

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					
Symphony CLO XXV Ltd.	6.562	4/19/2034	6,615,000	6,512,077	0.37%
Sound Point CLO XXIX Ltd.	6.683	4/25/2034	5,775,000	5,687,185	0.32%
Venture 42 CLO Ltd.	6.700	4/15/2034	5,775,000	5,665,939	0.32%
Bain Capital Credit CLO Ltd.	6.793	7/25/2034	5,645,000	5,597,452	0.32%
Regatta VI Funding Ltd.	6.748	4/20/2034	5,155,000	5,113,229	0.29%
SG Commercial Mortgage Securities Trust	2.632	3/15/2037	5,410,000	5,019,762	0.28%
Wendy's Funding LLC	2.775	6/15/2051	5,839,820	4,657,484	0.26%
FirstKey Homes Trust	4.250	7/17/2039	4,842,613	4,596,249	0.26%
Wellfleet CLO X Ltd.	6.758	7/20/2032	4,560,000	4,516,785	0.26%
RR 23 Ltd.	7.999	10/15/2035	4,490,000	4,490,000	0.25%
BX Trust	7.762	8/15/2039	4,427,383	4,427,488	0.25%
Columbia Cent CLO 27 Ltd.	6.803	1/25/2035	4,485,000	4,426,538	0.25%
Seasoned Credit Risk Transfer Trust	3.500	7/25/2058	4,812,188	4,329,066	0.25%
Imperial Fund Mortgage Trust	3.638	3/25/2067	4,777,898	4,306,428	0.24%
Towd Point Mortgage Trust	2.918	11/30/2060	5,176,900	4,233,736	0.24%
Verus Securitization Trust	1.829	10/25/2066	4,956,205	4,201,503	0.24%
CSMC Trust	2.265	11/25/2066	4,945,800	4,129,201	0.23%
Wendy's Funding LLC	2.370	6/15/2051	4,944,100	4,113,017	0.23%
Cirrus Funding Ltd.	4.800	1/25/2037	4,175,000	4,057,323	0.23%
Hertz Vehicle Financing III LLC	5.940	2/25/2028	3,980,000	3,982,338	0.23%
Carvana Auto Receivables Trust	4.130	4/12/2027	3,960,000	3,873,887	0.22%
COLT Mortgage Loan Trust	4.550	4/25/2067	3,821,711	3,691,051	0.21%
BlueMountain CLO XXIV Ltd.	6.688	4/20/2034	3,660,000	3,608,548	0.20%
Pretium Mortgage Credit Partners LLC	2.981	1/25/2052	3,864,504	3,604,691	0.20%
Preston Ridge Partners Mortgage LLC	2.951	10/25/2025	3,612,427	3,549,588	0.20%
CPS Auto Receivables Trust	5.910	8/16/2027	3,554,600	3,549,341	0.20%
COLT Mortgage Loan Trust	1.110	10/25/2066	4,398,638	3,533,763	0.20%
OBX Trust	2.305	11/25/2061	4,017,908	3,381,083	0.19%
BX Commercial Mortgage Trust	6.345	10/15/2036	3,293,827	3,285,492	0.19%
ARI Fleet Lease Trust	5.410	2/17/2032	3,220,000	3,194,495	0.18%
GS Mortgage Securities Corp. Trust	2.954	11/5/2034	4,340,000	3,153,522	0.18%
Elmwood CLO 19 Ltd.	7.765	10/17/2036	3,085,000	3,085,271	0.18%
CD Mortgage Trust	2.459	8/10/2049	3,344,985	3,075,056	0.17%
Tricon Residential Trust	4.849	7/17/2040	3,153,757	3,044,589	0.17%
Octagon 61 Ltd.	7.419	4/20/2036	3,005,000	3,034,034	0.17%
Seasoned Credit Risk Transfer Trust	3.500	3/25/2058	3,441,682	3,001,932	0.17%
Domino's Pizza Master Issuer LLC	4.116	7/25/2048	3,119,438	2,974,817	0.17%
Legacy Mortgage Asset Trust	6.250	11/25/2059	2,959,724	2,963,555	0.17%
Pretium Mortgage Credit Partners LLC	1.992	2/25/2061	3,195,043	2,956,213	0.17%
Santander Drive Auto Receivables Trust	4.420	11/15/2027	2,995,000	2,928,526	0.17%
Aligned Data Centers Issuer LLC	6.000	8/17/2048	3,005,000	2,922,743	0.17%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
First Franklin Mortgage Loan Trust	5.909	4/25/2036	3,267,261	2,912,036	0.17%
Progress Residential Trust	1.510	10/17/2038	3,295,138	2,888,755	0.16%
Stack Infrastructure Issuer LLC	5.900	7/25/2048	2,905,000	2,844,707	0.16%
Wells Fargo Commercial Mortgage Trust	2.942	10/15/2049	3,085,000	2,833,369	0.16%
CAMB Commercial Mortgage Trust	7.976	12/15/2037	2,920,000	2,830,005	0.16%
NMLT Trust	1.185	5/25/2056	3,502,872	2,788,479	0.16%
Voya CLO Ltd.	6.472	1/18/2029	2,762,731	2,755,401	0.16%
New Economy Assets Phase 1 Sponsor LLC	1.910	10/20/2061	3,150,000	2,715,868	0.15%
Santander Drive Auto Receivables Trust	5.950	1/17/2028	2,615,000	2,610,087	0.15%
Texas Debt Capital CLO Ltd.	7.122	4/20/2036	2,580,000	2,580,495	0.15%
Starwood Mortgage Residential Trust	1.920	11/25/2066	3,171,707	2,561,068	0.15%
Benefit Street Partners CLO XXXI Ltd.	7.220	4/25/2036	2,590,000	2,528,177	0.14%
Chesapeake Funding II LLC	5.650	5/15/2035	2,496,393	2,483,257	0.14%
510 Asset-Backed Trust	2.116	6/25/2061	2,657,935	2,428,568	0.14%
Seasoned Credit Risk Transfer Trust	3.500	10/25/2058	2,753,181	2,391,347	0.14%
Navient Private Education Refi Loan Trust	5.510	10/15/2071	2,403,722	2,373,131	0.13%
AmeriCredit Automobile Receivables Trust	2.580	9/18/2025	2,375,000	2,329,158	0.13%
BPR Trust	8.543	8/15/2024	2,335,000	2,316,434	0.13%
Toorak Mortgage Corp. Ltd.	2.240	6/25/2024	2,358,990	2,290,121	0.13%
Westlake Automobile Receivables Trust	4.310	9/15/2027	2,285,000	2,239,642	0.13%
Venture 43 CLO Ltd.	6.810	4/15/2034	2,255,000	2,235,492	0.13%
Elmwood CLO 23 Ltd.	7.307	4/16/2036	2,155,000	2,152,821	0.12%
RR 26 Ltd.	6.982	4/15/2038	2,130,000	2,137,973	0.12%
MFA LLC	2.363	3/25/2060	2,235,633	2,121,602	0.12%
OBX Trust	1.054	7/25/2061	2,743,769	2,047,192	0.12%
LSTAR Securities Investment Ltd.	8.244	2/1/2026	2,084,902	2,045,775	0.12%
Preston Ridge Partners Mortgage LLC	1.867	4/25/2026	2,169,052	2,038,909	0.12%
Wells Fargo NA	2.036	2/15/2054	2,545,000	2,015,004	0.11%
Santander Drive Auto Receivables Trust	5.610	7/17/2028	2,000,000	1,991,246	0.11%
Flagship Credit Auto Trust	4.690	7/17/2028	2,031,000	1,983,582	0.11%
OBX Trust	1.101	5/25/2061	2,536,801	1,972,030	0.11%
Preston Ridge Partners Mortgage LLC	1.793	6/25/2026	2,167,143	1,972,007	0.11%
Domino's Pizza Master Issuer LLC	2.662	4/25/2051	2,267,800	1,937,218	0.11%
Prestige Auto Receivables Trust	1.620	11/16/2026	1,975,000	1,928,941	0.11%
Exeter Automobile Receivables Trust	2.580	9/15/2025	1,949,030	1,917,312	0.11%
Ellington Financial Mortgage Trust	2.206	1/25/2067	2,300,083	1,897,148	0.11%
Wells Fargo NA	1.877	3/15/2063	20,612,015	1,893,673	0.11%
VOLT XCIV LLC	2.240	2/27/2051	1,992,399	1,880,426	0.11%
Citigroup Commercial Mortgage Trust	4.200	11/15/2049	2,357,000	1,880,207	0.11%
Westlake Automobile Receivables Trust	1.650	2/17/2026	1,930,000	1,866,276	0.11%
Verus Securitization Trust	1.824	11/25/2066	2,204,156	1,846,007	0.10%
GS Mortgage Securities Trust	5.168	4/10/2047	2,215,000	1,845,168	0.10%
Golub Capital Partners CLO 68B Ltd.	8.197	7/25/2036	1,830,000	1,842,482	0.10%
CSMC Trust	1.841	10/25/2066	2,163,782	1,805,732	0.10%
HarborView Mortgage Loan Trust	5.909	12/19/2036	1,923,763	1,802,497	0.10%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Banc of America Funding Trust	5.773	5/25/2037	2,062,128	1,801,124	0.10%
Preston Ridge Partners Mortgage LLC	1.793	7/25/2026	1,922,775	1,798,095	0.10%
Wendy's Funding LLC	3.884	3/15/2048	1,965,600	1,784,722	0.10%
Progress Residential Trust	4.300	3/17/2040	1,800,000	1,695,197	0.10%
Seasoned Credit Risk Transfer Trust	2.500	8/25/2059	2,035,017	1,665,622	0.09%
Angel Oak Mortgage Trust	1.820	11/25/2066	1,982,094	1,654,313	0.09%
Kubota Credit Owner Trust	5.280	1/18/2028	1,645,000	1,641,704	0.09%
Seasoned Credit Risk Transfer Trust	3.500	11/25/2057	1,796,863	1,633,130	0.09%
VCAT LLC	1.743	5/25/2051	1,747,026	1,610,774	0.09%
Navient Private Education Refi Loan Trust	1.110	2/18/2070	1,913,081	1,607,536	0.09%
COLT Mortgage Loan Trust	0.910	6/25/2066	1,985,684	1,593,010	0.09%
Enterprise Fleet Financing LLC	5.420	10/22/2029	1,580,000	1,568,172	0.09%
Kubota Credit Owner Trust	5.020	6/15/2027	1,575,000	1,559,896	0.09%
Preston Ridge Partners Mortgage LLC	2.487	10/25/2026	1,668,945	1,555,804	0.09%
PRET LLC	1.868	7/25/2051	1,696,430	1,550,484	0.09%
Affirm Asset Securitization Trust	6.610	1/18/2028	1,535,000	1,529,585	0.09%
New Residential Mortgage Loan Trust	6.179	1/25/2048	1,540,916	1,496,044	0.08%
Exeter Automobile Receivables Trust	4.570	1/15/2027	1,500,000	1,485,873	0.08%
Wells Fargo NA	0.989	1/15/2063	33,827,304	1,435,448	0.08%
Federal National Mortgage Association Connecticut Avenue Securities	9.752	5/25/2029	1,351,896	1,419,490	0.08%
Avant Loans Funding Trust	1.210	7/15/2030	1,439,060	1,418,588	0.08%
Legacy Mortgage Asset Trust	1.750	7/25/2061	1,581,104	1,412,764	0.08%
Soundview Home Loan Trust	5.609	7/25/2037	1,650,488	1,399,299	0.08%
CCG Receivables Trust	5.820	9/16/2030	1,380,000	1,380,681	0.08%
CSMC Trust	0.938	5/25/2066	1,788,465	1,380,391	0.08%
Invesco U.S. CLO Ltd.	7.156	4/21/2036	1,390,000	1,378,274	0.08%
GSAMP Trust	5.519	1/25/2037	2,404,625	1,373,097	0.08%
Progress Residential Trust	4.750	10/27/2039	1,402,789	1,348,279	0.08%
New Residential Mortgage Loan Trust	3.750	11/26/2035	1,421,557	1,325,747	0.08%
Preston Ridge Partners Mortgage LLC	1.867	4/25/2026	1,413,334	1,319,844	0.07%
New Residential Mortgage Loan Trust	3.750	11/25/2056	1,447,222	1,317,301	0.07%
American Credit Acceptance Receivables Trust	6.090	11/12/2027	1,315,000	1,315,856	0.07%
Connecticut Avenue Securities Trust	7.988	7/25/2043	1,305,000	1,312,347	0.07%
BBCMS Mortgage Trust	5.439	12/15/2055	1,300,000	1,310,334	0.07%
Summit Issuer LLC	2.290	12/20/2050	1,435,000	1,291,315	0.07%
GCAT Trust	1.036	5/25/2066	1,624,895	1,284,975	0.07%
GCAT Trust	1.915	8/25/2066	1,500,761	1,283,901	0.07%
JP Morgan Chase Commercial Mortgage Securities Trust	2.812	1/16/2037	1,400,000	1,269,741	0.07%
Connecticut Avenue Securities Trust	8.396	6/25/2043	1,244,000	1,265,770	0.07%
JP Morgan Chase Commercial Mortgage Securities Trust	2.733	10/15/2045	1,479,881	1,265,298	0.07%
Arroyo Mortgage Trust	3.347	4/25/2049	1,367,631	1,263,493	0.07%
New Residential Mortgage Loan Trust	4.000	5/25/2057	1,364,721	1,261,165	0.07%
Exeter Automobile Receivables Trust	2.180	6/15/2026	1,263,974	1,253,748	0.07%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
New Residential Mortgage Loan Trust	6.929	6/25/2057	1,249,694	1,241,961	0.07%
GSAA Home Equity Trust	5.589	2/25/2037	4,307,114	1,234,388	0.07%
Domino's Pizza Master Issuer LLC	3.668	10/25/2049	1,399,250	1,227,228	0.07%
CSMC Trust	3.250	4/25/2047	1,356,830	1,206,546	0.07%
PRET LLC	2.487	7/25/2051	1,284,770	1,205,546	0.07%
Santander Drive Auto Receivables Trust	4.980	2/15/2028	1,210,000	1,188,469	0.07%
Verus Securitization Trust	0.938	7/25/2066	1,463,321	1,168,524	0.07%
Benchmark Mortgage Trust	1.356	3/15/2062	24,471,785	1,167,772	0.07%
WaMu Mortgage Pass-Through Certificates Trust	4.195	12/25/2046	1,385,398	1,164,517	0.07%
Credit Acceptance Auto Loan Trust	1.000	5/15/2030	1,183,834	1,158,783	0.07%
DLLAA LLC	5.640	2/22/2028	1,150,000	1,154,640	0.07%
New Residential Mortgage Loan Trust	3.500	8/25/2059	1,251,363	1,148,108	0.07%
DT Auto Owner Trust	5.410	2/15/2029	1,135,000	1,120,889	0.06%
CSMC Trust	1.796	12/27/2060	1,218,563	1,095,209	0.06%
Legacy Mortgage Asset Trust	1.750	4/25/2061	1,195,831	1,074,870	0.06%
World Omni Auto Receivables Trust	5.030	5/15/2029	1,090,000	1,070,387	0.06%
Angel Oak Mortgage Trust	0.909	1/25/2066	1,324,402	1,061,420	0.06%
Morgan Stanley Capital I Trust	5.109	7/15/2049	1,460,000	1,039,688	0.06%
Progress Residential Trust	3.200	4/17/2039	1,127,297	1,030,604	0.06%
DT Auto Owner Trust	5.190	10/16/2028	1,030,000	1,014,298	0.06%
MFA Trust	1.029	11/25/2064	1,208,522	998,107	0.06%
SFS Auto Receivables Securitization Trust	5.710	1/22/2030	985,000	977,995	0.06%
Drive Auto Receivables Trust	2.700	2/16/2027	967,334	957,281	0.05%
BBCMS Mortgage Trust	1.624	2/15/2050	24,125,375	954,477	0.05%
BBCMS Mortgage Trust	4.600	6/15/2055	1,000,000	942,667	0.05%
Santander Drive Auto Receivables Trust	4.430	3/15/2027	955,000	936,124	0.05%
Angel Oak Mortgage Trust	0.985	4/25/2066	1,167,085	935,696	0.05%
Angel Oak Mortgage Trust	0.990	4/25/2053	1,040,529	934,716	0.05%
Verus Securitization Trust	0.918	2/25/2064	1,093,084	933,607	0.05%
New Residential Mortgage Loan Trust	4.000	12/25/2057	992,332	931,165	0.05%
Amur Equipment Finance Receivables XI LLC	5.300	6/21/2028	902,857	895,778	0.05%
JP Morgan Chase Commercial Mortgage Securities Trust	3.910	12/15/2047	1,290,924	878,264	0.05%
Arbor Realty Commercial Real Estate Notes Ltd.	6.525	5/15/2036	885,000	873,769	0.05%
CF Hippolyta Issuer LLC	1.990	7/15/2060	1,025,857	864,170	0.05%
Benchmark Mortgage Trust	1.627	1/15/2054	10,367,069	855,788	0.05%
Seasoned Credit Risk Transfer Trust	3.500	8/25/2058	955,817	855,403	0.05%
Tricolor Auto Securitization Trust	6.480	8/17/2026	850,900	849,012	0.05%
Seasoned Credit Risk Transfer Trust	3.500	10/25/2058	939,733	845,873	0.05%
Progress Residential Trust	4.451	6/17/2039	879,398	838,543	0.05%
Hills of Corona Dus	4.350	9/1/2033	850,000	833,398	0.05%
CF Hippolyta Issuer LLC	1.690	7/15/2060	905,504	818,586	0.05%
CHL Mortgage Pass-Through Trust	3.901	9/25/2047	927,440	812,760	0.05%
BBCMS Mortgage Trust	3.662	4/15/2055	925,000	812,142	0.05%
Federal National Mortgage Association Connecticut Avenue Securities	8.952	7/25/2029	783,942	811,380	0.05%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Verus Securitization Trust	1.031	2/25/2066	963,332	809,369	0.05%
MFA Trust	1.153	4/25/2065	904,526	790,129	0.04%
Wells Fargo NA	0.848	11/15/2050	32,702,326	780,817	0.04%
GS Mortgage Securities Trust	4.074	1/10/2047	785,121	778,313	0.04%
Exeter Automobile Receivables Trust	2.730	12/15/2025	782,112	766,989	0.04%
CSFB Mortgage-Backed Pass-Through Certificates	5.500	6/25/2035	986,796	730,112	0.04%
Bradley Pointe Dus	4.640	10/1/2033	714,000	718,686	0.04%
Commercial Mortgage Trust	2.819	1/10/2039	841,000	701,367	0.04%
CNH Equipment Trust	4.770	10/15/2030	690,000	678,160	0.04%
Wells Fargo NA	0.936	9/15/2062	17,837,184	676,780	0.04%
Wingstop Funding LLC	2.841	12/5/2050	763,375	670,290	0.04%
Deephaven Residential Mortgage Trust	0.899	4/25/2066	778,034	668,086	0.04%
GSR Mortgage Loan Trust	3.927	1/25/2036	729,413	666,869	0.04%
New Residential Mortgage Loan Trust	0.941	10/25/2058	752,633	656,439	0.04%
Verus Securitization Trust	4.130	2/25/2067	716,325	654,493	0.04%
Bravo Residential Funding Trust	0.941	2/25/2049	757,608	650,653	0.04%
Santander Drive Auto Receivables Trust	4.720	6/15/2027	660,000	647,905	0.04%
Westlake Automobile Receivables Trust	5.410	1/18/2028	655,000	647,770	0.04%
Exeter Automobile Receivables Trust	6.030	8/16/2027	649,000	647,604	0.04%
Commercial Mortgage Trust	4.084	1/10/2039	860,000	644,914	0.04%
Connecticut Avenue Securities Trust	7.838	7/25/2042	622,530	634,981	0.04%
Commercial Mortgage Trust	4.074	2/10/2047	630,000	624,236	0.04%
Ellington Financial Mortgage Trust	0.931	6/25/2066	782,588	623,338	0.04%
Preston Ridge Partners Mortgage LLC	2.363	11/25/2025	607,748	592,578	0.03%
Wells Fargo NA	0.708	11/15/2062	19,861,827	581,626	0.03%
Bravo Residential Funding Trust	0.970	3/25/2060	643,680	580,737	0.03%
CF Hippolyta Issuer LLC	5.970	8/15/2062	579,438	567,603	0.03%
Flagship Credit Auto Trust	5.050	1/18/2028	570,000	558,656	0.03%
SFAVE Commercial Mortgage Securities Trust	3.872	1/5/2043	790,000	544,841	0.03%
Starwood Mortgage Residential Trust	0.943	5/25/2065	618,088	543,055	0.03%
Fieldstone Mortgage Investment Trust	5.969	5/25/2036	780,322	538,319	0.03%
Commercial Mortgage Trust	4.236	2/10/2047	535,000	531,420	0.03%
Banc of America Funding Trust	6.029	5/20/2047	581,999	520,974	0.03%
WaMu Mortgage Pass-Through Certificates Trust	3.790	6/25/2037	597,452	518,978	0.03%
RBSGC Mortgage Loan Trust	6.250	1/25/2037	564,149	512,048	0.03%
VCAT LLC	2.115	3/27/2051	535,812	510,353	0.03%
Lehman XS Trust	5.849	7/25/2046	566,543	508,817	0.03%
Wells Fargo NA	1.033	5/15/2062	12,598,602	493,802	0.03%
Countrywide Alternative Loan Trust	6.069	11/25/2035	615,152	485,453	0.03%
Connecticut Avenue Securities Trust	7.552	11/25/2039	480,717	480,717	0.03%
IndyMac INDX Mortgage Loan Trust	3.489	3/25/2036	662,329	480,530	0.03%
HarborView Mortgage Loan Trust	5.809	1/19/2038	541,892	475,402	0.03%
GSAA Home Equity Trust	5.789	11/25/2036	1,900,483	467,782	0.03%
WFRBS Commercial Mortgage Trust	3.723	5/15/2047	441,397	435,500	0.02%
BBCMS Mortgage Trust	5.710	12/15/2055	425,000	433,662	0.02%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Bear Stearns ALT-A Trust	5.929	1/25/2036	480,010	430,034	0.02%
BCAP LLC Trust	5.789	3/25/2037	465,201	429,744	0.02%
CSAIL Commercial Mortgage Trust	0.851	6/15/2057	52,357,158	418,716	0.02%
Aaset Trust	3.351	1/16/2040	449,714	377,314	0.02%
Wells Fargo NA	1.204	2/15/2056	5,568,388	363,683	0.02%
Morgan Stanley Mortgage Loan Trust	5.769	11/25/2036	1,190,660	363,124	0.02%
WFRBS Commercial Mortgage Trust	5.000	6/15/2044	710,000	362,716	0.02%
GLS Auto Receivables Issuer Trust	4.920	1/15/2027	365,000	359,135	0.02%
Wells Fargo Commercial Mortgage Trust	1.024	9/15/2057	24,853,692	358,159	0.02%
Wells Fargo Commercial Mortgage Trust	4.279	5/15/2048	430,000	357,314	0.02%
NRZ Excess Spread-Collateralized Notes	3.844	12/25/2025	371,227	346,107	0.02%
Sapphire Aviation Finance II Ltd.	3.228	3/15/2040	406,723	344,145	0.02%
CF Hippolyta Issuer LLC	1.530	3/15/2061	381,691	333,872	0.02%
RALI Trust	6.000	12/25/2035	380,716	325,604	0.02%
Benchmark Mortgage Trust	1.162	8/15/2052	8,589,027	313,000	0.02%
New Residential Mortgage Loan Trust	2.492	9/25/2059	336,731	311,477	0.02%
Wells Fargo NA	0.754	11/15/2062	9,661,432	311,228	0.02%
Soundview Home Loan Trust	5.929	11/25/2036	334,941	306,852	0.02%
Marlette Funding Trust	1.060	9/15/2031	289,888	286,793	0.02%
Benchmark Mortgage Trust	0.607	7/15/2051	18,004,066	284,709	0.02%
DBJPM Mortgage Trust	1.824	9/15/2053	4,259,950	260,194	0.01%
CSAIL Commercial Mortgage Trust	2.022	1/15/2049	6,945,487	251,669	0.01%
Citigroup Commercial Mortgage Trust	1.152	4/10/2048	19,986,158	247,417	0.01%
Countrywide Alternative Loan Trust	5.750	5/25/2036	588,338	239,599	0.01%
WaMu Mortgage Pass-Through Certificates Trust	6.269	6/25/2044	257,949	235,131	0.01%
WFRBS Commercial Mortgage Trust	4.045	3/15/2047	230,000	228,043	0.01%
American Credit Acceptance Receivables Trust	4.550	10/13/2026	225,000	223,050	0.01%
Morgan Stanley Capital I Trust	1.479	6/15/2050	7,103,275	219,168	0.01%
GSR Mortgage Loan Trust	5.729	1/25/2037	787,994	205,550	0.01%
CHL Mortgage Pass-Through Trust	3.669	11/20/2035	225,825	203,565	0.01%
MFA Trust	1.014	1/26/2065	222,668	201,034	0.01%
Benchmark Mortgage Trust	1.912	7/15/2053	2,748,898	191,723	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust	4.259	10/15/2046	188,591	188,062	0.01%
Benchmark Mortgage Trust	0.679	1/15/2051	8,531,645	158,122	0.01%
Wells Fargo Commercial Mortgage Trust	1.198	5/15/2048	14,105,948	152,167	0.01%
MASTR Adjustable Rate Mortgages Trust	5.214	11/21/2034	154,860	145,034	0.01%
Bear Stearns Mortgage Funding Trust	5.609	10/25/2036	172,726	144,309	0.01%
Affirm Asset Securitization Trust	1.900	1/15/2025	133,003	131,822	0.01%
GSAA Home Equity Trust	5.985	6/25/2036	492,550	129,777	0.01%
Securitized Asset-Backed Receivables LLC Trust	5.609	7/25/2036	346,312	117,535	0.01%
UBS Commercial Mortgage Trust	1.219	8/15/2050	3,305,449	107,644	0.01%
Countrywide Alternative Loan Trust	5.969	1/25/2036	115,996	103,088	0.01%
Bear Stearns ARM Trust	7.670	10/25/2035	105,324	98,672	0.01%
Wells Fargo NA	0.907	11/15/2054	3,700,708	87,391	0.00%
Citigroup Commercial Mortgage Trust	1.044	7/10/2047	16,559,871	86,664	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
JP Morgan Mortgage Trust	4.392	4/25/2037	106,886	78,735	0.00%
Banc of America Funding Trust	6.347	1/25/2037	79,442	69,459	0.00%
JPMBB Commercial Mortgage Securities Trust	0.737	9/15/2047	16,614,893	66,699	0.00%
Upstart Securitization Trust	0.830	7/20/2031	64,293	63,976	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust	1.099	12/15/2047	9,341,086	63,880	0.00%
Commercial Mortgage Trust	2.853	10/15/2045	55,051	51,208	0.00%
Morgan Stanley ABS Capital I, Inc. Trust	5.729	6/25/2036	56,774	47,938	0.00%
Towd Point Mortgage Trust	2.750	10/25/2056	40,430	39,926	0.00%
CSAIL Commercial Mortgage Trust	1.049	11/15/2048	2,244,827	34,550	0.00%
Morgan Stanley Capital I Trust	5.280	10/12/2052	82,680	30,596	0.00%
JPMBB Commercial Mortgage Securities Trust	0.692	5/15/2048	3,635,963	26,333	0.00%
Affirm Asset Securitization Trust	3.460	10/15/2024	18,685	18,661	0.00%
LCM XX LP	6.628	10/20/2027	18,414	18,400	0.00%
Credit Suisse First Boston Mortgage Securities Corp.	4.877	4/15/2037	14,561	14,275	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust	1.110	10/15/2048	1,268,373	14,185	0.00%
GMACM Mortgage Loan Trust	3.280	4/19/2036	16,483	12,735	0.00%
Connecticut Avenue Securities Trust	7.552	9/25/2031	12,335	12,335	0.00%
Commercial Mortgage Trust	0.646	2/10/2047	5,820,813	1,148	0.00%
GS Mortgage Securities Trust	0.000	7/10/2046	3,499,337	35	0.00%
GS Mortgage Securities Trust	0.089	8/10/2044	768,970	8	0.00%
New Residential Mortgage Loan Trust	4.000	4/25/2057	0.01	0.01	0.00%
BASE CURRENCY					
US DOLLAR			35,508,959	35,508,959	2.01%
COMMON STOCKS					
PES Energy Liquidating Trust			30,559	0.00	0.00%
CORPORATE BONDS					
GTP Acquisition Partners I LLC	3.482	6/15/2050	7,400,000	7,077,094	0.40%
Ball Corp.	6.000	6/15/2029	6,115,000	6,023,930	0.34%
CDW LLC/CDW Finance Corp.	3.250	2/15/2029	5,898,000	5,123,946	0.29%
Booz Allen Hamilton, Inc.	3.875	9/1/2028	5,541,000	5,031,173	0.29%
Centene Corp.	4.625	12/15/2029	5,230,000	4,809,403	0.27%
Ashtead Capital, Inc.	4.375	8/15/2027	4,990,000	4,692,705	0.27%
HSBC Holdings plc	5.402	8/11/2033	4,800,000	4,584,311	0.26%
Societe Generale SA	6.221	6/15/2033	4,795,000	4,506,763	0.26%
Service Corp. International	5.125	6/1/2029	4,561,000	4,293,041	0.24%
Clean Harbors, Inc.	4.875	7/15/2027	4,475,000	4,277,458	0.24%
Bank of America Corp.	2.687	4/22/2032	5,090,000	4,166,586	0.24%
WMG Acquisition Corp.	3.875	7/15/2030	4,525,000	3,926,626	0.22%
Black Knight InfoServ LLC	3.625	9/1/2028	4,249,000	3,919,235	0.22%
Go Daddy Operating Co. LLC/GD Finance Co., Inc.	5.250	12/1/2027	3,995,000	3,825,213	0.22%
Dominion Energy, Inc.	5.375	11/15/2032	3,827,000	3,776,928	0.21%
Bank of Ireland Group PLC	6.253	9/16/2026	3,685,000	3,676,224	0.21%
DAE Funding LLC	1.550	8/1/2024	3,775,000	3,601,747	0.20%
William Carter Co.	5.625	3/15/2027	3,550,000	3,441,512	0.20%
Wells Fargo & Co.	5.574	7/25/2029	3,455,000	3,440,252	0.20%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Goldman Sachs Group, Inc.	2.615	4/22/2032	4,045,000	3,275,226	0.19%
Fair Isaac Corp.	4.000	6/15/2028	3,542,000	3,239,368	0.18%
Time Warner Cable Enterprises LLC	8.375	7/15/2033	2,900,000	3,232,239	0.18%
Morgan Stanley	1.794	2/13/2032	4,185,000	3,223,237	0.18%
Pacific Gas & Electric Co.	6.400	6/15/2033	3,265,000	3,221,652	0.18%
SS&C Technologies, Inc.	5.500	9/30/2027	3,245,000	3,124,128	0.18%
Ecopetrol SA	8.625	1/19/2029	3,050,000	3,109,961	0.18%
Builders FirstSource, Inc.	5.000	3/1/2030	3,340,000	3,068,303	0.17%
NBM U.S. Holdings, Inc.	7.000	5/14/2026	3,070,000	3,027,486	0.17%
Gen Digital, Inc.	5.000	4/15/2025	3,060,000	2,999,687	0.17%
Avantor Funding, Inc.	4.625	7/15/2028	3,220,000	2,989,066	0.17%
Nokia Oyj	4.375	6/12/2027	3,170,000	2,984,263	0.17%
FirstCash, Inc.	4.625	9/1/2028	3,352,000	2,981,335	0.17%
International Airport Finance SA	12.000	3/15/2033	3,161,090	2,963,522	0.17%
Pacific Gas & Electric Co.	2.500	2/1/2031	3,780,000	2,947,632	0.17%
Charter Communications Operating LLC/Charter Communications Operating Capital	6.484	10/23/2045	3,165,000	2,912,226	0.17%
UBS Group AG	6.537	8/12/2033	2,785,000	2,893,209	0.16%
Standard Industries, Inc.	4.375	7/15/2030	3,370,000	2,886,710	0.16%
Gap, Inc.	3.875	10/1/2031	3,819,000	2,768,520	0.16%
Amgen, Inc.	5.250	3/2/2033	2,755,000	2,741,495	0.16%
Open Text Corp.	6.900	12/1/2027	2,670,000	2,704,741	0.15%
Crown Castle, Inc.	4.800	9/1/2028	2,780,000	2,697,973	0.15%
Bank of America Corp.	3.194	7/23/2030	3,050,000	2,676,039	0.15%
ANZ New Zealand International Ltd.	5.355	8/14/2028	2,660,000	2,648,789	0.15%
Hologic, Inc.	4.625	2/1/2028	2,812,000	2,636,492	0.15%
Equitable Financial Life Global Funding	1.800	3/8/2028	3,090,000	2,621,541	0.15%
Duke Energy Corp.	2.550	6/15/2031	3,200,000	2,614,874	0.15%
Regal Rexnord Corp.	6.050	4/15/2028	2,640,000	2,611,599	0.15%
Open Text Corp.	3.875	12/1/2029	3,075,000	2,608,229	0.15%
Energopro AS	8.500	2/4/2027	2,650,000	2,557,012	0.15%
Athene Global Funding	2.717	1/7/2029	3,010,000	2,509,489	0.14%
NextEra Energy Capital Holdings, Inc.	4.625	7/15/2027	2,560,000	2,496,096	0.14%
Pacific Gas & Electric Co.	4.950	7/1/2050	3,191,000	2,468,701	0.14%
Taylor Morrison Communities, Inc.	5.750	1/15/2028	2,558,000	2,467,378	0.14%
Sirius XM Radio, Inc.	3.125	9/1/2026	2,645,000	2,386,584	0.14%
HSBC Holdings PLC	6.547	6/20/2034	2,420,000	2,376,879	0.13%
Paramount Global	4.950	1/15/2031	2,645,000	2,364,796	0.13%
Broadcom, Inc.	4.000	4/15/2029	2,540,000	2,342,336	0.13%
Edison International	6.950	11/15/2029	2,155,000	2,270,719	0.13%
Royalty Pharma plc	2.150	9/2/2031	2,900,000	2,251,397	0.13%
Var Energi ASA	7.500	1/15/2028	2,140,000	2,222,155	0.13%
Pacific Gas & Electric Co.	6.100	1/15/2029	2,235,000	2,210,612	0.13%
Eversource Energy	5.125	5/15/2033	2,255,000	2,182,881	0.12%
Philip Morris International, Inc.	5.125	2/15/2030	2,180,000	2,155,003	0.12%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
SBA Tower Trust	2.836	1/15/2050	2,240,000	2,137,054	0.12%
Viper Energy Partners LP	5.375	11/1/2027	2,200,000	2,119,832	0.12%
Anglo American Capital plc	2.625	9/10/2030	2,575,000	2,109,935	0.12%
JPMorgan Chase & Co.	4.005	4/23/2029	2,230,000	2,091,500	0.12%
Service Corp. International	3.375	8/15/2030	2,500,000	2,073,491	0.12%
VICI Properties LP	4.950	2/15/2030	2,187,000	2,057,092	0.12%
Corebridge Financial, Inc.	6.875	12/15/2052	2,075,000	2,016,269	0.11%
Enbridge, Inc.	5.700	3/8/2033	1,995,000	1,996,681	0.11%
Puget Energy, Inc.	3.650	5/15/2025	2,070,000	1,986,613	0.11%
Barclays PLC	7.119	6/27/2034	1,980,000	1,978,864	0.11%
Leviathan Bond Ltd.	6.500	6/30/2027	2,045,000	1,973,425	0.11%
Oracle Corp.	3.850	4/1/2060	2,900,000	1,970,712	0.11%
Danske Bank AS	5.375	1/12/2024	1,970,000	1,962,511	0.11%
BP Capital Markets America, Inc.	4.812	2/13/2033	2,025,000	1,960,918	0.11%
Lamar Media Corp.	3.625	1/15/2031	2,335,000	1,949,725	0.11%
T-Mobile USA, Inc.	3.875	4/15/2030	2,115,000	1,930,664	0.11%
Warnermedia Holdings, Inc.	5.141	3/15/2052	2,405,000	1,917,262	0.11%
Morgan Stanley	5.164	4/20/2029	1,950,000	1,912,274	0.11%
Gen Digital, Inc.	6.750	9/30/2027	1,900,000	1,902,172	0.11%
Southern Co.	5.200	6/15/2033	1,945,000	1,891,492	0.11%
Discovery Communications LLC	5.300	5/15/2049	2,196,000	1,792,143	0.10%
Goldman Sachs Group, Inc.	2.383	7/21/2032	2,260,000	1,787,070	0.10%
Goldman Sachs Group, Inc.	4.223	5/1/2029	1,890,000	1,780,271	0.10%
Wells Fargo & Co.	3.350	3/2/2033	2,110,000	1,777,563	0.10%
OTP Bank Nyrt	7.350	3/4/2026	1,570,000	1,733,481	0.10%
Marvell Technology, Inc.	2.450	4/15/2028	1,940,000	1,700,935	0.10%
Bank of America Corp.	2.299	7/21/2032	2,150,000	1,696,272	0.10%
MSCI, Inc.	4.000	11/15/2029	1,870,000	1,681,922	0.10%
Aker BP ASA	6.000	6/13/2033	1,680,000	1,680,134	0.10%
O'Reilly Automotive, Inc.	4.700	6/15/2032	1,755,000	1,678,690	0.10%
Oracle Corp.	6.150	11/9/2029	1,585,000	1,649,252	0.09%
Standard Chartered PLC	6.296	7/6/2034	1,645,000	1,642,474	0.09%
Penske Truck Leasing Co. LP/PTL Finance Corp.	2.700	11/1/2024	1,675,000	1,607,249	0.09%
Bank of America Corp.	5.202	4/25/2029	1,630,000	1,606,557	0.09%
Celanese U.S. Holdings LLC	6.165	7/15/2027	1,600,000	1,600,531	0.09%
Bank of America Corp.	4.948	7/22/2028	1,630,000	1,595,588	0.09%
FirstCash, Inc.	5.625	1/1/2030	1,735,000	1,574,961	0.09%
Pacific Gas & Electric Co.	5.900	6/15/2032	1,630,000	1,560,856	0.09%
HSBC Holdings PLC	5.887	8/14/2027	1,565,000	1,560,371	0.09%
Gap, Inc.	3.625	10/1/2029	2,041,000	1,553,739	0.09%
UBS Group AG	4.751	5/12/2028	1,595,000	1,532,275	0.09%
AT&T, Inc.	3.550	9/15/2055	2,349,000	1,531,292	0.09%
Athene Global Funding	2.646	10/4/2031	1,985,000	1,517,665	0.09%
Penske Truck Leasing Co. LP/PTL Finance Corp.	4.000	7/15/2025	1,575,000	1,516,559	0.09%
Morgan Stanley	1.928	4/28/2032	1,960,000	1,511,862	0.09%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
NiSource, Inc.	3.600	5/1/2030	1,690,000	1,511,520	0.09%
Greensaif Pipelines Bidco Sarl	6.510	2/23/2042	1,490,000	1,508,495	0.09%
JPMorgan Chase & Co.	5.299	7/24/2029	1,515,000	1,506,109	0.09%
HSBC Holdings plc	4.583	6/19/2029	1,595,000	1,505,313	0.09%
GLP Capital LP/GLP Financing II, Inc.	5.750	6/1/2028	1,535,000	1,491,383	0.08%
Intesa Sanpaolo SpA	6.625	6/20/2033	1,485,000	1,468,586	0.08%
NRG Energy, Inc.	2.450	12/2/2027	1,705,000	1,446,054	0.08%
Philip Morris International, Inc.	4.875	2/15/2028	1,455,000	1,435,645	0.08%
IPALCO Enterprises, Inc.	3.700	9/1/2024	1,465,000	1,425,489	0.08%
Pacific Gas & Electric Co.	6.150	1/15/2033	1,460,000	1,422,463	0.08%
Williams Cos., Inc.	4.650	8/15/2032	1,490,000	1,400,107	0.08%
GE HealthCare Technologies, Inc.	5.905	11/22/2032	1,360,000	1,395,544	0.08%
Deutsche Bank AG	7.079	2/10/2034	1,455,000	1,383,594	0.08%
M&T Bank Corp.	5.053	1/27/2034	1,515,000	1,378,248	0.08%
Southern California Edison Co.	2.850	8/1/2029	1,550,000	1,363,297	0.08%
Ashtead Capital, Inc.	5.500	8/11/2032	1,405,000	1,339,648	0.08%
ArcelorMittal SA	6.800	11/29/2032	1,295,000	1,330,790	0.08%
Boeing Co.	5.150	5/1/2030	1,350,000	1,328,604	0.08%
IHS Holding Ltd.	6.250	11/29/2028	1,615,000	1,299,914	0.07%
Enel Finance International NV	5.000	6/15/2032	1,385,000	1,295,605	0.07%
Discovery Communications LLC	4.000	9/15/2055	1,970,000	1,283,563	0.07%
Columbia Pipelines Operating Co. LLC	6.036	11/15/2033	1,255,000	1,270,232	0.07%
Greenko Power II Ltd.	4.300	12/13/2028	1,465,450	1,267,344	0.07%
Standard Chartered plc	7.767	11/16/2028	1,195,000	1,265,374	0.07%
Capital One Financial Corp.	5.247	7/26/2030	1,325,000	1,260,142	0.07%
Southwestern Electric Power Co.	5.300	4/1/2033	1,275,000	1,248,575	0.07%
Sirius XM Radio, Inc.	4.000	7/15/2028	1,425,000	1,232,677	0.07%
Celanese U.S. Holdings LLC	6.330	7/15/2029	1,235,000	1,227,236	0.07%
Aker BP ASA	2.000	7/15/2026	1,367,000	1,227,162	0.07%
Philip Morris International, Inc.	5.125	11/17/2027	1,220,000	1,217,492	0.07%
Philip Morris International, Inc.	5.375	2/15/2033	1,230,000	1,215,062	0.07%
Pacific Gas & Electric Co.	4.550	7/1/2030	1,350,000	1,214,021	0.07%
BNP Paribas SA	4.375	3/1/2033	1,330,000	1,204,029	0.07%
Greensaif Pipelines Bidco Sarl	6.129	2/23/2038	1,195,000	1,199,578	0.07%
Bank of America Corp.	2.592	4/29/2031	1,440,000	1,198,202	0.07%
Regal Rexnord Corp.	6.300	2/15/2030	1,200,000	1,194,667	0.07%
Deutsche Bank AG	2.311	11/16/2027	1,345,000	1,179,111	0.07%
American Tower Trust #1	5.490	3/15/2028	1,165,000	1,160,961	0.07%
BNP Paribas SA	5.125	1/13/2029	1,170,000	1,145,680	0.06%
UnitedHealth Group, Inc.	4.000	5/15/2029	1,180,000	1,128,007	0.06%
HSBC Holdings PLC	6.161	3/9/2029	1,120,000	1,127,278	0.06%
Duke Energy Carolinas LLC	4.250	12/15/2041	1,320,000	1,117,647	0.06%
FS Luxembourg Sarl	10.000	12/15/2025	1,085,000	1,114,769	0.06%
Virginia Electric & Power Co.	5.000	4/1/2033	1,145,000	1,114,083	0.06%
KeySpan Gas East Corp.	5.994	3/6/2033	1,120,000	1,112,765	0.06%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
BP Capital Markets America, Inc.	4.893	9/11/2033	1,140,000	1,109,589	0.06%
Penske Truck Leasing Co. LP/PTL Finance Corp.	4.400	7/1/2027	1,170,000	1,104,842	0.06%
Manufacturers & Traders Trust Co.	4.700	1/27/2028	1,180,000	1,102,874	0.06%
Ashtead Capital, Inc.	4.000	5/1/2028	1,190,000	1,100,094	0.06%
BNP Paribas SA	5.335	6/12/2029	1,110,000	1,093,488	0.06%
Sempre	5.400	8/1/2026	1,085,000	1,086,724	0.06%
Southern Co.	3.700	4/30/2030	1,200,000	1,086,316	0.06%
Humana, Inc.	3.700	3/23/2029	1,170,000	1,082,910	0.06%
Duke Energy Corp.	4.500	8/15/2032	1,160,000	1,079,823	0.06%
Alcon Finance Corp.	2.750	9/23/2026	1,164,000	1,074,706	0.06%
Verizon Communications, Inc.	2.355	3/15/2032	1,330,000	1,052,402	0.06%
Aker BP ASA	5.600	6/13/2028	1,060,000	1,050,430	0.06%
Credit Suisse AG	7.500	2/15/2028	980,000	1,047,185	0.06%
Otis Worldwide Corp.	2.565	2/15/2030	1,221,000	1,044,532	0.06%
ConocoPhillips Co.	5.050	9/15/2033	1,050,000	1,044,408	0.06%
American Tower Corp.	3.800	8/15/2029	1,145,000	1,041,024	0.06%
Cleco Corporate Holdings LLC	3.375	9/15/2029	1,225,000	1,037,424	0.06%
NiSource, Inc.	5.400	6/30/2033	1,045,000	1,035,520	0.06%
Energy Transfer LP	5.250	4/15/2029	1,060,000	1,035,407	0.06%
Glencore Funding LLC	5.700	5/8/2033	1,050,000	1,029,237	0.06%
JPMorgan Chase & Co.	2.545	11/8/2032	1,270,000	1,026,386	0.06%
Wells Fargo & Co.	4.808	7/25/2028	1,050,000	1,018,254	0.06%
Synchrony Financial	7.250	2/2/2033	1,090,000	1,002,732	0.06%
NextEra Energy Capital Holdings, Inc.	5.000	7/15/2032	1,035,000	1,000,624	0.06%
Equinix, Inc.	3.200	11/18/2029	1,135,000	993,978	0.06%
Celanese U.S. Holdings LLC	6.550	11/15/2030	975,000	975,720	0.06%
T-Mobile USA, Inc.	5.050	7/15/2033	1,010,000	974,708	0.06%
Western Midstream Operating LP	6.150	4/1/2033	980,000	973,483	0.06%
Southern California Gas Co.	5.200	6/1/2033	985,000	967,696	0.05%
GLP Capital LP/GLP Financing II, Inc.	5.300	1/15/2029	1,025,000	966,208	0.05%
HSBC Holdings plc	2.206	8/17/2029	1,150,000	964,094	0.05%
BNP Paribas SA	2.219	6/9/2026	1,030,000	962,111	0.05%
JPMorgan Chase & Co.	3.509	1/23/2029	1,025,000	944,741	0.05%
HSBC Holdings PLC	6.332	3/9/2044	935,000	943,188	0.05%
NextEra Energy Capital Holdings, Inc.	2.250	6/1/2030	1,145,000	941,505	0.05%
Puget Energy, Inc.	2.379	6/15/2028	1,090,000	940,373	0.05%
Paramount Global	4.200	5/19/2032	1,125,000	937,517	0.05%
Columbia Pipelines Holding Co. LLC	6.042	8/15/2028	915,000	923,277	0.05%
Comcast Corp.	2.937	11/1/2056	1,484,000	923,238	0.05%
UnitedHealth Group, Inc.	2.750	5/15/2040	1,280,000	922,536	0.05%
Haleon U.S. Capital LLC	3.375	3/24/2029	1,005,000	918,440	0.05%
MPLX LP	4.950	9/1/2032	960,000	907,353	0.05%
American Tower Corp.	3.650	3/15/2027	965,000	905,739	0.05%
National Rural Utilities Cooperative Finance Corp.	5.800	1/15/2033	870,000	898,806	0.05%
JPMorgan Chase & Co.	3.960	1/29/2027	930,000	894,421	0.05%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Cox Communications, Inc.	2.600	6/15/2031	1,105,000	893,159	0.05%
Meta Platforms, Inc.	4.800	5/15/2030	895,000	891,215	0.05%
Wells Fargo & Co.	4.897	7/25/2033	940,000	886,906	0.05%
Crown Castle, Inc.	2.900	3/15/2027	960,000	881,095	0.05%
AT&T, Inc.	5.400	2/15/2034	905,000	879,781	0.05%
ONEOK, Inc.	6.100	11/15/2032	865,000	878,680	0.05%
Alabama Power Co.	3.450	10/1/2049	1,235,000	876,401	0.05%
AT&T, Inc.	3.800	12/1/2057	1,266,000	853,908	0.05%
Bacardi Ltd./Bacardi-Martini BV	5.400	6/15/2033	875,000	852,725	0.05%
Howard University	2.701	10/1/2029	1,000,000	852,100	0.05%
Energian Israel Finance Ltd.	4.500	3/30/2024	860,000	850,497	0.05%
Nasdaq, Inc.	5.550	2/15/2034	845,000	843,913	0.05%
Qorvo, Inc.	3.375	4/1/2031	1,035,000	841,656	0.05%
Philip Morris International, Inc.	5.625	11/17/2029	830,000	839,049	0.05%
Howard University	2.901	10/1/2031	1,000,000	823,252	0.05%
Kenvue, Inc.	5.050	3/22/2053	840,000	823,160	0.05%
Willis North America, Inc.	3.600	5/15/2024	830,000	816,263	0.05%
CSL Finance plc	4.050	4/27/2029	860,000	814,799	0.05%
Northrop Grumman Corp.	5.150	5/1/2040	845,000	810,865	0.05%
Boeing Co.	5.040	5/1/2027	820,000	810,835	0.05%
Huntington National Bank	5.650	1/10/2030	825,000	803,026	0.05%
Wells Fargo & Co.	2.879	10/30/2030	930,000	796,444	0.05%
Morgan Stanley	3.591	7/22/2028	860,000	795,443	0.05%
Ball Corp.	4.000	11/15/2023	795,000	790,549	0.04%
Investment Energy Resources Ltd.	6.250	4/26/2029	845,000	790,075	0.04%
Georgia Power Co.	4.300	3/15/2042	940,000	785,078	0.04%
ConocoPhillips Co.	5.700	9/15/2063	780,000	783,920	0.04%
Ovintiv, Inc.	6.625	8/15/2037	785,000	781,923	0.04%
Bank of America Corp.	2.572	10/20/2032	965,000	773,858	0.04%
UBS Group AG	6.442	8/11/2028	760,000	773,749	0.04%
GE HealthCare Technologies, Inc.	5.857	3/15/2030	745,000	757,321	0.04%
ONEOK, Inc.	3.400	9/1/2029	855,000	755,051	0.04%
Rogers Communications, Inc.	4.550	3/15/2052	975,000	754,569	0.04%
Metropolitan Life Global Funding I	5.150	3/28/2033	770,000	753,165	0.04%
Paramount Global	5.250	4/1/2044	1,000,000	751,334	0.04%
Ohio Edison Co.	5.500	1/15/2033	755,000	747,083	0.04%
CVS Health Corp.	5.125	2/21/2030	755,000	743,804	0.04%
Time Warner Cable LLC	6.550	5/1/2037	780,000	741,530	0.04%
AutoZone, Inc.	4.750	8/1/2032	765,000	731,774	0.04%
Williams Cos., Inc.	5.650	3/15/2033	725,000	729,418	0.04%
Centene Corp.	2.450	7/15/2028	850,000	727,670	0.04%
Emera, Inc.	6.750	6/15/2076	755,000	724,800	0.04%
Diamondback Energy, Inc.	6.250	3/15/2053	720,000	717,203	0.04%
UBS Group AG	3.091	5/14/2032	865,000	713,114	0.04%
Evergy, Inc.	2.450	9/15/2024	730,000	704,093	0.04%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Consolidated Edison Co. of New York, Inc.	3.200	12/1/2051	1,050,000	703,401	0.04%
Wells Fargo & Co.	3.908	4/25/2026	725,000	700,829	0.04%
Berkshire Hathaway Energy Co.	4.600	5/1/2053	850,000	699,869	0.04%
LKQ Corp.	5.750	6/15/2028	700,000	693,261	0.04%
Energian Israel Finance Ltd.	4.875	3/30/2026	735,000	689,173	0.04%
Energian Israel Finance Ltd.	8.500	9/30/2033	680,000	688,500	0.04%
Targa Resources Corp.	6.250	7/1/2052	710,000	681,879	0.04%
Xcel Energy, Inc.	4.600	6/1/2032	720,000	672,622	0.04%
JPMorgan Chase & Co.	4.851	7/25/2028	685,000	671,761	0.04%
Louisville Gas & Electric Co.	5.450	4/15/2033	660,000	667,549	0.04%
Kentucky Utilities Co.	5.450	4/15/2033	660,000	666,983	0.04%
Go Daddy Operating Co. LLC/GD Finance Co., Inc.	3.500	3/1/2029	770,000	659,135	0.04%
Barclays PLC	6.224	5/9/2034	660,000	651,723	0.04%
Discovery Communications LLC	5.200	9/20/2047	790,000	641,449	0.04%
NextEra Energy Capital Holdings, Inc.	1.875	1/15/2027	715,000	638,987	0.04%
Diamondback Energy, Inc.	6.250	3/15/2033	615,000	635,814	0.04%
Marathon Oil Corp.	6.600	10/1/2037	630,000	635,445	0.04%
Wells Fargo & Co.	5.389	4/24/2034	650,000	633,319	0.04%
WMG Acquisition Corp.	3.750	12/1/2029	725,000	628,453	0.04%
Barclays PLC	7.385	11/2/2028	600,000	624,490	0.04%
Evergy, Inc.	2.900	9/15/2029	715,000	622,007	0.04%
TransCanada PipeLines Ltd.	2.500	10/12/2031	780,000	621,398	0.04%
Wells Fargo & Co.	3.000	10/23/2026	665,000	615,948	0.03%
Georgia Power Co.	4.950	5/17/2033	635,000	614,680	0.03%
Energian Israel Finance Ltd.	5.875	3/30/2031	695,000	612,295	0.03%
FMG Resources August 2006 Pty. Ltd.	4.375	4/1/2031	730,000	611,791	0.03%
Kaiser Foundation Hospitals	3.002	6/1/2051	900,000	606,110	0.03%
RTX Corp.	5.150	2/27/2033	610,000	603,291	0.03%
Nasdaq, Inc.	5.350	6/28/2028	600,000	599,808	0.03%
Royalty Pharma plc	2.200	9/2/2030	750,000	597,990	0.03%
Capital One Financial Corp.	5.468	2/1/2029	615,000	596,463	0.03%
Danske Bank AS	1.621	9/11/2026	655,000	596,438	0.03%
Corebridge Financial, Inc.	3.850	4/5/2029	650,000	594,680	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	5.125	7/1/2049	765,000	588,684	0.03%
NiSource, Inc.	5.250	3/30/2028	585,000	582,670	0.03%
Aon Corp./Aon Global Holdings PLC	5.350	2/28/2033	580,000	579,325	0.03%
BAT Capital Corp.	6.343	8/2/2030	575,000	578,640	0.03%
Piedmont Natural Gas Co., Inc.	5.400	6/15/2033	585,000	577,640	0.03%
Capital One Financial Corp.	1.878	11/2/2027	653,000	572,405	0.03%
Cheniere Energy Partners LP	5.950	6/30/2033	570,000	568,840	0.03%
Southern California Edison Co.	5.300	3/1/2028	565,000	566,812	0.03%
MSCI, Inc.	3.625	11/1/2031	668,000	566,404	0.03%
Duke Energy Progress LLC	4.375	3/30/2044	670,000	565,655	0.03%
Florida Power & Light Co.	5.100	4/1/2033	565,000	565,263	0.03%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Crown Castle, Inc.	5.000	1/11/2028	575,000	564,417	0.03%
Oglethorpe Power Corp.	4.500	4/1/2047	705,000	559,091	0.03%
HSBC Holdings plc	4.762	3/29/2033	625,000	555,674	0.03%
Sabine Pass Liquefaction LLC	4.500	5/15/2030	590,000	555,478	0.03%
BNP Paribas SA	2.159	9/15/2029	660,000	551,772	0.03%
Berkshire Hathaway Energy Co.	1.650	5/15/2031	705,000	545,818	0.03%
Continental Resources, Inc.	5.750	1/15/2031	570,000	545,003	0.03%
Equinor ASA	3.625	4/6/2040	675,000	544,860	0.03%
JPMorgan Chase & Co.	3.702	5/6/2030	595,000	543,019	0.03%
Synchrony Financial	2.875	10/28/2031	725,000	539,292	0.03%
Duke Energy Indiana LLC	3.250	10/1/2049	780,000	531,233	0.03%
Oracle Corp.	4.100	3/25/2061	745,000	529,319	0.03%
Capital One Financial Corp.	6.377	6/8/2034	535,000	528,669	0.03%
BAT Capital Corp.	6.421	8/2/2033	525,000	524,235	0.03%
Howard University	3.476	10/1/2041	720,000	521,469	0.03%
CVS Health Corp.	5.250	1/30/2031	525,000	518,983	0.03%
Marsh & McLennan Cos., Inc.	4.750	3/15/2039	560,000	518,274	0.03%
Georgia Power Co.	2.650	9/15/2029	600,000	516,845	0.03%
Dominion Energy, Inc.	3.375	4/1/2030	583,000	514,228	0.03%
Hanesbrands, Inc.	4.875	5/15/2026	550,000	513,641	0.03%
Occidental Petroleum Corp.	6.450	9/15/2036	500,000	511,225	0.03%
BP Capital Markets America, Inc.	2.939	6/4/2051	780,000	509,326	0.03%
Capital One Financial Corp.	5.817	2/1/2034	535,000	508,405	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	4.800	3/1/2050	685,000	507,517	0.03%
Intel Corp.	5.900	2/10/2063	500,000	502,039	0.03%
Open Text Holdings, Inc.	4.125	12/1/2031	600,000	498,096	0.03%
Taylor Morrison Communities, Inc.	5.125	8/1/2030	540,000	495,258	0.03%
Alcon Finance Corp.	3.000	9/23/2029	560,000	490,986	0.03%
Booz Allen Hamilton, Inc.	5.950	8/4/2033	485,000	490,825	0.03%
Paramount Global	4.375	3/15/2043	710,000	489,736	0.03%
Pacific Gas & Electric Co.	6.750	1/15/2053	500,000	485,261	0.03%
Sirius XM Radio, Inc.	4.125	7/1/2030	590,000	480,986	0.03%
Discovery Communications LLC	3.625	5/15/2030	545,000	478,923	0.03%
NiSource, Inc.	3.490	5/15/2027	500,000	468,891	0.03%
Hess Corp.	7.125	3/15/2033	417,000	454,630	0.03%
Alcon Finance Corp.	5.375	12/6/2032	455,000	453,671	0.03%
Morgan Stanley	5.449	7/20/2029	455,000	452,225	0.03%
Arizona Public Service Co.	5.550	8/1/2033	450,000	450,608	0.03%
Ingersoll Rand, Inc.	5.700	8/14/2033	445,000	450,268	0.03%
Verizon Communications, Inc.	2.550	3/21/2031	541,000	445,805	0.03%
Amgen, Inc.	5.250	3/2/2030	445,000	445,796	0.03%
Intel Corp.	3.100	2/15/2060	715,000	444,776	0.03%
CDW LLC/CDW Finance Corp.	2.670	12/1/2026	485,000	439,669	0.02%
Intercontinental Exchange, Inc.	4.350	6/15/2029	455,000	435,442	0.02%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Penske Truck Leasing Co. LP/PTL Finance Corp.	6.050	8/1/2028	430,000	430,385	0.02%
Georgia Power Co.	4.700	5/15/2032	450,000	429,655	0.02%
Standard Industries, Inc.	3.375	1/15/2031	535,000	426,666	0.02%
United Rentals North America, Inc.	4.875	1/15/2028	445,000	423,396	0.02%
Galaxy Pipeline Assets Bidco Ltd.	2.940	9/30/2040	537,615	423,004	0.02%
Pacific Gas & Electric Co.	5.250	3/1/2052	529,000	419,247	0.02%
CommonSpirit Health	3.347	10/1/2029	470,000	418,667	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	3.500	3/1/2042	640,000	418,589	0.02%
Capital One Financial Corp.	3.273	3/1/2030	485,000	416,109	0.02%
Shell International Finance BV	3.000	11/26/2051	620,000	415,108	0.02%
Capital One Financial Corp.	6.312	6/8/2029	415,000	414,668	0.02%
Morgan Stanley	3.622	4/1/2031	460,000	408,881	0.02%
Shell International Finance BV	3.250	4/6/2050	575,000	408,089	0.02%
Centene Corp.	4.250	12/15/2027	435,000	406,860	0.02%
NextEra Energy Capital Holdings, Inc.	5.000	2/28/2030	410,000	402,079	0.02%
Warnermedia Holdings, Inc.	4.279	3/15/2032	455,000	401,801	0.02%
Conagra Brands, Inc.	4.850	11/1/2028	411,000	400,015	0.02%
American Express Co.	5.043	5/1/2034	415,000	398,873	0.02%
Targa Resources Corp.	6.125	3/15/2033	385,000	392,183	0.02%
Amgen, Inc.	5.750	3/2/2063	395,000	390,157	0.02%
NXP BV/NXP Funding LLC	5.550	12/1/2028	385,000	385,607	0.02%
Aker BP ASA	3.100	7/15/2031	465,000	383,605	0.02%
Duke Energy Progress LLC	4.000	4/1/2052	490,000	382,942	0.02%
Eversource Energy	5.450	3/1/2028	380,000	381,116	0.02%
UnitedHealth Group, Inc.	5.350	2/15/2033	365,000	374,665	0.02%
GLP Capital LP/GLP Financing II, Inc.	4.000	1/15/2031	435,000	373,131	0.02%
Deutsche Bank AG	2.129	11/24/2026	410,000	371,897	0.02%
Wells Fargo & Co.	2.572	2/11/2031	445,000	371,542	0.02%
CDW LLC/CDW Finance Corp.	3.569	12/1/2031	430,000	363,596	0.02%
Service Corp. International	4.625	12/15/2027	385,000	361,900	0.02%
Ovintiv, Inc.	6.500	8/15/2034	355,000	360,148	0.02%
AT&T, Inc.	2.550	12/1/2033	470,000	358,796	0.02%
CVS Health Corp.	4.125	4/1/2040	435,000	354,567	0.02%
Transcontinental Gas Pipe Line Co. LLC	3.250	5/15/2030	400,000	352,688	0.02%
Oracle Corp.	2.950	4/1/2030	405,000	351,186	0.02%
Duke Energy Corp.	5.000	8/15/2052	400,000	350,562	0.02%
Shell International Finance BV	2.875	11/26/2041	485,000	347,823	0.02%
Alcon Finance Corp.	5.750	12/6/2052	340,000	345,668	0.02%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	4.000	1/15/2032	400,000	345,045	0.02%
MSCI, Inc.	3.875	2/15/2031	392,000	342,018	0.02%
General Mills, Inc.	4.950	3/29/2033	345,000	336,724	0.02%
Rogers Communications, Inc.	3.800	3/15/2032	385,000	329,377	0.02%
Columbia Pipelines Operating Co. LLC	6.544	11/15/2053	315,000	322,230	0.02%
Continental Resources, Inc.	2.875	4/1/2032	420,000	322,107	0.02%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Warnermedia Holdings, Inc.	5.391	3/15/2062	400,000	317,501	0.02%
ONEOK, Inc.	4.350	3/15/2029	335,000	313,107	0.02%
PPL Capital Funding, Inc.	4.125	4/15/2030	340,000	312,574	0.02%
Hess Corp.	7.300	8/15/2031	285,000	311,286	0.02%
National Grid PLC	5.602	6/12/2028	305,000	305,510	0.02%
Intel Corp.	5.700	2/10/2053	305,000	302,234	0.02%
Huntington Bancshares, Inc.	6.208	8/21/2029	300,000	301,901	0.02%
UnitedHealth Group, Inc.	6.050	2/15/2063	260,000	283,263	0.02%
ConocoPhillips Co.	4.025	3/15/2062	365,000	279,204	0.02%
Ashtead Capital, Inc.	5.950	10/15/2033	270,000	265,049	0.02%
American Tower Corp.	2.700	4/15/2031	320,000	261,729	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	4.875	2/1/2031	280,000	257,198	0.01%
Edison International	5.250	11/15/2028	260,000	254,006	0.01%
Kaiser Foundation Hospitals	2.810	6/1/2041	355,000	252,361	0.01%
BAT Capital Corp.	4.742	3/16/2032	277,000	250,211	0.01%
Equinor ASA	3.700	4/6/2050	320,000	247,145	0.01%
Haleon U.S. Capital LLC	3.625	3/24/2032	265,000	235,517	0.01%
Ecopetrol SA	4.625	11/2/2031	295,000	233,050	0.01%
NextEra Energy Capital Holdings, Inc.	6.051	3/1/2025	230,000	230,871	0.01%
Pacific Gas & Electric Co.	4.400	3/1/2032	260,000	223,869	0.01%
AutoZone, Inc.	4.750	2/1/2033	235,000	222,862	0.01%
UnitedHealth Group, Inc.	4.950	5/15/2062	240,000	221,778	0.01%
Bank of America Corp.	1.898	7/23/2031	275,000	217,286	0.01%
UnitedHealth Group, Inc.	5.875	2/15/2053	190,000	203,172	0.01%
Nasdaq, Inc.	6.100	6/28/2063	205,000	202,334	0.01%
Pacific Gas & Electric Co.	3.500	8/1/2050	320,000	201,496	0.01%
Ashtead Capital, Inc.	5.550	5/30/2033	210,000	201,456	0.01%
MPLX LP	4.950	3/14/2052	240,000	197,795	0.01%
BP Capital Markets America, Inc.	3.000	2/24/2050	285,000	189,885	0.01%
Bank of America Corp.	3.419	12/20/2028	205,000	187,946	0.01%
Columbia Pipelines Operating Co. LLC	5.927	8/15/2030	180,000	181,569	0.01%
L3Harris Technologies, Inc.	2.900	12/15/2029	185,000	160,880	0.01%
UnitedHealth Group, Inc.	3.500	8/15/2039	190,000	155,112	0.01%
Paramount Global	4.200	6/1/2029	170,000	151,871	0.01%
Deutsche Bank AG	3.742	1/7/2033	200,000	150,242	0.01%
Energy Transfer LP	5.300	4/1/2044	175,000	149,183	0.01%
Bacardi Ltd./Bacardi-Martini BV	5.250	1/15/2029	150,000	146,862	0.01%
Bank of America Corp.	1.922	10/24/2031	185,000	144,991	0.01%
Sutter Health	3.361	8/15/2050	200,000	140,715	0.01%
EQM Midstream Partners LP	6.500	7/1/2027	125,000	124,200	0.01%
United Rentals North America, Inc.	4.000	7/15/2030	140,000	122,745	0.01%
Centene Corp.	3.375	2/15/2030	95,000	81,293	0.00%
Morgan Stanley	5.123	2/1/2029	80,000	78,418	0.00%
Marvell Technology, Inc.	2.950	4/15/2031	85,000	70,950	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Dominion Energy, Inc.	6.300	3/15/2033	65,000	67,776	0.00%
Cleco Corporate Holdings LLC	4.973	5/1/2046	75,000	60,202	0.00%
Targa Resources Corp.	4.200	2/1/2033	65,000	57,347	0.00%
Oracle Corp.	4.125	5/15/2045	70,000	54,100	0.00%
Intel Corp.	4.900	8/5/2052	60,000	53,934	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	6.834	10/23/2055	55,000	50,939	0.00%
Duke Energy Ohio, Inc.	5.250	4/1/2033	40,000	40,140	0.00%
Ecopetrol SA	4.625	11/2/2031	25,000	19,750	0.00%
FOREIGN CURRENCY					
CANADIAN DOLLAR			73,713	54,554	0.00%
POUND STERLING			8,424	10,671	0.00%
MEXICAN PESO (NEW)			0.01	0.00	0.00%
BRAZILIAN REAL			(0.47)	(0.09)	0.00%
AUSTRALIAN DOLLAR			(59)	(38)	0.00%
EURO CURRENCY			(21,147)	(22,931)	0.00%
FOREIGN GOVERNMENT OBLIGATIONS					
Brazil Notas do Tesouro Nacional	10.000	1/1/2031	47,432,000	9,105,438	0.52%
Hungary Government International Bonds	1.625	4/28/2032	5,610,000	4,641,280	0.26%
Romanian Government International Bonds	2.750	4/14/2041	6,785,000	4,532,108	0.26%
Indonesia Government International Bonds	1.100	3/12/2033	3,795,000	2,993,743	0.17%
Philippine Government International Bonds	1.200	4/28/2033	3,315,000	2,719,691	0.15%
North Macedonia Government International Bonds	3.675	6/3/2026	2,165,000	2,216,152	0.13%
Benin Government International Bonds	4.950	1/22/2035	2,640,000	2,003,880	0.11%
Romanian Government International Bonds	2.625	12/2/2040	2,970,000	1,980,620	0.11%
North Macedonia Government International Bonds	2.750	1/18/2025	1,825,000	1,904,175	0.11%
Colombia Government International Bonds	5.000	6/15/2045	2,685,000	1,881,596	0.11%
Bermuda Government International Bonds	5.000	7/15/2032	1,825,000	1,749,263	0.10%
Ivory Coast Government International Bonds	4.875	1/30/2032	1,965,000	1,637,182	0.09%
Angolan Government International Bonds	8.000	11/26/2029	1,600,000	1,317,616	0.07%
Costa Rica Government International Bonds	6.550	4/3/2034	1,140,000	1,147,125	0.07%
Romanian Government International Bonds	3.375	2/8/2038	1,315,000	1,040,979	0.06%
Colombia Government International Bonds	5.625	2/26/2044	1,180,000	892,476	0.05%
Saudi Government International Bonds	2.000	7/9/2039	1,140,000	889,046	0.05%
Chile Government International Bonds	1.250	1/22/2051	1,605,000	885,663	0.05%
Saudi Government International Bonds	5.000	1/18/2053	990,000	877,688	0.05%
Bank Gospodarstwa Krajowego	5.375	5/22/2033	670,000	653,250	0.04%
Bermuda Government International Bonds	2.375	8/20/2030	735,000	601,083	0.03%
Philippine Government International Bonds	1.750	4/28/2041	710,000	498,608	0.03%
Mexico Government International Bonds	6.338	5/4/2053	290,000	289,442	0.02%
Colombia Government International Bonds	5.200	5/15/2049	395,000	276,947	0.02%
Indonesia Government International Bonds	2.150	7/18/2024	240,000	255,039	0.01%
Angolan Government International Bonds	8.750	4/14/2032	310,000	254,200	0.01%
Ghana Government International Bonds	6.375	2/11/2027	418,000	180,321	0.01%
MUNICIPAL BONDS					
Philadelphia Auth for Industrial Dev, PA, Rev	6.550	10/15/2028	5,445,000	5,702,066	0.32%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
New York Transportation Dev Corp., NY, Rev	4.248	9/1/2035	5,280,000	5,096,641	0.29%
State Board of Administration Finance Corp., FL, Rev	1.258	7/1/2025	4,130,000	3,840,405	0.22%
Metropolitan Transportation Auth, NY, Rev	6.814	11/15/2040	2,790,000	3,017,978	0.17%
Texas Natural Gas Securitization Finance Corp., TX, Rev	5.102	4/1/2035	2,395,000	2,389,897	0.14%
Chicago Board of Education, IL, GO	6.319	11/1/2029	2,315,000	2,297,089	0.13%
Chicago Board of Education, IL, GO	6.138	12/1/2039	1,115,000	1,047,586	0.06%
Municipal Electric Auth of Georgia, GA, Rev	6.637	4/1/2057	731,000	815,743	0.05%
Chicago Transit Auth Sales Tax Receipts Fund, IL, Rev	3.912	12/1/2040	720,000	616,769	0.03%
Chicago Board of Education, IL, GO	6.038	12/1/2029	365,000	359,008	0.02%
PREFERRED STOCKS					
U.S. Bancorp	6.590		2,242	1,712,888	0.10%
REPURCHASE AGREEMENTS					
FIXED, Inc. CLEARING CORP.REPO		9/1/2023	9,343,481	9,343,481	0.53%
SENIOR FLOATING RATE INTERESTS					
PES Holdings LLC	1.500	12/31/2024	740,508	14,810	0.00%
U.S. GOVERNMENT AGENCIES					
Uniform Mortgage-Backed Security	5.500	9/14/2053	72,934,000	72,040,843	4.09%
Uniform Mortgage-Backed Security	4.500	9/14/2053	56,957,000	54,024,605	3.06%
Uniform Mortgage-Backed Security	6.000	9/14/2053	46,285,000	46,404,329	2.63%
Uniform Mortgage-Backed Security	2.000	9/14/2053	36,635,000	29,227,861	1.66%
Uniform Mortgage-Backed Security	5.000	9/14/2053	29,460,000	28,569,295	1.62%
Uniform Mortgage-Backed Security	4.500	9/18/2038	25,819,000	25,134,251	1.43%
Federal Home Loan Mortgage Corp.	5.000	9/1/2052	16,762,571	16,263,833	0.92%
Federal National Mortgage Association	5.000	9/1/2052	16,709,111	16,211,961	0.92%
Government National Mortgage Association	2.500	9/21/2053	17,675,000	15,062,414	0.85%
Government National Mortgage Association	5.500	9/21/2053	14,775,000	14,624,076	0.83%
Government National Mortgage Association	5.000	9/21/2053	13,575,000	13,211,232	0.75%
Government National Mortgage Association	3.500	9/21/2053	12,454,000	11,312,708	0.64%
Federal National Mortgage Association	2.000	4/1/2051	11,643,259	9,301,594	0.53%
Government National Mortgage Association	4.000	9/21/2053	8,255,000	7,695,208	0.44%
Government National Mortgage Association	4.500	9/21/2053	7,895,000	7,522,763	0.43%
Government National Mortgage Association	3.000	4/20/2051	7,834,035	6,933,839	0.39%
Federal National Mortgage Association	2.000	3/1/2051	8,683,188	6,927,988	0.39%
Government National Mortgage Association	3.000	12/20/2051	7,618,155	6,717,483	0.38%
Government National Mortgage Association	2.500	10/20/2051	7,683,803	6,553,325	0.37%
Uniform Mortgage-Backed Security	3.500	9/14/2053	7,290,000	6,514,868	0.37%
Government National Mortgage Association	2.000	9/21/2053	7,770,000	6,424,819	0.36%
Federal National Mortgage Association	2.500	5/1/2051	7,505,231	6,266,465	0.36%
Federal National Mortgage Association	2.500	11/1/2051	6,833,915	5,735,660	0.33%
Federal Home Loan Mortgage Corp.	3.500	3/1/2048	5,746,139	5,228,069	0.30%
Federal National Mortgage Association	2.500	10/1/2051	5,917,649	4,936,937	0.28%
Uniform Mortgage-Backed Security	2.000	9/19/2037	5,400,000	4,735,336	0.27%
Federal National Mortgage Association	2.000	12/1/2050	5,901,551	4,734,646	0.27%
Federal National Mortgage Association	2.000	2/1/2051	5,868,001	4,699,486	0.27%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	5.500	12/1/2052	4,687,864	4,633,415	0.26%
Federal Home Loan Mortgage Corp.	8.638	6/25/2043	4,410,000	4,502,337	0.26%
Uniform Mortgage-Backed Security	2.500	9/18/2038	4,425,000	3,989,760	0.23%
Government National Mortgage Association	5.000	7/15/2052	4,084,437	3,987,976	0.23%
Federal Home Loan Mortgage Corp.	8.788	5/25/2043	3,815,000	3,891,300	0.22%
Federal National Mortgage Association	2.500	5/1/2051	4,590,620	3,833,230	0.22%
Federal National Mortgage Association	3.500	9/1/2057	4,271,084	3,817,205	0.22%
Federal National Mortgage Association	2.500	11/1/2051	4,123,856	3,492,790	0.20%
Federal Home Loan Mortgage Corp.	2.000	3/1/2051	4,245,526	3,399,960	0.19%
Government National Mortgage Association	3.000	7/20/2052	3,801,796	3,345,060	0.19%
Federal Home Loan Mortgage Corp.	3.000	11/1/2046	3,714,492	3,262,809	0.19%
Federal National Mortgage Association	4.000	4/1/2049	3,486,325	3,247,705	0.18%
Federal Home Loan Mortgage Corp.	2.500	7/1/2050	3,772,847	3,159,764	0.18%
Federal National Mortgage Association	2.500	5/1/2051	3,655,202	3,050,144	0.17%
Federal National Mortgage Association	3.000	11/1/2051	3,478,347	3,006,828	0.17%
Federal National Mortgage Association	4.000	6/1/2048	3,165,740	2,978,784	0.17%
Federal National Mortgage Association	1.500	9/1/2051	3,810,788	2,883,959	0.16%
Government National Mortgage Association	4.000	7/20/2048	2,929,142	2,765,806	0.16%
Government National Mortgage Association	3.000	9/20/2051	2,988,253	2,639,683	0.15%
Federal Home Loan Mortgage Corp.	9.788	6/25/2042	2,440,000	2,586,930	0.15%
Federal National Mortgage Association	4.500	1/1/2051	2,646,970	2,557,275	0.15%
Federal National Mortgage Association	3.000	9/1/2051	2,923,903	2,539,388	0.14%
Government National Mortgage Association	4.000	10/20/2040	2,606,971	2,494,491	0.14%
Federal National Mortgage Association	2.000	4/1/2051	3,083,804	2,469,580	0.14%
Federal National Mortgage Association	2.000	3/1/2051	3,043,585	2,437,717	0.14%
Federal National Mortgage Association	5.500	6/1/2053	2,450,799	2,420,354	0.14%
Federal Home Loan Mortgage Corp.	2.500	4/1/2052	2,878,049	2,394,017	0.14%
Federal Home Loan Mortgage Corp.	5.500	2/1/2053	2,381,040	2,361,468	0.13%
Federal National Mortgage Association	2.500	5/1/2051	2,795,588	2,351,568	0.13%
Federal Home Loan Mortgage Corp.	2.000	4/1/2051	2,910,822	2,330,459	0.13%
Federal National Mortgage Association	3.500	4/1/2052	2,588,785	2,325,681	0.13%
Federal National Mortgage Association	2.500	10/1/2050	2,721,175	2,290,662	0.13%
Federal National Mortgage Association	4.000	4/1/2050	2,433,324	2,282,426	0.13%
Federal National Mortgage Association	2.000	6/1/2036	2,480,667	2,189,141	0.12%
Federal National Mortgage Association	3.500	5/1/2058	2,448,861	2,188,627	0.12%
Federal National Mortgage Association	2.000	12/1/2040	2,586,345	2,179,022	0.12%
Federal Home Loan Mortgage Corp.	2.000	4/1/2052	2,677,360	2,161,829	0.12%
Federal National Mortgage Association	3.500	12/25/2058	2,392,761	2,150,775	0.12%
Federal National Mortgage Association	2.500	6/1/2051	2,572,888	2,147,076	0.12%
Government National Mortgage Association	2.000	10/20/2050	2,573,258	2,139,054	0.12%
Federal National Mortgage Association	2.000	3/1/2051	2,623,859	2,101,294	0.12%
Federal Home Loan Mortgage Corp.	8.638	5/25/2042	2,005,000	2,065,150	0.12%
Government National Mortgage Association	3.000	8/20/2051	2,339,811	2,063,280	0.12%
Federal Home Loan Mortgage Corp.	3.000	10/1/2032	2,146,035	2,024,359	0.11%
Federal National Mortgage Association	5.000	7/1/2052	2,063,553	2,002,475	0.11%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	3.000	10/1/2051	2,297,758	1,999,258	0.11%
Government National Mortgage Association	2.500	9/20/2051	2,310,993	1,970,842	0.11%
Uniform Mortgage-Backed Security	3.500	9/18/2038	2,085,000	1,965,119	0.11%
Federal National Mortgage Association	3.500	11/25/2042	2,153,884	1,948,620	0.11%
Federal Home Loan Mortgage Corp.	5.500	8/1/2038	1,894,439	1,933,917	0.11%
Federal Home Loan Mortgage Corp.	3.000	10/1/2051	2,196,950	1,911,781	0.11%
Federal National Mortgage Association	2.500	9/1/2040	2,174,360	1,889,239	0.11%
Federal Home Loan Mortgage Corp.	3.000	11/1/2036	2,025,040	1,861,539	0.11%
Federal National Mortgage Association	2.500	1/1/2057	2,233,745	1,854,055	0.11%
Federal Home Loan Mortgage Corp.	1.000	2/25/2051	2,242,699	1,844,554	0.10%
Federal Home Loan Mortgage Corp.	2.000	3/1/2051	2,279,886	1,842,442	0.10%
Federal Home Loan Mortgage Corp.	2.000	12/1/2041	2,199,298	1,830,871	0.10%
Federal National Mortgage Association	2.500	11/1/2051	2,162,587	1,811,605	0.10%
Government National Mortgage Association	4.500	5/20/2040	1,843,653	1,802,997	0.10%
Federal Home Loan Mortgage Corp.	8.988	9/25/2042	1,705,000	1,777,463	0.10%
Federal National Mortgage Association	4.500	3/1/2053	1,858,148	1,762,462	0.10%
Government National Mortgage Association	4.000	9/20/2040	1,829,934	1,751,008	0.10%
Federal Home Loan Mortgage Corp.	2.500	3/1/2051	2,081,185	1,743,034	0.10%
Federal Home Loan Mortgage Corp.	2.500	3/25/2052	1,993,876	1,741,432	0.10%
Federal Home Loan Mortgage Corp.	2.000	3/1/2051	2,171,592	1,738,849	0.10%
Federal Home Loan Mortgage Corp.	3.000	3/25/2040	2,025,000	1,719,085	0.10%
Federal National Mortgage Association	2.500	5/1/2051	2,046,515	1,707,293	0.10%
Federal National Mortgage Association	3.000	4/25/2043	1,905,360	1,689,499	0.10%
Federal Home Loan Mortgage Corp.	5.000	4/1/2053	1,738,395	1,688,755	0.10%
Federal Home Loan Mortgage Corp.	2.500	11/1/2050	2,012,945	1,684,773	0.10%
Federal Home Loan Mortgage Corp.	2.000	5/1/2041	1,967,232	1,654,781	0.09%
Federal National Mortgage Association	5.500	11/1/2035	1,578,340	1,604,658	0.09%
Federal Home Loan Mortgage Corp.	9.288	7/25/2042	1,525,000	1,590,101	0.09%
Federal National Mortgage Association	2.500	2/1/2043	1,864,431	1,575,776	0.09%
Government National Mortgage Association	4.000	7/20/2040	1,646,545	1,575,525	0.09%
Federal National Mortgage Association	2.000	12/1/2050	1,898,570	1,521,968	0.09%
Federal National Mortgage Association	3.500	1/25/2042	1,678,000	1,507,560	0.09%
Federal National Mortgage Association	2.500	9/1/2050	1,784,662	1,499,346	0.09%
Federal National Mortgage Association	6.000	5/1/2053	1,466,514	1,489,316	0.08%
Federal National Mortgage Association	2.500	12/1/2051	1,771,716	1,487,029	0.08%
Federal National Mortgage Association	3.000	8/1/2051	1,708,963	1,482,451	0.08%
Federal National Mortgage Association	4.000	6/1/2052	1,597,738	1,479,462	0.08%
Federal Home Loan Mortgage Corp.	4.000	4/1/2049	1,566,001	1,463,957	0.08%
Federal National Mortgage Association	2.500	4/1/2052	1,754,081	1,463,708	0.08%
Federal National Mortgage Association	3.520	11/1/2032	1,620,000	1,463,473	0.08%
Federal Home Loan Mortgage Corp.	8.188	4/25/2042	1,432,000	1,456,423	0.08%
Federal National Mortgage Association	3.000	3/25/2043	1,678,604	1,455,691	0.08%
Federal National Mortgage Association	2.500	1/1/2052	1,729,823	1,450,395	0.08%
Federal Home Loan Mortgage Corp.	2.500	7/1/2050	1,705,198	1,428,143	0.08%
Federal National Mortgage Association	3.000	8/1/2051	1,645,374	1,427,290	0.08%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	4.190	4/1/2028	1,475,000	1,427,203	0.08%
Federal Home Loan Mortgage Corp.	2.000	5/1/2036	1,608,873	1,416,252	0.08%
Government National Mortgage Association	3.000	2/20/2052	1,578,255	1,405,151	0.08%
Government National Mortgage Association	3.500	2/20/2047	1,520,737	1,402,012	0.08%
Federal Home Loan Mortgage Corp.	6.000	12/1/2052	1,380,985	1,398,610	0.08%
Federal Home Loan Mortgage Corp.	2.000	10/1/2050	1,735,895	1,392,350	0.08%
Federal National Mortgage Association	2.000	8/1/2036	1,579,872	1,390,778	0.08%
Federal National Mortgage Association	3.000	12/1/2050	1,589,080	1,378,621	0.08%
Government National Mortgage Association	3.500	5/15/2043	1,474,335	1,367,369	0.08%
Federal Home Loan Mortgage Corp.	3.500	8/1/2034	1,434,986	1,365,481	0.08%
Federal National Mortgage Association	2.000	2/1/2051	1,695,852	1,358,156	0.08%
Federal National Mortgage Association	4.460	5/1/2028	1,380,916	1,355,805	0.08%
Federal National Mortgage Association	3.000	5/1/2051	1,543,816	1,354,976	0.08%
Federal Home Loan Mortgage Corp.	2.000	5/1/2051	1,660,596	1,344,354	0.08%
Federal National Mortgage Association	2.500	5/1/2043	1,599,442	1,339,139	0.08%
Federal Home Loan Mortgage Corp.	8.546	4/25/2043	1,310,000	1,333,997	0.08%
Federal Home Loan Mortgage Corp.	2.000	2/1/2051	1,647,647	1,331,513	0.08%
Government National Mortgage Association	3.500	6/20/2046	1,441,156	1,331,037	0.08%
Federal National Mortgage Association	3.000	8/1/2050	1,519,916	1,318,534	0.07%
Federal National Mortgage Association	4.000	6/1/2041	1,399,191	1,309,728	0.07%
Federal National Mortgage Association	3.000	5/1/2052	1,500,173	1,303,495	0.07%
Federal National Mortgage Association	5.000	8/1/2052	1,341,932	1,302,109	0.07%
Federal National Mortgage Association	2.000	5/1/2051	1,622,155	1,298,537	0.07%
Federal Home Loan Mortgage Corp.	4.000	7/1/2049	1,375,430	1,288,073	0.07%
Federal Home Loan Mortgage Corp.	4.000	9/15/2041	1,348,128	1,271,443	0.07%
Government National Mortgage Association	3.000	3/15/2045	1,429,359	1,265,818	0.07%
Federal National Mortgage Association	3.000	12/1/2051	1,449,329	1,257,088	0.07%
Federal National Mortgage Association	2.500	7/1/2051	1,486,686	1,242,390	0.07%
Federal National Mortgage Association	3.000	3/1/2037	1,353,694	1,239,446	0.07%
Federal National Mortgage Association	4.000	10/1/2047	1,313,532	1,236,027	0.07%
Federal National Mortgage Association	3.500	9/1/2047	1,349,190	1,226,103	0.07%
Federal National Mortgage Association	4.500	12/1/2037	1,226,152	1,202,070	0.07%
Federal Home Loan Mortgage Corp.	3.500	10/1/2047	1,271,429	1,156,797	0.07%
Federal National Mortgage Association	3.000	10/1/2051	1,336,165	1,154,864	0.07%
Federal National Mortgage Association	4.500	10/1/2040	1,156,152	1,126,766	0.06%
Federal Home Loan Mortgage Corp.	4.000	5/1/2042	1,178,334	1,121,398	0.06%
Federal National Mortgage Association	4.030	6/1/2028	1,163,291	1,121,128	0.06%
Federal National Mortgage Association	2.000	9/1/2040	1,315,375	1,112,431	0.06%
Federal National Mortgage Association	2.500	3/1/2052	1,318,870	1,103,445	0.06%
Federal National Mortgage Association	3.000	8/25/2049	1,240,960	1,102,725	0.06%
Federal National Mortgage Association	2.500	1/1/2051	1,310,486	1,101,420	0.06%
Federal National Mortgage Association	3.500	7/1/2048	1,197,586	1,090,204	0.06%
Federal National Mortgage Association	2.000	2/1/2051	1,338,644	1,083,727	0.06%
Government National Mortgage Association	3.500	7/20/2049	1,178,560	1,081,370	0.06%
Federal National Mortgage Association	3.000	4/1/2052	1,224,705	1,066,047	0.06%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	2.500	6/1/2043	1,252,122	1,058,237	0.06%
Federal National Mortgage Association	3.000	9/1/2048	1,198,382	1,051,164	0.06%
Federal Home Loan Mortgage Corp.	4.000	4/1/2049	1,115,373	1,044,781	0.06%
Federal Home Loan Mortgage Corp.	3.000	1/1/2037	1,136,952	1,044,226	0.06%
Federal National Mortgage Association	2.000	9/1/2036	1,184,360	1,042,314	0.06%
Federal National Mortgage Association	4.410	4/1/2030	1,065,000	1,037,884	0.06%
Federal Home Loan Mortgage Corp.	3.500	12/15/2046	1,148,513	1,037,120	0.06%
Federal Home Loan Mortgage Corp.	3.500	3/1/2048	1,130,600	1,030,982	0.06%
Federal National Mortgage Association	2.500	3/1/2052	1,220,546	1,021,812	0.06%
Federal Home Loan Mortgage Corp.	3.000	4/1/2033	1,087,571	1,017,830	0.06%
Federal National Mortgage Association	2.000	4/1/2041	1,197,958	1,006,032	0.06%
Federal Home Loan Mortgage Corp.	4.750	7/15/2039	1,039,873	1,003,127	0.06%
Federal National Mortgage Association	3.000	10/1/2050	1,150,346	997,951	0.06%
Federal Home Loan Mortgage Corp.	2.500	10/1/2051	1,189,323	992,548	0.06%
Federal National Mortgage Association	3.500	1/1/2048	1,079,421	980,887	0.06%
Federal Home Loan Mortgage Corp.	2.500	6/1/2050	1,170,693	980,458	0.06%
Federal National Mortgage Association	2.500	6/1/2050	1,158,030	969,988	0.06%
Federal National Mortgage Association	1.750	12/25/2042	1,095,615	943,237	0.05%
Uniform Mortgage-Backed Security	3.000	9/18/2038	1,010,000	932,751	0.05%
Federal National Mortgage Association	4.000	10/1/2040	971,832	923,731	0.05%
Federal Home Loan Mortgage Corp.	2.500	7/1/2050	1,090,440	914,147	0.05%
Federal Home Loan Mortgage Corp.	3.000	5/1/2052	1,051,976	914,001	0.05%
Federal National Mortgage Association	2.500	11/1/2051	1,071,451	899,254	0.05%
Federal National Mortgage Association	3.000	1/1/2052	1,030,187	891,507	0.05%
Government National Mortgage Association	3.875	8/15/2042	917,148	866,643	0.05%
Federal Home Loan Mortgage Corp.	5.500	6/1/2041	836,251	852,140	0.05%
Federal National Mortgage Association	2.500	9/1/2051	1,016,727	848,551	0.05%
Federal National Mortgage Association	2.000	10/1/2041	1,015,290	847,416	0.05%
Federal Home Loan Mortgage Corp.	2.500	5/1/2050	994,997	837,792	0.05%
Federal National Mortgage Association	2.500	4/1/2050	999,102	836,950	0.05%
Government National Mortgage Association	3.000	4/20/2052	949,659	836,580	0.05%
Federal National Mortgage Association	5.500	11/1/2052	841,112	831,010	0.05%
Federal National Mortgage Association	1.500	9/1/2051	1,085,992	822,044	0.05%
Federal National Mortgage Association	2.500	10/1/2051	987,667	820,776	0.05%
Government National Mortgage Association	5.000	3/15/2044	811,524	820,642	0.05%
Government National Mortgage Association	3.500	4/15/2043	856,742	794,571	0.05%
Federal National Mortgage Association	4.500	4/1/2033	795,000	773,320	0.04%
Government National Mortgage Association	2.500	7/20/2041	875,647	768,041	0.04%
Federal Home Loan Mortgage Corp.	1.210	6/25/2030	12,827,459	766,700	0.04%
Federal National Mortgage Association	2.000	12/1/2036	849,176	747,232	0.04%
Government National Mortgage Association	3.000	7/15/2045	828,147	733,407	0.04%
Federal Home Loan Mortgage Corp.	2.500	4/1/2052	879,032	730,915	0.04%
Federal Home Loan Mortgage Corp.	3.000	1/1/2052	836,209	729,187	0.04%
Federal National Mortgage Association	2.000	5/1/2036	828,361	729,187	0.04%
Federal National Mortgage Association	3.000	11/1/2051	832,166	722,475	0.04%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	2.000	5/1/2036	815,496	717,839	0.04%
Federal National Mortgage Association	3.000	2/1/2050	818,933	717,437	0.04%
Government National Mortgage Association	4.000	12/20/2040	749,033	716,942	0.04%
Federal Home Loan Mortgage Corp.	3.000	7/1/2050	825,025	716,365	0.04%
Federal National Mortgage Association	3.000	12/1/2051	813,261	705,472	0.04%
Federal Home Loan Mortgage Corp.	0.810	12/25/2030	17,229,599	701,408	0.04%
Federal National Mortgage Association	4.510	5/1/2033	713,986	696,983	0.04%
Federal National Mortgage Association	2.000	2/1/2051	869,609	696,582	0.04%
Federal Home Loan Mortgage Corp.	6.000	3/1/2053	685,931	694,692	0.04%
Federal National Mortgage Association	1.500	9/1/2051	915,748	694,023	0.04%
Federal National Mortgage Association	3.500	5/1/2047	758,900	691,171	0.04%
Federal Home Loan Mortgage Corp.	5.000	9/1/2052	699,881	678,889	0.04%
Federal National Mortgage Association	3.000	8/1/2051	769,993	668,656	0.04%
Federal Home Loan Mortgage Corp.	3.000	8/1/2029	703,905	665,105	0.04%
Federal Home Loan Mortgage Corp.	1.500	11/1/2051	859,519	650,209	0.04%
Federal National Mortgage Association	2.250	4/1/2033	800,230	647,249	0.04%
Federal Home Loan Mortgage Corp.	2.500	5/1/2051	769,150	641,815	0.04%
Federal National Mortgage Association	3.500	10/1/2044	699,291	640,583	0.04%
Federal Home Loan Mortgage Corp.	8.838	8/25/2042	620,000	633,915	0.04%
Federal National Mortgage Association	2.500	3/1/2043	746,212	630,679	0.04%
Federal National Mortgage Association	3.500	2/1/2045	666,501	608,262	0.03%
Federal National Mortgage Association	3.000	8/1/2050	687,439	603,065	0.03%
Federal Home Loan Mortgage Corp.	2.000	6/1/2036	681,570	599,936	0.03%
Federal Home Loan Mortgage Corp.	5.000	8/1/2052	610,220	592,158	0.03%
Federal National Mortgage Association	4.500	4/1/2049	610,099	588,601	0.03%
Government National Mortgage Association	5.000	6/15/2041	578,239	584,496	0.03%
Federal National Mortgage Association	3.000	8/1/2050	671,464	582,513	0.03%
Federal National Mortgage Association	2.500	4/1/2045	688,445	581,852	0.03%
Federal National Mortgage Association	2.000	10/1/2051	716,475	578,613	0.03%
Federal Home Loan Mortgage Corp.	2.000	11/1/2051	718,793	576,809	0.03%
Federal National Mortgage Association	4.000	9/1/2048	612,479	574,750	0.03%
Federal Home Loan Mortgage Corp.	2.000	8/1/2051	705,492	564,717	0.03%
Federal Home Loan Mortgage Corp.	1.500	5/15/2037	9,674,982	564,592	0.03%
Federal National Mortgage Association	2.000	9/25/2039	657,275	563,901	0.03%
Federal Home Loan Mortgage Corp.	1.750	10/15/2042	665,241	561,177	0.03%
Federal National Mortgage Association	4.370	5/1/2028	571,672	559,109	0.03%
Federal Home Loan Mortgage Corp.	2.500	8/1/2051	670,077	559,028	0.03%
Federal Home Loan Mortgage Corp.	6.000	11/1/2037	539,229	557,136	0.03%
Federal Home Loan Mortgage Corp.	4.000	9/1/2042	582,228	554,082	0.03%
Federal National Mortgage Association	3.500	1/1/2046	600,894	547,650	0.03%
Federal National Mortgage Association	4.500	10/1/2041	560,636	546,386	0.03%
Federal Home Loan Mortgage Corp.	3.000	5/15/2046	590,706	536,594	0.03%
Federal National Mortgage Association	3.000	8/1/2033	568,548	536,308	0.03%
Federal National Mortgage Association	4.000	3/1/2041	560,674	532,918	0.03%
Federal National Mortgage Association	2.500	2/25/2051	3,085,779	530,615	0.03%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	3.500	9/1/2046	580,603	529,270	0.03%
Federal National Mortgage Association	4.000	9/1/2042	554,935	527,457	0.03%
Federal National Mortgage Association	3.500	11/1/2046	577,057	525,210	0.03%
Federal Home Loan Mortgage Corp.	2.500	2/1/2051	615,096	517,824	0.03%
Federal National Mortgage Association	4.500	8/1/2040	523,265	509,962	0.03%
Federal Home Loan Mortgage Corp.	1.680	5/25/2030	6,241,687	509,134	0.03%
Government National Mortgage Association	4.500	5/15/2040	504,668	493,579	0.03%
Federal National Mortgage Association	4.000	4/1/2047	515,969	485,553	0.03%
Federal Home Loan Mortgage Corp.	4.000	8/1/2025	493,609	485,308	0.03%
Federal Home Loan Mortgage Corp.	8.788	3/25/2042	470,000	484,100	0.03%
Federal National Mortgage Association	1.500	4/1/2052	634,555	480,327	0.03%
Federal Home Loan Mortgage Corp.	2.000	6/15/2052	3,839,468	475,695	0.03%
Federal National Mortgage Association	2.000	3/25/2052	3,742,911	473,852	0.03%
Federal Home Loan Mortgage Corp.	3.000	9/25/2051	2,923,307	473,199	0.03%
Government National Mortgage Association	4.000	9/16/2042	2,356,119	469,611	0.03%
Federal National Mortgage Association	1.532	5/25/2029	9,370,817	467,365	0.03%
Federal National Mortgage Association	4.500	9/1/2043	478,828	466,660	0.03%
Federal National Mortgage Association	2.000	10/1/2041	555,165	463,369	0.03%
Federal National Mortgage Association	5.500	9/1/2033	456,121	463,308	0.03%
Government National Mortgage Association	5.500	10/20/2034	448,360	459,244	0.03%
Federal National Mortgage Association	4.000	11/1/2040	477,836	454,185	0.03%
Federal National Mortgage Association	4.000	7/1/2045	476,733	452,426	0.03%
Federal National Mortgage Association	3.500	10/1/2046	495,195	450,394	0.03%
Federal National Mortgage Association	3.000	4/1/2051	510,214	442,598	0.03%
Federal National Mortgage Association	5.500	4/1/2036	433,735	441,670	0.03%
Federal National Mortgage Association	2.000	7/1/2051	547,503	438,558	0.02%
Federal National Mortgage Association	3.000	10/1/2051	500,679	434,003	0.02%
Federal Home Loan Mortgage Corp.	2.500	3/15/2052	3,059,950	433,880	0.02%
Federal Home Loan Mortgage Corp.	3.500	12/1/2047	476,729	433,200	0.02%
Federal Home Loan Mortgage Corp.	3.000	12/1/2046	491,006	431,377	0.02%
Government National Mortgage Association	2.500	12/16/2039	469,724	427,064	0.02%
Federal Home Loan Mortgage Corp.	1.119	10/25/2030	7,741,037	425,291	0.02%
Federal National Mortgage Association	2.500	11/1/2051	498,465	419,199	0.02%
Federal National Mortgage Association	3.500	3/1/2046	458,828	418,784	0.02%
Federal National Mortgage Association	3.000	11/1/2051	483,929	418,282	0.02%
Federal National Mortgage Association	5.500	12/1/2033	410,679	417,135	0.02%
Federal Home Loan Mortgage Corp.	2.500	7/1/2051	495,737	413,847	0.02%
Federal Home Loan Mortgage Corp.	4.000	2/1/2046	434,307	412,830	0.02%
Government National Mortgage Association	3.500	8/20/2047	447,457	411,147	0.02%
Federal Home Loan Mortgage Corp.	2.000	4/1/2052	513,799	410,664	0.02%
Federal National Mortgage Association	3.500	9/1/2046	446,692	404,868	0.02%
Federal Home Loan Mortgage Corp.	4.000	8/1/2042	424,184	403,678	0.02%
Federal National Mortgage Association	0.000	6/25/2036	468,501	397,225	0.02%
Federal National Mortgage Association	4.000	12/1/2040	416,452	395,841	0.02%
Federal National Mortgage Association	6.000	2/1/2037	380,482	392,678	0.02%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	4.000	10/1/2040	409,401	389,147	0.02%
Government National Mortgage Association	4.000	11/20/2047	413,039	387,384	0.02%
Federal Home Loan Mortgage Corp.	2.500	7/1/2051	458,513	384,014	0.02%
Federal Home Loan Mortgage Corp.	3.500	10/15/2045	427,345	380,630	0.02%
Federal National Mortgage Association	4.750	4/1/2028	380,000	377,574	0.02%
Federal National Mortgage Association	4.500	8/1/2040	385,941	376,126	0.02%
Federal Home Loan Mortgage Corp.	5.500	5/1/2034	367,197	373,449	0.02%
Federal National Mortgage Association	2.500	9/25/2052	2,369,948	370,571	0.02%
Government National Mortgage Association	4.000	3/20/2048	382,872	358,464	0.02%
Federal National Mortgage Association	2.500	10/1/2050	423,798	356,216	0.02%
Federal National Mortgage Association	4.500	9/1/2035	366,519	355,519	0.02%
Federal Home Loan Mortgage Corp.	2.500	3/25/2051	2,522,095	355,004	0.02%
Government National Mortgage Association	3.500	3/20/2048	383,613	352,511	0.02%
Federal Home Loan Mortgage Corp.	3.500	6/1/2046	386,002	351,845	0.02%
Government National Mortgage Association	3.500	10/20/2046	380,026	350,356	0.02%
Federal National Mortgage Association	3.500	9/1/2047	380,409	346,758	0.02%
Federal National Mortgage Association	5.500	9/1/2036	340,344	345,654	0.02%
Federal National Mortgage Association	2.000	5/1/2041	409,389	344,373	0.02%
Federal National Mortgage Association	4.500	8/1/2040	351,707	342,767	0.02%
Government National Mortgage Association	4.000	3/20/2048	364,422	341,190	0.02%
Federal Home Loan Mortgage Corp.	0.735	3/25/2027	19,279,266	340,667	0.02%
Government National Mortgage Association	5.500	5/15/2033	340,270	339,577	0.02%
Federal Home Loan Mortgage Corp.	3.250	11/15/2041	373,239	339,166	0.02%
Government National Mortgage Association	5.500	4/15/2033	338,630	337,560	0.02%
Government National Mortgage Association	3.500	7/20/2046	365,684	337,134	0.02%
Government National Mortgage Association	4.500	5/20/2052	352,680	336,039	0.02%
Government National Mortgage Association	3.000	7/15/2045	370,293	327,922	0.02%
Federal National Mortgage Association	3.000	7/1/2051	377,420	326,947	0.02%
Federal National Mortgage Association	3.000	10/1/2051	374,013	323,337	0.02%
Government National Mortgage Association	4.500	8/20/2045	1,683,243	322,932	0.02%
Federal National Mortgage Association	2.000	12/1/2040	381,386	322,466	0.02%
Government National Mortgage Association	3.500	5/15/2043	331,271	307,241	0.02%
Federal National Mortgage Association	2.500	2/1/2043	363,138	306,916	0.02%
Federal National Mortgage Association	3.500	12/1/2047	321,410	293,256	0.02%
Federal National Mortgage Association	5.500	1/1/2034	287,974	292,513	0.02%
Federal Home Loan Mortgage Corp.	6.500	7/15/2036	288,019	291,016	0.02%
Government National Mortgage Association	3.500	11/20/2047	312,927	288,114	0.02%
Federal National Mortgage Association	0.000	6/25/2041	388,714	286,094	0.02%
Federal Home Loan Mortgage Corp.	3.000	4/1/2033	299,379	282,777	0.02%
Federal Home Loan Mortgage Corp.	3.000	8/1/2051	318,928	276,659	0.02%
Federal Home Loan Mortgage Corp.	2.000	12/1/2040	316,979	268,010	0.02%
Federal National Mortgage Association	4.500	8/25/2043	1,348,457	267,768	0.02%
Government National Mortgage Association	4.000	10/20/2040	279,615	265,823	0.02%
Government National Mortgage Association	4.000	3/20/2048	278,942	261,367	0.01%
Federal National Mortgage Association	3.000	6/1/2051	298,622	258,277	0.01%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	1.500	10/1/2051	336,611	254,794	0.01%
Federal National Mortgage Association	5.500	4/25/2037	247,078	248,716	0.01%
Federal Home Loan Mortgage Corp.	3.000	12/1/2046	281,076	246,898	0.01%
Federal National Mortgage Association	2.000	8/1/2036	275,400	242,387	0.01%
Government National Mortgage Association	3.500	10/20/2042	1,535,938	239,703	0.01%
Government National Mortgage Association	3.500	5/15/2043	252,758	234,419	0.01%
Federal National Mortgage Association	4.000	8/1/2042	246,179	233,987	0.01%
Federal Home Loan Mortgage Corp.	0.885	6/25/2027	10,168,771	232,832	0.01%
Federal National Mortgage Association	3.500	2/1/2048	253,468	230,842	0.01%
Government National Mortgage Association	5.000	2/16/2040	1,084,465	224,645	0.01%
Federal National Mortgage Association	5.500	8/25/2044	1,217,558	220,087	0.01%
Government National Mortgage Association	5.500	3/15/2033	210,787	209,951	0.01%
Federal National Mortgage Association	4.000	6/1/2046	220,244	207,452	0.01%
Federal Home Loan Mortgage Corp.	0.971	11/25/2030	4,237,675	204,195	0.01%
Federal Home Loan Mortgage Corp.	4.500	9/1/2044	210,001	202,781	0.01%
Federal Home Loan Mortgage Corp.	4.000	5/25/2040	1,344,032	202,481	0.01%
Government National Mortgage Association	4.500	5/20/2048	1,233,039	200,792	0.01%
Federal National Mortgage Association	5.500	6/25/2042	908,666	196,998	0.01%
Federal Home Loan Mortgage Corp.	5.500	9/1/2038	191,476	195,075	0.01%
Federal National Mortgage Association	4.000	2/1/2041	205,169	195,014	0.01%
Federal National Mortgage Association	3.500	11/25/2039	2,111,092	192,506	0.01%
Federal National Mortgage Association	6.000	12/1/2032	189,364	190,841	0.01%
Federal National Mortgage Association	5.500	11/25/2040	1,331,532	184,892	0.01%
Federal Home Loan Mortgage Corp.	3.500	8/1/2048	201,316	183,713	0.01%
Federal National Mortgage Association	4.000	6/1/2025	180,892	177,238	0.01%
Federal National Mortgage Association	5.000	4/25/2038	179,943	173,496	0.01%
Government National Mortgage Association	3.500	11/15/2042	183,880	170,542	0.01%
Federal Home Loan Mortgage Corp.	5.500	5/1/2040	166,855	170,093	0.01%
Federal National Mortgage Association	4.000	6/1/2046	179,690	168,981	0.01%
Federal Home Loan Mortgage Corp.	3.000	12/1/2046	188,621	165,378	0.01%
Federal National Mortgage Association	2.500	7/1/2050	197,168	165,146	0.01%
Federal Home Loan Mortgage Corp.	5.500	8/1/2040	160,408	163,455	0.01%
Government National Mortgage Association	4.500	1/20/2046	159,807	156,416	0.01%
Federal National Mortgage Association	6.000	1/1/2033	153,434	154,803	0.01%
Government National Mortgage Association	4.500	1/20/2047	1,180,838	154,522	0.01%
Federal National Mortgage Association	3.000	12/1/2049	175,336	152,630	0.01%
Government National Mortgage Association	3.000	5/20/2035	2,536,510	151,445	0.01%
Government National Mortgage Association	6.000	2/20/2046	763,149	148,838	0.01%
Government National Mortgage Association	4.000	1/16/2046	933,291	148,209	0.01%
Government National Mortgage Association	6.000	9/20/2040	788,676	147,183	0.01%
Federal National Mortgage Association	3.000	4/25/2033	2,084,020	135,954	0.01%
Government National Mortgage Association	5.500	3/20/2039	770,888	133,672	0.01%
Federal Home Loan Mortgage Corp.	5.500	10/15/2046	691,410	132,622	0.01%
Federal National Mortgage Association	4.000	6/1/2046	138,125	130,040	0.01%
Government National Mortgage Association	5.500	2/16/2047	783,609	129,670	0.01%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	4.000	5/1/2046	135,165	127,253	0.01%
Government National Mortgage Association	4.000	3/20/2047	849,262	126,720	0.01%
Federal National Mortgage Association	6.000	3/1/2033	122,381	125,140	0.01%
Federal Home Loan Mortgage Corp.	5.000	8/1/2039	122,755	122,843	0.01%
Government National Mortgage Association	4.000	3/20/2048	123,590	117,639	0.01%
Federal Home Loan Mortgage Corp.	6.000	12/1/2032	111,367	114,018	0.01%
Federal Home Loan Mortgage Corp.	4.000	6/1/2045	118,719	112,597	0.01%
Federal Home Loan Mortgage Corp.	4.000	9/1/2048	118,697	111,815	0.01%
Federal Home Loan Mortgage Corp.	5.000	2/15/2048	533,115	108,184	0.01%
Federal Home Loan Mortgage Corp.	6.000	1/1/2035	107,208	107,716	0.01%
Government National Mortgage Association	5.000	10/16/2041	644,460	101,239	0.01%
Government National Mortgage Association	3.500	2/15/2043	108,005	100,203	0.01%
Federal Home Loan Mortgage Corp.	6.000	9/1/2034	92,638	95,720	0.01%
Federal Home Loan Mortgage Corp.	6.000	10/1/2032	90,546	92,888	0.01%
Federal Home Loan Mortgage Corp.	6.000	8/1/2034	87,859	90,782	0.01%
Government National Mortgage Association	4.500	4/20/2045	457,297	90,011	0.01%
Government National Mortgage Association	4.500	7/15/2041	92,583	89,477	0.01%
Federal National Mortgage Association	5.500	6/1/2033	86,002	87,356	0.00%
Government National Mortgage Association	3.500	7/20/2043	568,894	86,770	0.00%
Government National Mortgage Association	5.500	2/20/2047	491,704	86,228	0.00%
Government National Mortgage Association	4.500	11/15/2039	88,353	85,431	0.00%
Federal National Mortgage Association	4.000	10/1/2025	87,072	85,285	0.00%
Federal National Mortgage Association	0.400	1/25/2030	7,909,190	83,616	0.00%
Federal National Mortgage Association	4.000	11/1/2040	82,963	78,857	0.00%
Federal National Mortgage Association	2.500	1/1/2043	92,270	77,985	0.00%
Government National Mortgage Association	3.500	5/15/2043	84,013	77,919	0.00%
Government National Mortgage Association	6.500	10/15/2031	76,751	77,794	0.00%
Federal National Mortgage Association	6.000	1/25/2042	815,903	76,210	0.00%
Government National Mortgage Association	6.500	11/15/2031	73,326	74,350	0.00%
Government National Mortgage Association	6.500	6/15/2029	73,310	74,272	0.00%
Federal Home Loan Mortgage Corp.	0.747	10/25/2026	4,810,523	73,873	0.00%
Federal National Mortgage Association	4.000	3/1/2045	76,772	72,886	0.00%
Federal Home Loan Mortgage Corp.	3.500	5/15/2034	940,743	72,014	0.00%
Federal National Mortgage Association	5.500	8/1/2033	66,204	67,174	0.00%
Government National Mortgage Association	6.000	6/15/2036	64,402	66,558	0.00%
Federal National Mortgage Association	3.500	10/25/2046	379,178	66,195	0.00%
Federal Home Loan Mortgage Corp.	5.000	9/15/2033	427,601	63,364	0.00%
Federal Home Loan Mortgage Corp.	6.500	12/1/2037	58,980	61,816	0.00%
Government National Mortgage Association	3.000	4/15/2045	68,798	60,930	0.00%
Government National Mortgage Association	6.000	6/15/2041	55,621	57,580	0.00%
Government National Mortgage Association	6.500	4/15/2032	56,393	57,182	0.00%
Government National Mortgage Association	6.500	1/15/2032	54,815	55,609	0.00%
Government National Mortgage Association	6.500	7/15/2031	53,366	54,066	0.00%
Government National Mortgage Association	4.000	3/20/2043	288,290	51,620	0.00%
Government National Mortgage Association	6.500	3/15/2029	50,039	50,695	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal Home Loan Mortgage Corp.	5.500	2/1/2040	49,461	50,400	0.00%
Federal National Mortgage Association	0.000	5/25/2046	1,132,478	49,350	0.00%
Federal National Mortgage Association	0.000	4/25/2055	1,194,619	48,880	0.00%
Government National Mortgage Association	5.000	1/16/2047	228,321	46,281	0.00%
Federal National Mortgage Association	0.000	8/25/2044	867,925	45,872	0.00%
Federal National Mortgage Association	0.000	3/25/2036	54,158	45,598	0.00%
Federal National Mortgage Association	4.500	4/1/2025	42,403	41,575	0.00%
Government National Mortgage Association	6.500	11/15/2031	39,829	40,351	0.00%
Federal National Mortgage Association	0.000	6/25/2055	810,936	39,235	0.00%
Federal National Mortgage Association	3.000	1/25/2028	1,037,285	37,967	0.00%
Government National Mortgage Association	6.500	4/15/2032	37,213	37,701	0.00%
Government National Mortgage Association	6.500	4/15/2031	37,134	37,621	0.00%
Government National Mortgage Association	6.000	5/15/2036	36,683	37,338	0.00%
Federal Home Loan Mortgage Corp.	0.000	11/15/2036	47,028	37,336	0.00%
Federal Home Loan Mortgage Corp.	5.500	2/1/2038	33,866	34,525	0.00%
Government National Mortgage Association	3.000	2/16/2043	279,312	34,413	0.00%
Government National Mortgage Association	6.500	11/15/2031	33,852	34,318	0.00%
Government National Mortgage Association	6.000	3/15/2036	32,733	33,673	0.00%
Government National Mortgage Association	3.000	7/15/2045	37,044	32,805	0.00%
Federal National Mortgage Association	3.500	9/25/2035	337,688	32,801	0.00%
Government National Mortgage Association	6.000	8/15/2039	31,530	32,094	0.00%
Federal National Mortgage Association	6.000	3/1/2033	30,143	30,220	0.00%
Federal National Mortgage Association	3.500	5/25/2030	449,864	29,736	0.00%
Federal Home Loan Mortgage Corp.	4.000	7/1/2044	30,505	28,978	0.00%
Federal Home Loan Mortgage Corp.	3.000	3/15/2033	334,746	28,626	0.00%
Government National Mortgage Association	6.000	9/15/2034	27,207	27,573	0.00%
Government National Mortgage Association	6.500	7/15/2031	26,981	27,335	0.00%
Federal Home Loan Mortgage Corp.	5.500	4/1/2033	26,747	27,128	0.00%
Government National Mortgage Association	6.500	4/15/2031	26,700	27,050	0.00%
Government National Mortgage Association	6.500	1/15/2032	26,480	26,827	0.00%
Government National Mortgage Association	6.500	3/15/2032	26,062	26,416	0.00%
Federal National Mortgage Association	4.000	3/25/2042	210,634	26,175	0.00%
Government National Mortgage Association	4.000	1/20/2044	132,185	25,106	0.00%
Government National Mortgage Association	3.500	4/20/2042	553,935	24,811	0.00%
Federal Home Loan Mortgage Corp.	4.000	7/15/2030	327,480	23,888	0.00%
Government National Mortgage Association	3.000	8/15/2045	26,942	23,869	0.00%
Government National Mortgage Association	6.000	8/15/2037	21,571	22,111	0.00%
Federal National Mortgage Association	6.000	2/1/2033	21,645	21,704	0.00%
Federal Home Loan Mortgage Corp.	3.000	3/15/2028	477,272	21,598	0.00%
Government National Mortgage Association	3.500	5/20/2043	136,574	21,571	0.00%
Federal National Mortgage Association	5.000	6/1/2025	21,714	21,460	0.00%
Government National Mortgage Association	6.500	7/15/2031	21,058	21,335	0.00%
Government National Mortgage Association	3.500	4/15/2043	22,394	20,770	0.00%
Government National Mortgage Association	6.000	2/15/2035	19,718	20,484	0.00%
Federal Home Loan Mortgage Corp.	6.000	11/1/2032	20,402	20,483	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Government National Mortgage Association	6.000	6/15/2036	20,354	20,465	0.00%
Government National Mortgage Association	4.000	5/20/2029	648,655	20,408	0.00%
Federal National Mortgage Association	2.000	4/1/2052	24,732	19,772	0.00%
Government National Mortgage Association	6.500	12/15/2031	18,896	19,589	0.00%
Federal Home Loan Mortgage Corp.	3.500	3/15/2041	551,297	19,397	0.00%
Government National Mortgage Association	6.000	8/15/2034	18,114	18,727	0.00%
Federal Home Loan Mortgage Corp.	6.000	1/1/2034	18,291	18,706	0.00%
Federal Home Loan Mortgage Corp.	5.500	6/1/2038	18,091	18,431	0.00%
Government National Mortgage Association	4.000	5/16/2042	172,925	18,404	0.00%
Federal Home Loan Mortgage Corp.	5.500	11/1/2037	18,012	18,391	0.00%
Government National Mortgage Association	6.000	12/15/2031	15,953	16,049	0.00%
Government National Mortgage Association	6.500	9/15/2031	14,507	14,697	0.00%
Federal Home Loan Mortgage Corp.	5.000	4/1/2044	14,604	14,614	0.00%
Government National Mortgage Association	6.500	5/15/2031	14,178	14,406	0.00%
Federal Home Loan Mortgage Corp.	5.500	4/1/2038	14,099	14,373	0.00%
Federal National Mortgage Association	3.500	10/25/2027	300,778	13,919	0.00%
Government National Mortgage Association	6.500	2/15/2032	13,339	13,613	0.00%
Federal National Mortgage Association	4.000	11/25/2042	133,960	13,544	0.00%
Government National Mortgage Association	6.500	6/15/2032	13,058	13,229	0.00%
Government National Mortgage Association	6.500	6/15/2028	12,724	12,900	0.00%
Federal National Mortgage Association	7.500	9/1/2031	11,798	11,755	0.00%
Federal Home Loan Mortgage Corp.	5.500	3/1/2028	11,450	11,491	0.00%
Government National Mortgage Association	6.500	8/15/2031	11,275	11,423	0.00%
Government National Mortgage Association	6.500	4/15/2031	10,427	10,563	0.00%
Government National Mortgage Association	6.500	4/15/2029	9,990	10,121	0.00%
Federal Home Loan Mortgage Corp.	5.000	5/1/2044	10,177	10,063	0.00%
Government National Mortgage Association	6.000	6/15/2033	9,564	9,771	0.00%
Government National Mortgage Association	6.000	6/15/2037	9,174	9,225	0.00%
Federal Home Loan Mortgage Corp.	6.000	2/1/2034	8,833	9,102	0.00%
Federal Home Loan Mortgage Corp.	6.000	11/1/2033	8,573	8,833	0.00%
Federal Home Loan Mortgage Corp.	2.500	5/15/2028	220,839	8,741	0.00%
Federal Home Loan Mortgage Corp.	3.000	12/1/2046	9,881	8,676	0.00%
Federal National Mortgage Association	2.500	6/25/2028	212,693	8,301	0.00%
Government National Mortgage Association	6.500	9/15/2031	8,101	8,207	0.00%
Federal Home Loan Mortgage Corp.	5.000	3/1/2039	7,929	7,837	0.00%
Government National Mortgage Association	3.000	9/20/2028	197,753	7,742	0.00%
Government National Mortgage Association	3.500	3/20/2027	208,078	7,652	0.00%
Government National Mortgage Association	6.500	9/15/2031	7,437	7,543	0.00%
Government National Mortgage Association	6.500	7/15/2031	7,323	7,419	0.00%
Federal National Mortgage Association	3.500	5/25/2027	180,512	7,226	0.00%
Federal Home Loan Mortgage Corp.	5.000	12/1/2039	7,022	6,985	0.00%
Government National Mortgage Association	6.500	5/15/2031	6,810	6,899	0.00%
Federal Home Loan Mortgage Corp.	5.500	5/1/2037	6,648	6,788	0.00%
Government National Mortgage Association	6.500	1/15/2032	6,667	6,758	0.00%
Federal National Mortgage Association	3.000	9/25/2027	171,056	6,570	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	3.500	8/25/2030	118,766	6,405	0.00%
Government National Mortgage Association	6.500	12/15/2031	6,320	6,403	0.00%
Government National Mortgage Association	6.500	2/15/2032	6,271	6,353	0.00%
Federal National Mortgage Association	7.500	3/1/2030	6,185	6,261	0.00%
Government National Mortgage Association	6.500	6/15/2029	6,176	6,257	0.00%
Federal Home Loan Mortgage Corp.	5.000	4/1/2041	6,251	6,255	0.00%
Federal Home Loan Mortgage Corp.	5.000	9/1/2039	6,049	5,960	0.00%
Government National Mortgage Association	6.500	12/15/2031	5,791	5,867	0.00%
Federal National Mortgage Association	7.500	4/1/2030	5,748	5,747	0.00%
Government National Mortgage Association	4.000	11/20/2047	5,984	5,660	0.00%
Federal Home Loan Mortgage Corp.	4.000	3/15/2028	181,892	5,451	0.00%
Government National Mortgage Association	6.500	11/15/2031	5,311	5,383	0.00%
Government National Mortgage Association	3.500	3/15/2043	5,383	4,994	0.00%
Government National Mortgage Association	6.500	3/15/2029	4,700	4,790	0.00%
Federal National Mortgage Association	3.500	2/25/2031	151,237	4,704	0.00%
Federal Home Loan Mortgage Corp.	3.000	5/15/2032	198,871	4,615	0.00%
Government National Mortgage Association	6.500	1/15/2032	4,386	4,447	0.00%
Government National Mortgage Association	3.500	12/15/2042	4,506	4,180	0.00%
Government National Mortgage Association	3.500	7/20/2040	143,298	4,151	0.00%
Government National Mortgage Association	6.500	2/15/2029	4,097	4,151	0.00%
Government National Mortgage Association	3.500	2/20/2041	174,583	4,083	0.00%
Federal National Mortgage Association	7.500	6/1/2031	3,937	3,924	0.00%
Federal Home Loan Mortgage Corp.	4.000	12/15/2026	181,149	3,892	0.00%
Federal Home Loan Mortgage Corp.	4.000	7/15/2027	216,207	3,850	0.00%
Government National Mortgage Association	6.500	5/15/2029	3,740	3,792	0.00%
Federal Home Loan Mortgage Corp.	5.500	12/1/2039	3,717	3,788	0.00%
Federal National Mortgage Association	7.500	5/1/2031	3,646	3,682	0.00%
Federal Home Loan Mortgage Corp.	4.000	6/15/2028	107,818	3,648	0.00%
Government National Mortgage Association	6.500	3/15/2029	3,569	3,616	0.00%
Federal National Mortgage Association	7.500	9/1/2031	3,493	3,482	0.00%
Federal National Mortgage Association	3.000	2/25/2027	208,061	3,472	0.00%
Government National Mortgage Association	6.500	4/15/2029	3,233	3,275	0.00%
Government National Mortgage Association	6.500	12/15/2028	3,044	3,084	0.00%
Federal Home Loan Mortgage Corp.	3.500	9/15/2026	91,353	3,055	0.00%
Government National Mortgage Association	6.500	8/15/2031	2,864	2,902	0.00%
Federal Home Loan Mortgage Corp.	4.000	7/15/2027	70,986	2,736	0.00%
Government National Mortgage Association	6.500	6/15/2031	2,620	2,723	0.00%
Federal National Mortgage Association	5.540	5/25/2042	34,447	2,593	0.00%
Federal Home Loan Mortgage Corp.	3.500	3/15/2027	95,455	2,593	0.00%
Government National Mortgage Association	6.500	7/15/2029	2,380	2,412	0.00%
Government National Mortgage Association	6.500	9/15/2031	2,283	2,313	0.00%
Government National Mortgage Association	3.500	2/16/2027	71,384	2,243	0.00%
Government National Mortgage Association	6.500	4/15/2029	2,201	2,230	0.00%
Government National Mortgage Association	6.500	1/15/2032	2,129	2,156	0.00%
Government National Mortgage Association	6.500	1/15/2032	2,103	2,131	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Government National Mortgage Association	6.500	6/15/2031	1,952	1,978	0.00%
Government National Mortgage Association	6.500	1/15/2032	1,791	1,815	0.00%
Government National Mortgage Association	6.500	4/15/2032	1,745	1,768	0.00%
Government National Mortgage Association	6.500	8/15/2031	1,536	1,556	0.00%
Government National Mortgage Association	6.500	4/15/2031	1,447	1,466	0.00%
Government National Mortgage Association	6.500	7/15/2031	1,395	1,414	0.00%
Government National Mortgage Association	6.500	2/15/2029	1,391	1,409	0.00%
Government National Mortgage Association	6.500	5/15/2029	1,389	1,407	0.00%
Government National Mortgage Association	6.000	5/15/2036	1,280	1,311	0.00%
Government National Mortgage Association	6.500	9/15/2031	1,263	1,279	0.00%
Federal Home Loan Mortgage Corp.	6.000	9/1/2034	1,151	1,158	0.00%
Government National Mortgage Association	6.500	5/15/2031	1,044	1,078	0.00%
Federal National Mortgage Association	7.500	7/1/2030	1,038	1,055	0.00%
Federal National Mortgage Association	4.500	7/25/2027	57,406	1,008	0.00%
Government National Mortgage Association	6.500	3/15/2029	917	929	0.00%
Government National Mortgage Association	6.500	1/15/2032	892	911	0.00%
Government National Mortgage Association	4.000	12/16/2026	41,811	897	0.00%
Federal Home Loan Mortgage Corp.	6.000	7/1/2029	831	834	0.00%
Government National Mortgage Association	6.500	10/15/2031	801	811	0.00%
Government National Mortgage Association	6.500	2/15/2029	791	801	0.00%
Government National Mortgage Association	6.500	9/15/2028	721	731	0.00%
Federal National Mortgage Association	7.500	6/1/2030	603	614	0.00%
Government National Mortgage Association	6.500	8/15/2028	587	594	0.00%
Federal National Mortgage Association	7.500	6/1/2027	554	560	0.00%
Federal National Mortgage Association	6.500	7/1/2032	550	560	0.00%
Government National Mortgage Association	6.500	11/15/2028	542	549	0.00%
Federal National Mortgage Association	7.000	7/1/2029	509	517	0.00%
Federal National Mortgage Association	7.000	9/1/2032	483	482	0.00%
Government National Mortgage Association	6.500	2/15/2029	461	467	0.00%
Government National Mortgage Association	6.000	1/15/2029	440	442	0.00%
Government National Mortgage Association	6.000	10/15/2032	412	425	0.00%
Government National Mortgage Association	6.500	9/15/2028	414	419	0.00%
Federal National Mortgage Association	7.500	8/1/2031	405	409	0.00%
Government National Mortgage Association	6.500	4/15/2031	398	403	0.00%
Government National Mortgage Association	6.000	4/15/2029	393	395	0.00%
Government National Mortgage Association	6.500	9/15/2028	361	366	0.00%
Federal National Mortgage Association	6.500	9/1/2031	325	333	0.00%
Federal National Mortgage Association	7.500	8/1/2030	307	312	0.00%
Government National Mortgage Association	6.500	7/15/2028	291	295	0.00%
Government National Mortgage Association	6.500	11/15/2028	233	237	0.00%
Government National Mortgage Association	6.500	5/15/2032	220	223	0.00%
Federal National Mortgage Association	6.500	9/1/2031	218	221	0.00%
Government National Mortgage Association	6.000	3/15/2034	204	205	0.00%
Government National Mortgage Association	7.000	2/15/2031	183	183	0.00%
Federal National Mortgage Association	6.500	5/1/2031	141	143	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Government National Mortgage Association	6.500	11/15/2031	115	120	0.00%
Federal Home Loan Mortgage Corp.	6.500	8/1/2032	116	118	0.00%
Government National Mortgage Association	6.500	3/15/2031	96	97	0.00%
Government National Mortgage Association	7.000	6/15/2031	83	82	0.00%
Federal National Mortgage Association	7.000	3/1/2032	70	72	0.00%
Federal National Mortgage Association	7.000	12/1/2030	65	65	0.00%
Government National Mortgage Association	7.000	8/15/2031	61	61	0.00%
Government National Mortgage Association	6.000	12/15/2023	53	54	0.00%
Federal National Mortgage Association	7.500	5/1/2032	47	48	0.00%
Federal Home Loan Mortgage Corp.	7.500	9/1/2029	31	31	0.00%
U.S. GOVERNMENT SECURITIES					
U.S. Treasury Bonds	2.875	8/15/2045	90,455,000	70,791,638	4.02%
U.S. Treasury Bonds	3.375	11/15/2048	35,500,000	30,172,227	1.71%
U.S. Treasury Bonds	3.375	5/15/2044	26,860,000	23,040,844	1.31%
U.S. Treasury Notes	3.875	8/15/2033	17,705,000	17,381,330	0.99%
U.S. Treasury Bonds	3.125	8/15/2044	20,715,000	17,048,607	0.97%
U.S. Treasury Inflation-Indexed Bonds	0.250	2/15/2050	25,061,626	16,120,940	0.91%
U.S. Treasury Bonds	3.375	8/15/2042	14,975,000	13,001,927	0.74%
U.S. Treasury Bonds	1.250	5/15/2050	24,645,000	12,884,714	0.73%
U.S. Treasury Bonds	3.625	8/15/2043	13,635,000	12,190,542	0.69%
U.S. Treasury Bonds	2.250	2/15/2052	15,065,000	10,165,344	0.58%
U.S. Treasury Inflation-Indexed Notes	0.250	7/15/2029	11,193,208	10,157,618	0.58%
U.S. Treasury Inflation-Indexed Notes	0.750	7/15/2028	6,999,316	6,598,291	0.37%
U.S. Treasury Bonds	3.625	5/15/2053	7,215,000	6,508,155	0.37%
U.S. Treasury Bonds	2.375	11/15/2049	7,860,000	5,498,009	0.31%
U.S. Treasury Bonds	3.000	2/15/2047	6,175,000	4,910,572	0.28%
U.S. Treasury Bonds	2.250	8/15/2046	7,090,000	4,885,453	0.28%
U.S. Treasury Inflation-Indexed Bonds	0.125	2/15/2052	6,289,485	3,794,328	0.22%
U.S. Treasury Bonds	1.875	11/15/2051	5,115,000	3,143,527	0.18%
U.S. Treasury Bonds	3.750	11/15/2043	1,635,000	1,487,722	0.08%
DERIVATIVES - CENTRALLY CLEARED CREDIT DEFAULT SWAP CONTRACTS					
CDX Long: S9D0VK8V4 CDS USD R F 5.00000 1 CCPCDX / Shrt: S9D0VK8V4 CDS USD P V 03MEVENT 2 CCPCDX		6/20/2028	9,070,000	186,195	0.01%
Long: B9D0V6G95 CDS USD R V 03MEVENT 2 CCPCORPORATE / Shrt: B9D0V6G95 CDS USD P F 1.00000 1 CCPCORPORATE		6/20/2028	9,365,000	(211,626)	-0.01%
Long: B9D0REBG2 CDS USD R V 03MEVENT 2 CCPCORPORATE / Shrt: B9D0REBG2 CDS USD P F 1.00000 1 CCPCORPORATE		6/20/2027	6,073,000	(211,916)	-0.01%
CDX Long: B9D0TKV25 CDS USD R V 03MEVENT 2 CCPCDX / Shrt: B9D0TKV25 CDS USD P F 1.00000 1 CCPCDX		12/20/2027	28,270,000	(641,286)	-0.04%
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	12,140,000	1,330,249	0.08%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Long: B9D0UTL09 IRS USD R V 12MSOFR 99D0UTL17 CCPOIS / Shrt: B9D0UTL09 IRS USD P F 2.88000 99D0UTL09 CCPOIS		3/15/2053	3,745,000	441,298	0.03%
Long: B9D0V4P66 IRS USD R V 12MSOFR 99D0V4P74 CCPOIS / Shrt: B9D0V4P66 IRS USD P F 3.25000 99D0V4P66 CCPOIS		6/21/2053	6,235,000	416,533	0.02%
Long: B9D0WFLF4 IRS USD R V 12MSOFR 99D0WFLG2 CCPOIS / Shrt: B9D0WFLF4 IRS USD P F 3.59000 99D0WFLF4 CCPOIS		9/20/2053	9,465,000	(147,128)	-0.01%
DERIVATIVES - FOREIGN CURRENCY CONTRACTS					
EURO CURRENCY		9/20/2023	(1,632,000)	8,112	0.00%
EURO CURRENCY		9/29/2023	(198,736)	123	0.00%
BRAZILIAN REAL		9/20/2023	(45,140,000)	(581)	0.00%
EURO CURRENCY		9/20/2023	86,000	(1,649)	0.00%
EURO CURRENCY		9/20/2023	120,000	(2,258)	0.00%
EURO CURRENCY		9/20/2023	522,000	(7,630)	0.00%
EURO CURRENCY		9/20/2023	(27,138,000)	(209,000)	-0.01%
DERIVATIVES - FUTURES CONTRACTS					
U.S. Treasury 2-Year Note Future		12/29/2023	344,200,000	1,108,502	0.06%
U.S. Treasury 5-Year Note Future		12/29/2023	98,400,000	792,165	0.04%
US 10YR ULTRA FUT DEC23 XCBT 20231219		12/19/2023	31,200,000	403,875	0.02%
EURO-BUXL 30Y BND SEP23 XEUR 20230907		9/7/2023	(14,200,000)	400,072	0.02%
CAN 5YR BOND FUT DEC23 XMOD 20231218		12/18/2023	74,200,000	351,345	0.02%
LONG GILT FUTURE DEC23 IFLL 20231227		12/27/2023	7,100,000	80,966	0.00%
Euro-BUND Future		9/7/2023	700,000	13,215	0.00%
CAN 10YR BOND FUT DEC23 XMOD 20231218		12/18/2023	(13,300,000)	(108,607)	-0.01%
U.S. Treasury 10-Year Note Future		12/19/2023	(12,800,000)	(123,289)	-0.01%
US ULTRA BOND CBT DEC23 XCBT 20231219		12/19/2023	(23,200,000)	(371,824)	-0.02%
EURO-BTP FUTURE SEP23 XEUR 20230907		9/7/2023	(44,700,000)	(428,593)	-0.02%
US LONG BOND(CBT) DEC23 XCBT 20231219		12/19/2023	(41,700,000)	(656,735)	-0.04%
DERIVATIVES - TBA SALE COMMITMENTS					
Uniform Mortgage-Backed Security	2.500	9/14/2053	(30,570,000)	221,935	0.01%
Uniform Mortgage-Backed Security	3.000	9/14/2053	(16,055,000)	135,053	0.01%
Uniform Mortgage-Backed Security	3.500	9/14/2053	(24,346,000)	91,438	0.01%
Uniform Mortgage-Backed Security	5.500	9/14/2053	(5,320,000)	12,862	0.00%
Uniform Mortgage-Backed Security	1.500	9/14/2052	(200,000)	398	0.00%
Uniform Mortgage-Backed Security	4.000	9/14/2053	(14,353,000)	(13,382)	0.00%
Government National Mortgage Association	4.000	9/21/2053	(7,830,000)	(19,097)	0.00%
Government National Mortgage Association	3.000	9/21/2053	(8,454,000)	(75,293)	0.00%
TOTAL INVESTMENTS				2,119,418,644	120.23%
OTHER ASSETS LESS LIABILITIES				(356,680,001)	-20.23%
TOTAL NET ASSETS				1,762,738,643	100.00%

Full Portfolio Holdings* as of August 31, 2023

* 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.

Mutual funds are distributed by Hartford Funds Distributors, LLC, Member FINRA. Advisory services are provided by Hartford Funds Management Company, LLC, an SEC registered investment adviser.

227833 03/22