bioceanico Sovereign Certificate Ltd.	0.010	6/5/2034	351,777	248,133	0.01%
Vmed O2 U.K. Financing I PLC	4.250	1/31/2031	300,000	245,431	0.01%
EIG Pearl Holdings Sarl	3.545	8/31/2036	290,000	240,700	0.01%
Frontier Communications Holdings LLC	5.875	10/15/2027	250,000	227,682	0.01%
OCP SA	3.750	6/23/2031	275,000	226,579	0.01%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Range Resources Corp.	4.750	2/15/2030	250,000	225,743	0.01%
Cinemark USA, Inc.	5.250	7/15/2028	250,000	222,060	0.01%
Prosus NV	3.257	1/19/2027	245,000	220,024	0.01%
Banco de Credito del Peru SA	3.125	7/1/2030	236,000	219,134	0.01%
VEON Holdings BV	3.375	11/25/2027	305,000	208,925	0.01%
Ecopetrol SA	8.625	1/19/2029	200,000	203,932	0.01%
SK Hynix, Inc.	6.375	1/17/2028	200,000	202,643	0.01%
Greensaif Pipelines Bidco Sarl	6.510	2/23/2042	200,000	202,482	0.01%
Greensaif Pipelines Bidco Sarl	6.129	2/23/2038	200,000	200,766	0.01%
Inversiones CMPC SA	3.850	1/13/2030	225,000	200,203	0.01%
OTP Bank Nyrt	8.750	5/15/2033	200,000	199,500	0.01%
AIA Group Ltd.	3.200	9/16/2040	270,000	195,160	0.01%
Transnet SOC Ltd.	8.250	2/6/2028	200,000	194,200	0.01%
Braskem Netherlands Finance BV	7.250	2/13/2033	200,000	189,422	0.01%
Rumo Luxembourg Sarl	5.250	1/10/2028	200,000	187,556	0.01%
Energian Israel Finance Ltd.	5.375	3/30/2028	205,000	186,263	0.01%
EIG Pearl Holdings Sarl	4.387	11/30/2046	240,000	181,036	0.01%
Ooredoo International Finance Ltd.	2.625	4/8/2031	205,000	173,768	0.01%
Adani Ports & Special Economic Zone Ltd.	4.200	8/4/2027	200,000	167,506	0.01%
Huarong Finance II Co. Ltd.	4.625	6/3/2026	200,000	165,452	0.01%
CMB International Leasing Management Ltd.	2.750	8/12/2030	200,000	163,436	0.01%
Huarong Finance 2017 Co. Ltd.	4.750	4/27/2027	200,000	156,500	0.01%
SK Hynix, Inc.	2.375	1/19/2031	200,000	155,443	0.01%
Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal	2.125	6/21/2052	200,000	152,178	0.01%
Empresa Nacional de Telecomunicaciones SA	3.050	9/14/2032	195,000	151,125	0.01%
VEON Holdings BV	3.375	11/25/2027	220,000	150,700	0.01%
General Motors Financial of Canada Ltd.	3.250	11/7/2023	200,000	147,369	0.01%
Termocandelaria Power Ltd.	7.875	1/30/2029	155,000	144,537	0.01%
OCP SA	5.125	6/23/2051	200,000	140,860	0.01%
Adani Ports & Special Economic Zone Ltd.	3.828	2/2/2032	200,000	140,820	0.01%
Empresa Nacional de Telecomunicaciones SA	3.050	9/14/2032	178,000	137,950	0.01%
Energian Israel Finance Ltd.	4.500	3/30/2024	118,000	116,696	0.01%
Country Garden Holdings Co. Ltd.	3.125	10/22/2025	1,235,000	109,668	0.01%
Energian Israel Finance Ltd.	4.875	3/30/2026	116,000	108,767	0.01%
VTR Comunicaciones SpA	5.125	1/15/2028	160,000	99,038	0.00%
Banco de Credito del Peru SA	3.250	9/30/2031	110,000	98,184	0.00%
Ceska sporitelna AS	0.500	9/13/2028	100,000	89,594	0.00%
Shutterfly Finance LLC	9.750	10/1/2027	78,699	77,912	0.00%
Petroleos Mexicanos	7.690	1/23/2050	55,000	36,762	0.00%
Petroleos de Venezuela SA	6.000	5/16/2024	290,000	18,560	0.00%
Petroleos de Venezuela SA	9.000	11/17/2021	125,000	7,336	0.00%
Crelan SA	5.750	1/26/2028	0.00	0.00	0.00%
Gtlk Europe Capital DAC	4.800	2/26/2028	620,000	0.00	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
FOREIGN CURRENCY					
EURO CURRENCY			3,576,436	3,878,111	0.19%
CANADIAN DOLLAR			116,558	86,262	0.00%
ARGENTINE PESO			20,406,718	58,310	0.00%
POUND STERLING			12,909	16,354	0.00%
SOUTH AFRICAN RAND			143,565	7,602	0.00%
BRAZILIAN REAL			21,609	4,364	0.00%
INDONESIAN RUPIAH			60,581,250	3,978	0.00%
PERUVIAN NOUVEAU SOL			12,798	3,463	0.00%
JAPANESE YEN			3	0.02	0.00%
CHILEAN PESO			1	0.00	0.00%
HUNGARIAN FORINT			0.72	0.00	0.00%
COLOMBIAN PESO			0.90	0.00	0.00%
MEXICAN PESO (NEW)			0.04	0.00	0.00%
AUSTRALIAN DOLLAR			(61)	(39)	0.00%
FOREIGN GOVERNMENT OBLIGATIONS					
Brazil Notas do Tesouro Nacional	10.000	1/1/2031	89,197,000	17,122,992	0.84%
North Macedonia Government International Bonds	6.960	3/13/2027	9,510,000	10,620,920	0.52%
Colombia Government International Bonds	5.000	6/15/2045	8,240,000	5,774,432	0.28%
Angolan Government International Bonds	8.750	4/14/2032	6,825,000	5,596,500	0.27%
Benin Government International Bonds	4.950	1/22/2035	6,805,000	5,165,304	0.25%
Gabon Government International Bonds	6.950	6/16/2025	5,975,000	5,013,503	0.25%
Korea Development Bank	5.556	3/9/2024	5,000,000	4,992,535	0.24%
Colombia TES	7.000	6/30/2032	22,810,400,000	4,463,171	0.22%
Agricultural Development Bank of China	2.960	4/17/2030	31,590,000	4,402,453	0.22%
Republic of South Africa Government Bonds	8.000	1/31/2030	91,100,000	4,317,904	0.21%
Colombia Government International Bonds	5.625	2/26/2044	5,615,000	4,246,823	0.21%
Hungary Government Bonds	3.000	8/21/2030	1,878,970,000	4,127,822	0.20%
Bonos de la Tesoreria de la Republica en pesos	4.700	9/1/2030	3,720,000,000	4,127,659	0.20%
Republic of Poland Government Bonds	3.750	5/25/2027	17,865,000	4,105,447	0.20%
Czech Republic Government Bonds	2.500	8/25/2028	93,770,000	3,855,014	0.19%
Romanian Government International Bonds	2.625	12/2/2040	5,685,000	3,791,188	0.19%
Thailand Government Bonds	1.600	6/17/2035	151,370,000	3,787,183	0.19%
Romanian Government International Bonds	2.875	4/13/2042	5,455,000	3,646,679	0.18%
Sri Lanka Government International Bonds	6.850	3/14/2024	7,419,000	3,411,603	0.17%
Indonesia Treasury Bonds	7.000	9/15/2030	50,229,000,000	3,410,790	0.17%
Quebec T-Bills	4.162	9/15/2023	4,345,000	3,209,010	0.16%
Mexico Bonos	5.750	3/5/2026	60,046,000	3,187,645	0.16%
Uruguay Government International Bonds	4.375	12/15/2028	114,104,919	3,175,238	0.16%
Benin Government International Bonds	4.875	1/19/2032	3,535,000	2,855,718	0.14%
Argentina Government International Bonds	3.625	7/9/2035	9,539,724	2,817,641	0.14%
Ontario T-Bills	4.270	9/27/2023	3,650,000	2,691,140	0.13%
Brazil Notas do Tesouro Nacional	10.000	1/1/2027	13,099,000	2,611,509	0.13%
Ontario T-Bills	4.113	9/13/2023	3,500,000	2,585,604	0.13%
Brazil Notas do Tesouro Nacional	10.000	1/1/2025	12,829,000	2,569,799	0.13%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Sri Lanka Government International Bonds	5.750	4/18/2023	5,407,000	2,500,413	0.12%
Ontario T-Bills	4.528	10/18/2023	3,000,000	2,205,371	0.11%
Ontario T-Bills	4.396	4/17/2024	3,000,000	2,150,120	0.11%
Ivory Coast Government International Bonds	5.875	10/17/2031	2,050,000	1,856,137	0.09%
Province of British Columbia Principal STRIPS	0.000	9/8/2023	2,500,000	1,849,436	0.09%
City of Quebec	2.600	9/26/2023	2,500,000	1,847,338	0.09%
Quebec T-Bills	4.282	9/29/2023	2,500,000	1,842,790	0.09%
Mexico Government International Bonds	4.400	2/12/2052	2,342,000	1,801,575	0.09%
Peruvian Government International Bonds	2.783	1/23/2031	2,078,000	1,760,581	0.09%
Turkey Government International Bonds	9.875	1/15/2028	1,605,000	1,695,281	0.08%
Saudi Government International Bonds	5.000	1/18/2053	1,825,000	1,617,961	0.08%
Oman Government International Bonds	6.000	8/1/2029	1,555,000	1,562,097	0.08%
Qatar Government International Bonds	4.400	4/16/2050	1,775,000	1,558,787	0.08%
Dominican Republic International Bonds	4.875	9/23/2032	1,795,000	1,520,719	0.07%
Saudi Government International Bonds	5.000	4/17/2049	1,672,000	1,487,164	0.07%
Russian Foreign Bonds - EuroBonds	5.100	3/28/2035	3,600,000	1,431,000	0.07%
Hungary Government International Bonds	5.250	6/16/2029	1,405,000	1,372,584	0.07%
Chile Government International Bonds	2.550	7/27/2033	1,655,000	1,327,787	0.06%
Indonesia Treasury Bonds	7.500	6/15/2035	18,530,000,000	1,308,877	0.06%
Egypt Government International Bonds	8.500	1/31/2047	2,273,000	1,200,144	0.06%
Hungary Government International Bonds	7.625	3/29/2041	1,064,000	1,173,911	0.06%
Mexico Bonos	8.500	11/18/2038	21,183,000	1,150,744	0.06%
Saudi Government International Bonds	5.500	10/25/2032	1,100,000	1,134,298	0.06%
Turkey Government International Bonds	9.125	7/13/2030	1,105,000	1,125,045	0.06%
Colombia Government International Bonds	3.000	1/30/2030	1,385,000	1,099,115	0.05%
Hungary Government International Bonds	5.500	6/16/2034	1,160,000	1,099,100	0.05%
Dominican Republic International Bonds	5.500	2/22/2029	1,105,000	1,031,408	0.05%
Ecuador Government International Bonds	3.500	7/31/2035	2,793,483	1,020,761	0.05%
Brazil Government International Bonds	4.750	1/14/2050	1,384,000	1,015,396	0.05%
Colombia Government International Bonds	3.125	4/15/2031	1,300,000	1,000,324	0.05%
Uruguay Government International Bonds	8.500	3/15/2028	36,655,000	942,730	0.05%
Egypt Government International Bonds	7.625	5/29/2032	1,560,000	894,513	0.04%
Egypt Government International Bonds	5.875	2/16/2031	1,625,000	881,563	0.04%
Hungary Government International Bonds	6.250	9/22/2032	860,000	866,450	0.04%
Mexico Government International Bonds	6.338	5/4/2053	812,000	810,437	0.04%
Republic of South Africa Government International Bonds	5.750	9/30/2049	1,140,000	804,715	0.04%
Mexico Government International Bonds	5.000	4/27/2051	950,000	804,282	0.04%
Ivory Coast Government International Bonds	4.875	1/30/2032	965,000	804,011	0.04%
Dominican Republic International Bonds	5.500	2/22/2029	840,000	784,057	0.04%
Ontario T-Bills	3.830	9/6/2023	1,000,000	739,465	0.04%
Colombia Government International Bonds	8.000	4/20/2033	705,000	728,857	0.04%
Republic of South Africa Government International Bonds	7.300	4/20/2052	825,000	695,647	0.03%
Panama Government International Bonds	4.500	4/1/2056	950,000	687,228	0.03%
North Macedonia Government International Bonds	3.675	6/3/2026	665,000	680,712	0.03%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Romanian Government International Bonds	2.875	4/13/2042	975,000	651,790	0.03%
Turkey Government International Bonds	9.375	3/14/2029	600,000	621,413	0.03%
Ecuador Government International Bonds	2.500	7/31/2040	1,839,000	599,179	0.03%
Argentina Government International Bonds	0.750	7/9/2030	1,751,088	585,340	0.03%
Bermuda Government International Bonds	4.750	2/15/2029	600,000	578,460	0.03%
State Agency of Roads of Ukraine	6.250	6/24/2030	2,175,000	567,653	0.03%
Romanian Government International Bonds	6.625	9/27/2029	475,000	536,957	0.03%
Ghana Government International Bonds	7.875	2/11/2035	1,183,000	519,680	0.03%
Dominican Republic International Bonds	5.875	1/30/2060	663,000	507,853	0.02%
Panama Government International Bonds	2.252	9/29/2032	661,000	500,629	0.02%
Emirate of Dubai Government International Bonds	3.900	9/9/2050	690,000	490,170	0.02%
Qatar Government International Bonds	4.817	3/14/2049	525,000	488,697	0.02%
Angolan Government International Bonds	8.750	4/14/2032	590,000	483,800	0.02%
Turkey Government International Bonds	5.250	3/13/2030	570,000	482,756	0.02%
City of Montreal	3.500	9/1/2023	650,000	481,044	0.02%
Turkey Government International Bonds	6.000	1/14/2041	590,000	454,005	0.02%
Egypt Government International Bonds	4.750	4/16/2026	570,000	431,667	0.02%
Romanian Government International Bonds	6.000	5/25/2034	438,000	427,598	0.02%
Turkey Government International Bonds	4.250	4/14/2026	455,000	418,837	0.02%
Turkey Government International Bonds	9.375	1/19/2033	400,000	417,096	0.02%
Oman Government International Bonds	6.750	10/28/2027	400,000	411,500	0.02%
Bonos de la Tesoreria de la Republica en pesos	5.300	11/1/2037	360,000,000	408,402	0.02%
Egypt Government International Bonds	7.300	9/30/2033	730,000	401,804	0.02%
Colombia Government International Bonds	7.500	2/2/2034	400,000	396,864	0.02%
Turkey Government International Bonds	4.875	10/9/2026	430,000	396,503	0.02%
Bermuda Government International Bonds	5.000	7/15/2032	400,000	383,400	0.02%
Saudi Government International Bonds	5.000	1/18/2053	400,000	354,622	0.02%
Turkey Government International Bonds	4.250	3/13/2025	350,000	335,013	0.02%
Colombia Government International Bonds	3.250	4/22/2032	437,000	326,975	0.02%
Chile Government International Bonds	3.100	5/7/2041	441,000	320,642	0.02%
Panama Government International Bonds	6.400	2/14/2035	300,000	307,367	0.02%
Bulgaria Government International Bonds	4.500	1/27/2033	285,000	305,431	0.01%
Romanian Government International Bonds	2.000	1/28/2032	379,000	303,899	0.01%
Costa Rica Government International Bonds	6.550	4/3/2034	300,000	301,875	0.01%
Dominican Republic International Bonds	6.000	2/22/2033	325,000	299,192	0.01%
Dominican Republic International Bonds	6.400	6/5/2049	350,000	292,329	0.01%
Gabon Government International Bonds	6.625	2/6/2031	400,000	289,700	0.01%
Saudi Government International Bonds	3.750	1/21/2055	395,000	282,386	0.01%
Bulgaria Government International Bonds	4.625	9/23/2034	250,000	269,258	0.01%
Ghana Government International Bonds	6.375	2/11/2027	619,000	267,030	0.01%
Republic of South Africa Government International Bonds	4.850	9/30/2029	299,000	263,120	0.01%
Ethiopia International Bonds	6.625	12/11/2024	400,000	261,000	0.01%
Dominican Republic International Bonds	6.000	2/22/2033	280,000	257,766	0.01%
Romanian Government International Bonds	7.625	1/17/2053	234,000	251,258	0.01%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Ukraine Government International Bonds	7.253	3/15/2035	905,000	239,771	0.01%
Egypt Government International Bonds	3.875	2/16/2026	325,000	233,341	0.01%
Saudi Government International Bonds	4.625	10/4/2047	255,000	215,929	0.01%
Sri Lanka Government International Bonds	7.550	3/28/2030	475,000	215,874	0.01%
Romanian Government International Bonds	6.625	2/17/2028	206,000	212,489	0.01%
Republic of South Africa Government International Bonds	5.875	6/22/2030	230,000	209,185	0.01%
Mexico Government International Bonds	6.350	2/9/2035	200,000	207,436	0.01%
Jordan Government International Bonds	7.750	1/15/2028	200,000	204,940	0.01%
Turkiye Ihracat Kredi Bankasi AS	9.375	1/31/2026	200,000	204,096	0.01%
Dominican Republic International Bonds	5.500	1/27/2025	205,000	202,409	0.01%
Jordan Government International Bonds	7.500	1/13/2029	200,000	201,404	0.01%
Bulgaria Government International Bonds	0.375	9/23/2030	240,000	199,867	0.01%
Mongolia Government International Bonds	8.650	1/19/2028	200,000	199,600	0.01%
El Salvador Government International Bonds	7.125	1/20/2050	300,000	198,989	0.01%
Jordan Government International Bonds	6.125	1/29/2026	200,000	198,948	0.01%
Magyar Export-Import Bank Zrt	6.125	12/4/2027	200,000	198,554	0.01%
Republic of South Africa Government International Bonds	4.300	10/12/2028	225,000	198,303	0.01%
Bank Gospodarstwa Krajowego	5.375	5/22/2033	200,000	195,000	0.01%
Jordan Government International Bonds	5.750	1/31/2027	200,000	194,664	0.01%
Panama Government International Bonds	4.500	4/16/2050	257,000	191,737	0.01%
Guatemala Government Bonds	4.875	2/13/2028	200,000	189,859	0.01%
Senegal Government International Bonds	4.750	3/13/2028	200,000	186,834	0.01%
Guatemala Government Bonds	4.900	6/1/2030	200,000	186,833	0.01%
Guatemala Government Bonds	6.125	6/1/2050	200,000	182,013	0.01%
Sri Lanka Government International Bonds	6.200	5/11/2027	400,000	181,967	0.01%
Colombia Government International Bonds	4.125	2/22/2042	270,000	174,314	0.01%
Panama Government International Bonds	3.160	1/23/2030	200,000	173,771	0.01%
Ghana Government International Bonds	6.375	2/11/2027	396,000	170,830	0.01%
Abu Dhabi Government International Bonds	3.000	9/15/2051	250,000	169,107	0.01%
Mexico Government International Bonds	2.659	5/24/2031	200,000	165,470	0.01%
Nigeria Government International Bonds	6.125	9/28/2028	200,000	164,640	0.01%
Bermuda Government International Bonds	2.375	8/20/2030	200,000	163,560	0.01%
Mexico Government International Bonds	4.600	1/23/2046	200,000	161,661	0.01%
Benin Government International Bonds	4.950	1/22/2035	210,000	159,400	0.01%
Brazil Notas do Tesouro Nacional	6.000	8/15/2040	731,998	156,197	0.01%
Brazil Government International Bonds	5.000	1/27/2045	200,000	155,481	0.01%
Angolan Government International Bonds	9.375	5/8/2048	200,000	152,472	0.01%
Dominican Republic International Bonds	6.850	1/27/2045	170,000	151,905	0.01%
Dominican Republic International Bonds	7.050	2/3/2031	150,000	149,012	0.01%
Venezuela Government International Bonds	12.750	8/23/2022	1,355,300	138,918	0.01%
Republic of South Africa Government Bonds	8.500	1/31/2037	3,378,000	136,623	0.01%
Romania Government Bonds	8.250	9/29/2032	560,000	134,690	0.01%
Ukraine Government International Bonds	7.253	3/15/2035	506,000	134,060	0.01%
Romanian Government International Bonds	3.625	3/27/2032	160,000	134,005	0.01%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Egypt Government International Bonds	5.800	9/30/2027	200,000	132,168	0.01%
Indonesia Treasury Bonds	7.500	8/15/2032	1,795,000,000	125,987	0.01%
Peru Government Bonds	5.400	8/12/2034	474,000	114,559	0.01%
Romanian Government International Bonds	1.750	7/13/2030	130,000	108,833	0.01%
Croatia Government International Bonds	1.125	3/4/2033	125,000	106,335	0.01%
Ukraine Government International Bonds	7.375	9/25/2034	367,000	96,338	0.00%
Ghana Government International Bonds	7.875	2/11/2035	218,000	95,765	0.00%
Sri Lanka Government International Bonds	7.850	3/14/2029	200,000	90,965	0.00%
Venezuela Government International Bonds	7.750	10/13/2019	1,224,000	88,740	0.00%
Venezuela Government International Bonds	9.250	5/7/2028	800,000	81,988	0.00%
Croatia Government International Bonds	1.750	3/4/2041	100,000	76,143	0.00%
El Salvador Government International Bonds	7.650	6/15/2035	55,000	39,055	0.00%
Venezuela Government International Bonds	9.000	5/7/2023	380,000	37,050	0.00%
Ecuador Government International Bonds	0.000	7/31/2030	70,000	19,383	0.00%
MUNICIPAL BONDS					
Metropolitan Transportation Auth, NY, Rev	6.814	11/15/2040	1,235,000	1,335,915	0.07%
Metropolitan Transportation Auth, NY, Rev	5.000	11/15/2050	1,150,000	1,162,299	0.06%
Chicago Transit Auth Sales Tax Receipts Fund, IL, Rev	3.912	12/1/2040	1,150,000	985,117	0.05%
Metropolitan Transportation Auth, NY, Rev	5.175	11/15/2049	850,000	784,241	0.04%
Chicago Transit Auth Sales & Transfer Tax Receipts, IL, Rev	6.899	12/1/2040	645,000	730,038	0.04%
PREFERRED STOCKS					
NextEra Energy, Inc.	6.926	9/1/2025	30,734	1,300,048	0.06%
REPURCHASE AGREEMENTS					
FIXED, Inc. CLEARING CORP.REPO		9/1/2023	25,824,883	25,824,883	1.26%
SENIOR FLOATING RATE INTERESTS					
HUB International Ltd.	9.584	6/20/2030	4,048,104	4,059,074	0.20%
Sedgwick Claims Management Services, Inc.	9.081	2/24/2028	3,975,799	3,979,338	0.19%
Medallion Midland Acquisition LP	9.254	10/18/2028	3,581,656	3,572,702	0.17%
Hyland Software, Inc.	8.946	7/1/2024	3,111,752	3,108,111	0.15%
MH Sub I LLC	9.581	5/3/2028	3,034,189	2,913,489	0.14%
Dun & Bradstreet Corp.	8.170	2/6/2026	2,877,940	2,879,753	0.14%
USI, Inc.	8.992	11/22/2029	2,282,750	2,283,321	0.11%
Ctec III GmbH	7.283	3/16/2029	2,001,017	2,144,048	0.10%
UKG, Inc.	9.219	5/4/2026	2,115,188	2,114,300	0.10%
Zelis Payments Buyer, Inc.	8.946	9/30/2026	2,058,441	2,058,647	0.10%
Berlin Packaging LLC	9.188	3/11/2028	2,062,139	2,040,239	0.10%
Oryx Midstream Services Permian Basin LLC	8.682	10/5/2028	2,024,123	2,022,159	0.10%
TransDigm, Inc.	8.492	8/24/2028	1,991,734	1,992,630	0.10%
Lorca Finco PLC	8.022	9/17/2027	1,836,915	1,987,896	0.10%
Clean Harbors, Inc.	7.446	10/8/2028	1,970,000	1,976,166	0.10%
Carnival Corp.	8.696	10/18/2028	1,970,000	1,964,464	0.10%
McAfee Corp.	9.168	3/1/2029	1,980,000	1,940,400	0.09%
Zacapa Sarl	9.242	3/22/2029	1,868,000	1,859,538	0.09%
Clydesdale Acquisition Holdings, Inc.	9.606	4/13/2029	1,866,150	1,852,154	0.09%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Surgery Center Holdings, Inc.	9.179	8/31/2026	1,820,676	1,822,825	0.09%
Hostess Brands LLC	7.742	6/28/2030	1,820,536	1,815,985	0.09%
ABG Intermediate Holdings 2 LLC	9.320	12/21/2028	1,562,654	1,562,936	0.08%
WEX, Inc.	7.696	3/31/2028	1,560,208	1,561,940	0.08%
Acrisure LLC	8.946	2/15/2027	1,590,965	1,557,730	0.08%
Verisure Holding AB	6.554	3/27/2028	1,445,000	1,550,309	0.08%
PetSmart LLC	9.181	2/11/2028	1,552,414	1,547,570	0.08%
Sunshine Luxembourg VII Sarl	9.092	10/1/2026	1,544,155	1,545,020	0.08%
Brown Group Holding LLC	8.181	6/7/2028	1,555,161	1,535,722	0.08%
LBM Acquisition LLC	9.181	12/17/2027	1,573,426	1,528,898	0.07%
Polaris Newco LLC	9.538	6/2/2028	1,547,918	1,500,520	0.07%
MKS Instruments, Inc.	8.179	8/17/2029	1,488,750	1,486,576	0.07%
Core & Main LP	7.847	7/27/2028	1,483,339	1,478,400	0.07%
Michaels Cos., Inc.	9.754	4/15/2028	1,594,174	1,475,153	0.07%
Hayward Industries, Inc.	8.196	5/30/2028	1,486,990	1,470,261	0.07%
Medline Borrower LP	8.696	10/23/2028	1,471,375	1,469,683	0.07%
Light & Wonder International, Inc.	8.413	4/14/2029	1,450,350	1,448,798	0.07%
UFC Holdings LLC	8.369	4/29/2026	1,446,352	1,446,048	0.07%
Delta 2 Lux Sarl	8.331	1/15/2030	1,420,000	1,423,550	0.07%
Amentum Government Services Holdings LLC	9.314	2/15/2029	1,440,450	1,406,844	0.07%
Open Text Corp.	8.181	1/31/2030	1,368,125	1,368,891	0.07%
NEP Group, Inc.	9.446	10/20/2025	1,438,100	1,333,838	0.07%
Tecta America Corp.	9.446	4/10/2028	1,330,264	1,329,013	0.07%
Gainwell Acquisition Corp.	9.342	10/1/2027	1,340,645	1,318,444	0.06%
Crocs, Inc.	8.950	2/20/2029	1,309,800	1,312,930	0.06%
Asurion LLC	10.696	1/20/2029	1,500,000	1,311,255	0.06%
Great Outdoors Group LLC	9.196	3/6/2028	1,312,088	1,306,761	0.06%
Athenahealth Group, Inc.	8.820	2/15/2029	1,323,857	1,306,753	0.06%
Asurion LLC	10.696	1/31/2028	1,440,000	1,285,646	0.06%
E2open LLC	8.946	2/4/2028	1,262,731	1,260,761	0.06%
IRB Holding Corp.	8.431	12/15/2027	1,254,983	1,247,265	0.06%
Venga Finance Sarl	10.434	6/28/2029	1,230,700	1,213,778	0.06%
William Morris Endeavor Entertainment LLC	8.196	5/18/2025	1,215,466	1,212,621	0.06%
Quikrete Holdings, Inc.	8.071	2/1/2027	1,189,790	1,188,171	0.06%
DCert Buyer, Inc.	12.331	2/19/2029	1,250,000	1,164,588	0.06%
NorthRiver Midstream Finance LP	8.327	8/16/2030	1,128,978	1,126,156	0.06%
Virgin Media Bristol LLC	7.925	1/31/2028	1,125,000	1,092,938	0.05%
Boels Topholding BV	6.963	2/6/2027	1,000,000	1,083,299	0.05%
IVC Acquisition Ltd.	7.687	2/13/2026	1,000,000	1,079,764	0.05%
First Brands Group LLC	10.881	3/30/2027	1,091,436	1,075,065	0.05%
Waystar Technologies, Inc.	9.446	10/22/2026	1,062,579	1,061,697	0.05%
Cobham Ultra SeniorCo Sarl	9.363	8/3/2029	1,069,430	1,061,409	0.05%
Cable One, Inc.	7.446	5/3/2028	1,056,591	1,050,210	0.05%
DT Midstream, Inc.	7.446	6/26/2028	1,046,239	1,047,254	0.05%
White Cap Buyer LLC	9.081	10/19/2027	1,040,513	1,038,775	0.05%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
PENN Entertainment, Inc.	8.181	5/3/2029	1,024,650	1,024,435	0.05%
Elanco Animal Health, Inc.	7.168	8/1/2027	1,032,714	1,022,066	0.05%
Froneri U.S., Inc.	7.605	1/29/2027	1,022,370	1,016,511	0.05%
Polaris Newco LLC	7.714	6/2/2028	985,024	1,013,371	0.05%
APX Group, Inc.	8.679	7/10/2028	1,012,161	1,011,685	0.05%
EyeCare Partners LLC	9.254	11/15/2028	1,318,313	1,008,509	0.05%
Insulet Corp.	8.696	5/4/2028	1,007,430	1,007,934	0.05%
SeaWorld Parks & Entertainment, Inc.	8.446	8/25/2028	1,008,977	1,006,959	0.05%
Setanta Aircraft Leasing DAC	7.538	11/5/2028	1,000,000	999,060	0.05%
Focus Financial Partners LLC	0.000	6/30/2028	1,000,000	998,930	0.05%
Virgin Media Bristol LLC	8.675	1/31/2029	1,010,000	997,375	0.05%
Tempo Acquisition LLC	8.331	8/31/2028	995,015	996,259	0.05%
Cinemark USA, Inc.	9.054	5/24/2030	997,500	994,178	0.05%
Epicor Software Corp.	8.696	7/30/2027	991,870	989,886	0.05%
ABG Intermediate Holdings 2 LLC	8.931	12/21/2028	990,000	989,386	0.05%
Fleetcor Technologies Operating Co. LLC	7.181	4/28/2028	989,377	986,409	0.05%
AAdvantage Loyalty IP Ltd.	10.338	4/20/2028	950,000	985,777	0.05%
Pearls Netherlands Bidco BV	9.119	2/26/2029	987,500	985,031	0.05%
Tronox Finance LLC	7.946	3/10/2028	1,003,108	984,159	0.05%
Phoenix Newco, Inc.	8.696	11/15/2028	987,500	983,925	0.05%
Hightower Holding LLC	9.351	4/21/2028	997,902	983,762	0.05%
UGI Energy Services LLC	8.681	2/22/2030	985,336	983,286	0.05%
TK Elevator U.S. Newco, Inc.	9.381	7/30/2027	985,143	983,232	0.05%
American Builders & Contractors Supply Co., Inc.	7.431	1/15/2027	982,035	979,993	0.05%
Brookfield WEC Holdings, Inc.	8.196	8/1/2025	981,407	979,866	0.05%
Wilsonart LLC	8.710	12/31/2026	984,912	976,974	0.05%
First Student Bidco, Inc.	8.501	7/21/2028	1,003,399	976,277	0.05%
TricorBraun Holdings, Inc.	8.696	3/3/2028	999,547	973,308	0.05%
Quartz Acquireco LLC	8.820	6/28/2030	970,000	968,788	0.05%
Frontier Communications Holdings LLC	9.196	10/8/2027	995,341	966,307	0.05%
Telenet Financing USD LLC	7.427	4/30/2028	1,000,000	966,250	0.05%
EP Purchaser LLC	9.004	11/6/2028	987,500	956,641	0.05%
Caesars Entertainment, Inc.	8.681	2/6/2030	942,638	942,524	0.05%
Petco Health & Wellness Co., Inc.	8.754	3/3/2028	947,530	941,257	0.05%
Windsor Holdings III LLC	9.818	8/1/2030	945,000	940,870	0.05%
SS&C Technologies, Inc.	7.196	4/16/2025	939,294	938,900	0.05%
Newfold Digital Holdings Group, Inc.	8.792	2/10/2028	985,565	938,750	0.05%
First Brands Group LLC	14.381	3/30/2028	1,000,000	932,080	0.05%
Coherent Corp.	8.196	7/2/2029	925,818	922,578	0.05%
Acrisure LLC	9.696	2/15/2027	920,975	916,370	0.04%
First Student Bidco, Inc.	9.342	7/21/2028	930,343	916,053	0.04%
Crown Finance U.S., Inc.	14.381	7/31/2028	897,388	902,153	0.04%
AZZ, Inc.	9.081	5/13/2029	895,525	896,868	0.04%
Organon & Co.	8.431	6/2/2028	890,443	891,280	0.04%
Constellation Renewables LLC	8.184	12/15/2027	891,783	885,469	0.04%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Filtration Group Corp.	9.696	10/21/2028	877,800	879,810	0.04%
Asurion LLC	9.431	8/19/2028	913,337	878,073	0.04%
Entegris, Inc.	8.018	7/6/2029	875,040	876,134	0.04%
Blackhawk Network Holdings, Inc.	12.413	6/15/2026	900,000	873,000	0.04%
Altice France SA	10.808	8/15/2028	997,500	870,947	0.04%
Clarios Global LP	9.081	5/6/2030	830,000	827,668	0.04%
SkyMiles IP Ltd.	9.076	10/20/2027	790,500	822,025	0.04%
AVSC Holding Corp.	5.466	10/15/2026	842,947	815,551	0.04%
U.S. Foods, Inc.	7.946	11/22/2028	801,667	801,739	0.04%
Hanesbrands, Inc.	9.081	3/8/2030	798,000	797,003	0.04%
SRS Distribution, Inc.	8.931	6/2/2028	802,775	791,737	0.04%
Axalta Coating Systems U.S. Holdings, Inc.	8.242	12/20/2029	784,125	784,995	0.04%
Horizon Therapeutics USA, Inc.	7.180	3/15/2028	781,803	780,716	0.04%
Trans Union LLC	7.696	12/1/2028	781,456	780,698	0.04%
Standard Industries, Inc.	7.929	9/22/2028	774,429	774,669	0.04%
Beacon Roofing Supply, Inc.	7.696	5/19/2028	771,741	770,923	0.04%
Maverick Gaming LLC	13.184	9/3/2026	1,001,358	754,353	0.04%
Momentive Performance Materials, Inc.	9.831	3/29/2028	748,125	740,023	0.04%
Trans Union LLC	7.181	11/16/2026	741,248	739,862	0.04%
Avantor Funding, Inc.	7.681	11/8/2027	716,112	716,233	0.04%
Spirit Aerosystems, Inc.	9.619	1/15/2027	709,638	707,863	0.03%
Ceridian HCM Holding, Inc.	7.946	4/30/2025	693,840	692,827	0.03%
Aveanna Healthcare LLC	12.573	12/10/2029	1,000,000	645,000	0.03%
1011778 BC Unlimited Liability Co.	7.196	11/19/2026	644,040	639,570	0.03%
Aramark Services, Inc.	7.946	6/22/2030	611,714	610,185	0.03%
SRS Distribution, Inc.	8.946	6/2/2028	617,178	608,309	0.03%
Emerald Debt Merger Sub LLC	8.331	5/31/2030	601,101	601,480	0.03%
Finastra USA, Inc.	9.231	6/13/2024	589,741	588,944	0.03%
Chariot Buyer LLC	8.681	11/3/2028	589,020	582,517	0.03%
Specialty Building Products Holdings LLC	9.181	10/15/2028	591,510	580,419	0.03%
WW International, Inc.	8.946	4/13/2028	771,850	577,599	0.03%
Mileage Plus Holdings LLC	10.764	6/21/2027	548,000	570,852	0.03%
Barnes Group, Inc.	0.000	8/9/2030	550,000	550,457	0.03%
Pathway Vet Alliance LLC	9.196	3/31/2027	590,422	544,665	0.03%
Belron Luxembourg Sarl	8.160	4/18/2029	525,000	525,000	0.03%
Ascend Learning LLC	11.181	12/10/2029	615,000	524,546	0.03%
Aretec Group, Inc.	9.916	8/9/2030	520,000	518,539	0.03%
ABG Intermediate Holdings 2 LLC	5.902	12/21/2028	512,346	512,438	0.03%
DCert Buyer, Inc.	9.331	10/16/2026	511,539	509,293	0.02%
Go Daddy Operating Co. LLC	7.819	11/9/2029	499,790	500,415	0.02%
Phinia, Inc.	9.419	7/3/2028	500,000	500,315	0.02%
Cano Health LLC	9.431	11/23/2027	787,154	491,971	0.02%
Summit Materials LLC	8.492	12/14/2027	486,868	488,236	0.02%
WMB Holdings Inc	8.681	11/2/2029	487,050	487,152	0.02%
OMNIA Partners LLC	9.601	7/25/2030	479,917	480,819	0.02%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
AL GCX Holdings LLC	8.777	5/17/2029	474,209	474,209	0.02%
Fugue Finance LLC	9.923	1/31/2028	473,036	473,235	0.02%
MH Sub I LLC	11.581	2/23/2029	545,000	473,196	0.02%
Xplornet Communications, Inc.	9.446	10/2/2028	584,445	468,076	0.02%
Arsenal AIC Parent LLC	9.879	8/19/2030	465,000	465,233	0.02%
Hyland Software, Inc.	11.696	7/7/2025	464,000	459,940	0.02%
Buckeye Partners LP	7.669	11/1/2026	454,813	453,735	0.02%
ADMI Corp.	8.821	12/23/2027	496,964	452,342	0.02%
EyeCare Partners LLC	12.254	11/15/2029	790,000	442,898	0.02%
Asurion LLC	9.681	8/19/2028	455,000	438,861	0.02%
Shutterfly Finance LLC	10.242	10/1/2027	649,161	425,200	0.02%
NASCAR Holdings LLC	7.946	10/19/2026	423,665	424,593	0.02%
Brazos Delaware II LLC	9.063	2/11/2030	423,938	418,939	0.02%
Brown Group Holding LLC	9.132	7/2/2029	403,982	403,352	0.02%
ICON Luxembourg Sarl	7.754	7/3/2028	401,816	401,860	0.02%
Epicor Software Corp.	13.181	7/31/2028	400,000	401,000	0.02%
Pegasus Bidco BV	9.615	7/12/2029	400,537	399,788	0.02%
Motion Finco LLC	8.788	11/12/2026	392,046	390,823	0.02%
Ontario Gaming GTA LP	0.000	8/1/2030	380,000	380,714	0.02%
Roper Industrial Products Investment Co.	9.742	11/22/2029	369,075	369,333	0.02%
First Student Bidco, Inc.	8.501	7/21/2028	376,103	365,937	0.02%
Motion Finco Sarl	6.598	11/12/2026	335,000	358,808	0.02%
Hub International Ltd.	9.365	11/10/2029	348,250	348,720	0.02%
Guardian U.S. Holdco LLC	9.343	1/31/2030	315,000	314,843	0.02%
NEP Group, Inc.	8.696	10/20/2025	337,272	313,970	0.02%
ABG Intermediate Holdings 2 LLC	11.431	12/20/2029	274,000	275,370	0.01%
Pretium PKG Holdings, Inc.	12.272	10/1/2029	890,000	265,888	0.01%
Ingersoll-Rand Services Co.	7.181	3/1/2027	192,275	192,132	0.01%
NEP Group, Inc.	12.446	10/19/2026	210,000	150,675	0.01%
PRA Health Sciences, Inc.	7.754	7/3/2028	100,113	100,124	0.00%
Carnival Corp.	8.317	8/8/2027	100,000	99,825	0.00%
8th Avenue Food & Provisions, Inc.	13.196	10/1/2026	135,000	90,535	0.00%
Rodan & Fields LLC	13.092	5/31/2027	406,028	77,145	0.00%
First Student Bidco, Inc.	9.342	7/21/2028	64,935	63,938	0.00%
Motion Finco LLC	8.788	11/12/2026	51,526	51,365	0.00%
OMNIA Partners LLC	0.500	7/19/2030	45,083	45,168	0.00%
MPH Acquisition Holdings LLC	9.916	9/1/2028	4,001	3,753	0.00%
AlixPartners LLP	8.196	2/4/2028	2,820	2,816	0.00%
PES Holdings LLC	1.500	12/31/2024	89,218	1,784	0.00%
Crown Finance U.S., Inc.	8.038	2/28/2025	2,166,482	0.00	0.00%
SHORT-TERM INVESTMENTS					
Ontario Teachers' Finance Trust		9/6/2023	4,000,000	2,958,495	0.14%
PSP Capital, Inc.		11/28/2023	2,900,000	2,861,500	0.14%
Intesa Sanpaolo Funding LLC		10/31/2023	1,700,000	1,683,261	0.08%
HSBC USA, Inc.		11/1/2023	1,500,000	1,485,681	0.07%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Regional Municipality of York		9/12/2023	2,000,000	1,478,183	0.07%
CDP Financial, Inc.		9/18/2023	2,000,000	1,477,046	0.07%
CDP Financial, Inc.		9/18/2023	2,000,000	1,477,024	0.07%
AT&T, Inc.		12/19/2023	1,370,000	1,346,390	0.07%
Ontario Teachers' Finance Trust		10/26/2023	1,770,000	1,301,071	0.06%
HSBC USA, Inc.		11/9/2023	1,150,000	1,137,583	0.06%
CDP Financial, Inc.		11/28/2023	1,500,000	1,096,214	0.05%
Province of British Columbia		10/13/2023	1,355,000	997,676	0.05%
Korea Development Bank		10/27/2023	1,000,000	991,864	0.05%
AT&T, Inc.		11/21/2023	1,000,000	987,317	0.05%
AT&T, Inc.		12/19/2023	1,000,000	982,767	0.05%
Regional Municipality of York		9/12/2023	1,000,000	739,083	0.04%
U.S. GOVERNMENT AGENCIES					
Uniform Mortgage-Backed Security	5.500	9/14/2053	65,825,000	65,018,900	3.18%
Uniform Mortgage-Backed Security	6.000	9/14/2053	51,200,000	51,332,000	2.51%
Uniform Mortgage-Backed Security	4.500	9/14/2053	31,768,000	30,132,445	1.47%
Federal Home Loan Mortgage Corp.	5.000	9/1/2052	16,298,721	15,813,783	0.77%
Federal National Mortgage Association	5.000	9/1/2052	15,658,893	15,192,990	0.74%
Federal Home Loan Mortgage Corp.	5.000	10/1/2052	15,605,956	15,140,425	0.74%
Federal Home Loan Mortgage Corp.	10.538	3/25/2042	7,940,000	8,351,927	0.41%
Federal Home Loan Mortgage Corp.	12.038	6/25/2042	6,665,000	7,399,810	0.36%
Federal Home Loan Mortgage Corp.	7.752	1/25/2050	6,060,000	5,979,781	0.29%
Federal Home Loan Mortgage Corp.	11.288	7/25/2042	5,455,000	5,896,607	0.29%
Federal Home Loan Mortgage Corp.	10.796	3/25/2043	4,665,000	5,014,875	0.25%
Federal Home Loan Mortgage Corp.	9.288	11/25/2051	4,740,000	4,522,627	0.22%
Federal Home Loan Mortgage Corp.	9.638	4/25/2042	4,285,000	4,454,030	0.22%
Federal Home Loan Mortgage Corp.	9.038	2/25/2042	3,940,000	4,001,536	0.20%
Federal Home Loan Mortgage Corp.	7.938	1/25/2051	3,990,000	3,871,537	0.19%
Federal Home Loan Mortgage Corp.	12.138	11/25/2051	3,295,000	3,025,428	0.15%
Federal Home Loan Mortgage Corp.	7.902	2/25/2050	3,000,000	3,001,887	0.15%
Federal Home Loan Mortgage Corp.	13.038	1/25/2051	2,770,000	2,776,898	0.14%
Federal Home Loan Mortgage Corp.	11.152	7/25/2050	2,181,465	2,366,704	0.12%
Federal Home Loan Mortgage Corp.	10.652	9/25/2050	1,783,559	1,910,513	0.09%
Federal Home Loan Mortgage Corp.	1.210	6/25/2030	12,186,086	728,365	0.04%
Federal Home Loan Mortgage Corp.	2.017	10/25/2047	4,759,080	439,812	0.02%
Federal Home Loan Mortgage Corp.	3.521	6/25/2048	1,955,000	336,589	0.02%
Federal Home Loan Mortgage Corp.	2.326	5/25/2047	2,605,748	267,175	0.01%
Federal Home Loan Mortgage Corp.	1.936	11/25/2047	2,658,480	234,120	0.01%
Federal Home Loan Mortgage Corp.	1.962	2/25/2047	2,355,000	223,925	0.01%
Federal Home Loan Mortgage Corp.	1.246	1/25/2030	3,889,920	215,947	0.01%
Federal Home Loan Mortgage Corp.	2.227	5/25/2047	3,870,000	203,354	0.01%
Federal Home Loan Mortgage Corp.	1.813	4/25/2030	2,232,663	188,591	0.01%
Federal Home Loan Mortgage Corp.	2.172	8/25/2047	1,890,000	184,175	0.01%
Federal Home Loan Mortgage Corp.	9.038	1/25/2051	180,000	172,441	0.01%
Federal Home Loan Mortgage Corp.	2.081	9/25/2047	3,345,000	165,110	0.01%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal Home Loan Mortgage Corp.	2.087	9/25/2046	1,150,193	109,058	0.01%
Federal Home Loan Mortgage Corp.	4.500	3/15/2041	92,649	88,388	0.00%
Federal Home Loan Mortgage Corp.	4.750	7/15/2039	47,283	45,612	0.00%
Federal National Mortgage Association	5.500	4/25/2035	40,744	41,483	0.00%
Federal National Mortgage Association	3.890	5/1/2030	31,109	29,661	0.00%
Federal National Mortgage Association	3.160	12/1/2026	26,969	25,558	0.00%
Federal National Mortgage Association	5.500	6/25/2042	110,772	24,015	0.00%
Federal National Mortgage Association	3.240	12/1/2026	21,748	20,664	0.00%
Federal National Mortgage Association	3.870	10/1/2025	20,712	20,147	0.00%
Federal National Mortgage Association	0.000	6/25/2036	21,184	17,961	0.00%
Federal Home Loan Mortgage Corp.	6.500	7/15/2036	13,151	13,288	0.00%
Federal National Mortgage Association	5.500	4/25/2037	11,091	11,165	0.00%
Federal National Mortgage Association	3.960	5/1/2034	8,464	7,986	0.00%
Government National Mortgage Association	5.000	10/16/2041	29,294	4,602	0.00%
Federal Home Loan Mortgage Corp.	5.500	8/15/2033	4,175	4,175	0.00%
Federal National Mortgage Association	0.000	4/25/2055	55,591	2,275	0.00%
Federal National Mortgage Association	3.000	1/25/2028	47,187	1,727	0.00%
Federal Home Loan Mortgage Corp.	0.000	11/15/2036	2,147	1,704	0.00%
Federal National Mortgage Association	4.000	3/25/2042	12,140	1,509	0.00%
Federal Home Loan Mortgage Corp.	3.000	3/15/2033	17,572	1,503	0.00%
Federal National Mortgage Association	3.500	5/25/2030	22,259	1,471	0.00%
Government National Mortgage Association	4.000	5/16/2042	12,531	1,334	0.00%
Federal National Mortgage Association	2.500	6/25/2028	9,323	364	0.00%
Federal Home Loan Mortgage Corp.	4.000	7/15/2027	9,642	172	0.00%
Federal National Mortgage Association	5.540	5/25/2042	1,517	114	0.00%
Federal National Mortgage Association	4.500	7/25/2027	2,518	44	0.00%
U.S. GOVERNMENT SECURITIES					
U.S. Treasury Notes	3.875	11/30/2027	79,540,000	78,064,160	3.82%
U.S. Treasury Bonds	3.375	11/15/2048	66,440,000	56,468,810	2.76%
U.S. Treasury Inflation-Indexed Notes	0.250	7/15/2029	36,120,011	32,778,205	1.60%
U.S. Treasury Bonds	4.000	11/15/2042	27,970,000	26,548,556	1.30%
U.S. Treasury Bonds	3.875	2/15/2043	24,640,000	22,938,300	1.12%
U.S. Treasury Bonds	4.000	11/15/2052	17,955,000	17,327,276	0.85%
U.S. Treasury Inflation-Indexed Bonds	0.250	2/15/2050	24,254,717	15,601,894	0.76%
U.S. Treasury Inflation-Indexed Notes	0.750	7/15/2028	16,450,033	15,507,530	0.76%
U.S. Treasury Notes	3.875	8/15/2033	15,415,000	15,147,646	0.74%
U.S. Treasury Inflation-Indexed Notes	0.125	7/15/2030	15,867,183	14,064,925	0.69%
U.S. Treasury Bonds	2.500	2/15/2045	18,155,000	13,333,287	0.65%
U.S. Treasury Bonds	3.625	8/15/2043	14,845,000	13,272,358	0.65%
U.S. Treasury Notes	2.750	8/15/2032	10,305,000	9,253,165	0.45%
U.S. Treasury Bonds	3.625	5/15/2053	9,545,000	8,609,888	0.42%
U.S. Treasury Inflation-Indexed Bonds	0.125	2/15/2052	5,515,765	3,327,558	0.16%
U.S. Treasury Bonds	3.625	2/15/2053	1,680,000	1,513,575	0.07%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
DERIVATIVES - CENTRALLY CLEARED CREDIT DEFAULT SWAP CONTRACTS					
Long: S9D0VHQQ2 CDS EUR R F 5.00000 1 CCPITRAXX / Shrt: S9D0VHQQ2 CDS EUR P V 03MEVENT 2 CCPITRAXX		6/20/2028	35,030,000	924,963	0.05%
CDX Long: S9D0VK8V4 CDS USD R F 5.00000 1 CCPCDX / Shrt: S9D0VK8V4 CDS USD P V 03MEVENT 2 CCPCDX		6/20/2028	21,185,000	434,879	0.02%
Long: S9D0V86I2 CDS USD R F 1.00000 1 CCPCORPORATE / Shrt: S9D0V86I2 CDS USD P V 03MEVENT 2 CCPCORPORATE		6/20/2028	976,000	48,335	0.00%
CDX Long: B9D0VHYV2 CDS USD R V 03MEVENT 2 CCPCDX / Shrt: B9D0VHYV2 CDS USD P F 1.00000 1 CCPCDX		6/20/2028	3,470,000	(76,359)	0.00%
CDX Long: B9D0VK8V4 CDS USD R V 03MEVENT 2 CCPCDX / Shrt: B9D0VK8V4 CDS USD P F 5.00000 1 CCPCDX		6/20/2028	97,845,000	(2,458,308)	-0.12%
DERIVATIVES - CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS					
Long: B9D0UXBE1 IRS USD R V 12MSOFR 99D0UXBF8 CCPOIS / Shrt: B9D0UXBE1 IRS USD P F 2.97000 99D0UXBE1 CCPOIS		3/15/2053	10,685,000	1,067,844	0.05%
Long: B9D0UTL09 IRS USD R V 12MSOFR 99D0UTL17 CCPOIS / Shrt: B9D0UTL09 IRS USD P F 2.88000 99D0UTL09 CCPOIS		3/15/2053	8,095,000	872,237	0.04%
Long: B9D0V4P66 IRS USD R V 12MSOFR 99D0V4P74 CCPOIS / Shrt: B9D0V4P66 IRS USD P F 3.25000 99D0V4P66 CCPOIS		6/21/2053	5,555,000	349,824	0.02%
Long: B9D0WFLF4 IRS USD R V 12MSOFR 99D0WFLG2 CCPOIS / Shrt: B9D0WFLF4 IRS USD P F 3.59000 99D0WFLF4 CCPOIS		9/20/2053	12,095,000	(190,712)	-0.01%
DERIVATIVES - FOREIGN CURRENCY CONTRACTS					
JAPANESE YEN		9/20/2023	(1,571,200,000)	623,847	0.03%
EGYPTIAN POUND		9/20/2023	109,960,000	198,442	0.01%
AUSTRALIAN DOLLAR		9/20/2023	(8,865,000)	159,012	0.01%
EURO CURRENCY		9/29/2023	(75,603,884)	88,421	0.00%
KAZAKHSTAN TENGE		3/20/2024	1,771,200,000	85,618	0.00%
CANADIAN DOLLAR		9/20/2023	(8,545,000)	69,935	0.00%
CANADIAN DOLLAR		9/8/2023	(2,500,000)	53,419	0.00%
EURO CURRENCY		9/29/2023	(80,626,679)	49,894	0.00%
JAPANESE YEN		9/20/2023	(150,200,000)	44,118	0.00%
POUND STERLING		9/29/2023	(8,785,000)	32,279	0.00%
EURO CURRENCY		9/20/2023	(1,827,000)	27,780	0.00%
CANADIAN DOLLAR		9/13/2023	(3,500,000)	26,908	0.00%
EURO CURRENCY		9/20/2023	(1,022,000)	25,538	0.00%
CHILEAN PESO		9/20/2023	(361,385,000)	14,999	0.00%
CANADIAN DOLLAR		9/26/2023	(2,500,000)	14,493	0.00%
EURO CURRENCY		9/20/2023	(440,000)	13,061	0.00%
CANADIAN DOLLAR		10/13/2023	(1,355,000)	12,456	0.00%
INDIAN RUPEE		9/20/2023	330,530,000	12,306	0.00%
CANADIAN DOLLAR		9/18/2023	(2,000,000)	9,670	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
CANADIAN DOLLAR		1/16/2024	(1,000,000)	9,240	0.00%
CANADIAN DOLLAR		9/12/2023	(2,000,000)	7,596	0.00%
EURO CURRENCY		9/29/2023	2,088,000	7,178	0.00%
CANADIAN DOLLAR		9/1/2023	(500,000)	5,848	0.00%
CANADIAN DOLLAR		9/12/2023	(1,000,000)	5,530	0.00%
CANADIAN DOLLAR		2/7/2024	(1,500,000)	4,165	0.00%
EURO CURRENCY		9/20/2023	(90,000)	3,593	0.00%
CANADIAN DOLLAR		9/1/2023	(150,000)	3,577	0.00%
EURO CURRENCY		9/20/2023	(90,000)	3,377	0.00%
CANADIAN DOLLAR		11/28/2023	(1,500,000)	3,083	0.00%
EURO CURRENCY		9/20/2023	(76,000)	3,057	0.00%
BRAZILIAN REAL		12/4/2023	(796,000)	2,878	0.00%
CANADIAN DOLLAR		9/25/2023	(500,000)	2,664	0.00%
INDONESIAN RUPIAH		9/20/2023	(1,941,000,000)	2,658	0.00%
CANADIAN DOLLAR		9/6/2023	(4,000,000)	2,277	0.00%
EURO CURRENCY		9/20/2023	(206,000)	2,164	0.00%
EURO CURRENCY		9/20/2023	(207,000)	2,161	0.00%
CANADIAN DOLLAR		9/29/2023	(2,500,000)	2,035	0.00%
EURO CURRENCY		9/20/2023	(187,000)	1,934	0.00%
BRAZILIAN REAL		9/5/2023	(454,000)	1,860	0.00%
CANADIAN DOLLAR		11/7/2023	(200,000)	1,776	0.00%
EURO CURRENCY		9/20/2023	(925,000)	1,773	0.00%
EURO CURRENCY		9/20/2023	(121,000)	1,507	0.00%
BRAZILIAN REAL		9/20/2023	(4,965,000)	1,500	0.00%
BRAZILIAN REAL		9/5/2023	(342,000)	1,474	0.00%
CANADIAN DOLLAR		9/27/2023	(3,650,000)	1,469	0.00%
EURO CURRENCY		9/20/2023	(1,063,000)	1,217	0.00%
CANADIAN DOLLAR		9/15/2023	(4,345,000)	760	0.00%
SOL		9/20/2023	(400,000)	660	0.00%
EURO CURRENCY		9/20/2023	(83,000)	565	0.00%
CANADIAN DOLLAR		9/18/2023	(2,000,000)	319	0.00%
EURO CURRENCY		9/20/2023	(54,000)	318	0.00%
EURO CURRENCY		9/29/2023	(161,978)	114	0.00%
EURO CURRENCY		9/20/2023	(83,000)	44	0.00%
EURO CURRENCY		9/20/2023	45,000	31	0.00%
CHILEAN PESO		9/20/2023	14,620,000	(19)	0.00%
POUND STERLING		9/29/2023	86,000	(26)	0.00%
CHILEAN PESO		9/20/2023	34,182,000	(50)	0.00%
EURO CURRENCY		9/20/2023	44,000	(58)	0.00%
POUND STERLING		9/20/2023	(300,000)	(77)	0.00%
CHILEAN PESO		9/20/2023	63,363,000	(84)	0.00%
POUND STERLING		9/20/2023	(81,000)	(118)	0.00%
EURO CURRENCY		9/29/2023	254,000	(178)	0.00%
EURO CURRENCY		9/20/2023	160,608	(252)	0.00%
EURO CURRENCY		9/29/2023	523,000	(490)	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
EURO CURRENCY		9/29/2023	313,000	(631)	0.00%
EURO CURRENCY		9/20/2023	46,000	(810)	0.00%
KAZAKHSTAN TENGE		1/26/2024	28,900,000	(939)	0.00%
BRAZILIAN REAL		9/20/2023	(82,770,000)	(1,065)	0.00%
KAZAKHSTAN TENGE		1/22/2024	28,900,000	(1,089)	0.00%
CANADIAN DOLLAR		12/15/2023	(1,000,000)	(2,105)	0.00%
ROMANIAN LEU		9/20/2023	(600,000)	(2,695)	0.00%
BRAZILIAN REAL		9/5/2023	796,000	(2,904)	0.00%
SOUTH AFRICAN RAND		9/20/2023	(2,720,000)	(3,566)	0.00%
POUND STERLING		9/20/2023	(437,000)	(4,434)	0.00%
CANADIAN DOLLAR		10/26/2023	(1,770,000)	(5,157)	0.00%
MEXICAN PESO (NEW)		9/20/2023	(5,697,000)	(5,168)	0.00%
CANADIAN DOLLAR		4/17/2024	(3,000,000)	(8,594)	0.00%
EURO CURRENCY		9/20/2023	219,000	(8,846)	0.00%
CANADIAN DOLLAR		12/15/2023	(1,500,000)	(10,330)	0.00%
CANADIAN DOLLAR		9/6/2023	(1,000,000)	(11,917)	0.00%
EURO CURRENCY		9/20/2023	1,359,000	(23,370)	0.00%
CANADIAN DOLLAR		10/18/2023	(3,000,000)	(35,852)	0.00%
POUND STERLING		9/20/2023	(9,821,000)	(211,353)	-0.01%
EURO CURRENCY		9/20/2023	(55,442,051)	(426,980)	-0.02%
DERIVATIVES - FOREIGN CURRENCY EXCHANGE CONTRACTS (SPOT)					
EURO CURRENCY		9/5/2023	(313,475)	730	0.00%
POUND STERLING		9/1/2023	80,821	120	0.00%
POUND STERLING		9/1/2023	300,235	80	0.00%
EURO CURRENCY		9/1/2023	83,113	(52)	0.00%
DERIVATIVES - FOREIGN FORWARD CROSS CURRENCY CONTRACTS					
EURO CURRENCY		9/29/2023	12,409,631	31,343	0.00%
EURO CURRENCY		9/29/2023	58,319	(22)	0.00%
DERIVATIVES - FUTURES CONTRACTS					
U.S. Treasury 10-Year Note Future		12/19/2023	329,300,000	3,099,703	0.15%
U.S. Treasury 5-Year Note Future		12/29/2023	307,700,000	2,476,819	0.12%
U.S. Treasury 2-Year Note Future		12/29/2023	558,800,000	1,794,436	0.09%
US 10YR ULTRA FUT DEC23 XCBT 20231219		12/19/2023	106,100,000	1,373,434	0.07%
EURO-BUXL 30Y BND SEP23 XEUR 20230907		9/7/2023	(18,700,000)	571,225	0.03%
CAN 5YR BOND FUT DEC23 XMOD 20231218		12/18/2023	112,400,000	532,225	0.03%
Euro-BUND Future		9/7/2023	9,400,000	177,460	0.01%
LONG GILT FUTURE DEC23 IFLL 20231227		12/27/2023	10,900,000	124,315	0.01%
EURO-BOBL FUTURE SEP23 XEUR 20230907		9/7/2023	(90,300,000)	31,894	0.00%
EURO-SCHATZ FUT SEP23 XEUR 20230907		9/7/2023	(3,700,000)	(387)	0.00%
US LONG BOND(CBT) DEC23 XCBT 20231219		12/19/2023	(3,300,000)	(52,534)	0.00%
CAN 10YR BOND FUT DEC23 XMOD 20231218		12/18/2023	(20,100,000)	(164,134)	-0.01%
EURO-BTP FUTURE SEP23 XEUR 20230907		9/7/2023	(69,000,000)	(665,854)	-0.03%
US ULTRA BOND CBT DEC23 XCBT 20231219		12/19/2023	(49,300,000)	(785,090)	-0.04%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
DERIVATIVES - OTC CREDIT DEFAULT SWAP CONTRACTS					
Long: 99D0V95C4 CDS EUR R V 03MEVENT 2 CORPORATE / Shrt: 99D0V95C4 CDS EUR P F 1.00000 1 CORPORATE		6/20/2028	8,140,000	(93,572)	0.00%
TOTAL INVESTMENTS				2,174,040,202	106.34%
OTHER ASSETS LESS LIABILITIES				(129,540,343)	-6.34%
TOTAL NET ASSETS				2,044,499,858	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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