

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					
Bain Capital Credit CLO Ltd.	6.793	7/25/2034	8,230,000	8,160,679	0.27%
Sound Point CLO XXIX Ltd.	6.683	4/25/2034	8,270,000	8,144,246	0.27%
Venture 42 CLO Ltd.	6.700	4/15/2034	8,270,000	8,113,821	0.26%
JPMCC Commercial Mortgage Securities Trust	3.723	3/15/2050	8,715,000	8,028,508	0.26%
Life Mortgage Trust	6.125	3/15/2038	7,824,442	7,650,716	0.25%
Wendy's Funding LLC	2.775	6/15/2051	9,522,660	7,594,693	0.25%
RR 23 Ltd.	7.999	10/15/2035	7,555,000	7,555,000	0.25%
FirstKey Homes Trust	4.250	7/17/2039	7,910,265	7,507,836	0.24%
Regatta VI Funding Ltd.	6.748	4/20/2034	7,365,000	7,305,321	0.24%
Carlyle U.S. CLO Ltd.	6.608	4/20/2031	7,181,328	7,153,909	0.23%
Hertz Vehicle Financing III LLC	5.940	2/25/2028	6,805,000	6,808,998	0.22%
Imperial Fund Mortgage Trust	3.638	3/25/2067	7,427,338	6,694,428	0.22%
Wellfleet CLO X Ltd.	6.758	7/20/2032	6,545,000	6,482,973	0.21%
CPS Auto Receivables Trust	5.910	8/16/2027	6,353,297	6,343,899	0.21%
CSMC Trust	2.265	11/25/2066	7,586,504	6,333,900	0.21%
Carvana Auto Receivables Trust	4.130	4/12/2027	6,430,000	6,290,176	0.21%
Dryden 55 CLO Ltd.	6.590	4/15/2031	6,169,227	6,147,159	0.20%
Wendy's Funding LLC	2.370	6/15/2051	7,247,100	6,028,891	0.20%
Towd Point Mortgage Trust	2.918	11/30/2060	7,364,516	6,022,797	0.20%
COLT Mortgage Loan Trust	2.284	12/27/2066	7,010,663	5,986,578	0.20%
ARI Fleet Lease Trust	5.410	2/17/2032	5,665,000	5,620,129	0.18%
Pretium Mortgage Credit Partners LLC	2.981	1/25/2052	5,926,944	5,528,471	0.18%
SG Commercial Mortgage Securities Trust	2.632	3/15/2037	5,770,000	5,353,794	0.17%
Preston Ridge Partners Mortgage LLC	2.363	10/25/2026	5,615,726	5,249,193	0.17%
Elmwood CLO 19 Ltd.	7.765	10/17/2036	5,245,000	5,245,462	0.17%
Octagon 61 Ltd.	7.419	4/20/2036	5,180,000	5,230,049	0.17%
OBX Trust	2.305	11/25/2061	6,162,661	5,185,900	0.17%
BlueMountain CLO XXIV Ltd.	6.688	4/20/2034	5,235,000	5,161,406	0.17%
Madison Park Funding XXII Ltd.	6.830	1/15/2033	5,030,000	5,016,847	0.16%
Aligned Data Centers Issuer LLC	6.000	8/17/2048	5,130,000	4,989,575	0.16%
Tricon Residential Trust	4.849	7/17/2040	5,148,073	4,969,873	0.16%
Santander Drive Auto Receivables Trust	4.420	11/15/2027	4,940,000	4,830,356	0.16%
Angel Oak Mortgage Trust	1.458	9/25/2066	6,106,956	4,818,704	0.16%
Stack Infrastructure Issuer LLC	5.900	7/25/2048	4,910,000	4,808,093	0.16%
Progress Residential Trust	1.510	10/17/2038	5,369,486	4,707,278	0.15%
Progress Residential Trust	4.438	5/17/2041	4,927,298	4,651,505	0.15%
Seasoned Credit Risk Transfer Trust	3.500	7/25/2058	5,144,063	4,627,622	0.15%
New Economy Assets Phase 1 Sponsor LLC	1.910	10/20/2061	5,335,000	4,599,731	0.15%
Texas Debt Capital CLO Ltd.	7.122	4/20/2036	4,440,000	4,440,852	0.14%
Chesapeake Funding II LLC	5.650	5/15/2035	4,451,288	4,427,866	0.14%
Pretium Mortgage Credit Partners LLC	1.992	2/25/2061	4,676,516	4,326,946	0.14%

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MF1 Ltd.	7.064	2/19/2037	4,415,000	4,287,618	0.14%
Santander Drive Auto Receivables Trust	5.950	1/17/2028	4,295,000	4,286,930	0.14%
Navient Private Education Refi Loan Trust	5.510	10/15/2071	4,288,898	4,234,317	0.14%
Benefit Street Partners CLO XXXI Ltd.	7.220	4/25/2036	4,255,000	4,153,433	0.14%
Verus Securitization Trust	2.724	1/25/2067	4,679,944	4,092,107	0.13%
Connecticut Avenue Securities Trust	7.988	7/25/2043	4,060,000	4,082,858	0.13%
Preston Ridge Partners Mortgage LLC	1.867	8/25/2026	4,413,022	4,040,245	0.13%
NMLT Trust	1.185	5/25/2056	5,061,686	4,029,381	0.13%
Cirrus Funding Ltd.	4.800	1/25/2037	4,140,000	4,023,310	0.13%
Starwood Mortgage Residential Trust	1.920	11/25/2066	4,754,725	3,839,313	0.13%
BPR Trust	8.543	8/15/2024	3,770,000	3,740,024	0.12%
Commercial Mortgage Trust	3.183	2/10/2048	3,895,000	3,734,571	0.12%
Elmwood CLO 23 Ltd.	7.307	4/16/2036	3,720,000	3,716,239	0.12%
RR 26 Ltd.	6.982	4/15/2038	3,660,000	3,673,699	0.12%
GS Mortgage Securities Trust	3.040	7/10/2052	3,980,000	3,656,173	0.12%
Westlake Automobile Receivables Trust	4.310	9/15/2027	3,720,000	3,646,157	0.12%
510 Asset-Backed Trust	2.116	6/25/2061	3,850,184	3,517,931	0.11%
BX Trust	7.762	8/15/2039	3,476,745	3,476,828	0.11%
Seasoned Credit Risk Transfer Trust	3.500	3/25/2058	3,921,902	3,420,793	0.11%
VOLT XCIII LLC	1.893	2/27/2051	3,653,927	3,396,461	0.11%
Wells Fargo NA	1.877	3/15/2063	36,897,451	3,389,854	0.11%
Madison Park Funding XLI Ltd.	6.437	4/22/2027	3,366,280	3,351,465	0.11%
Santander Drive Auto Receivables Trust	5.610	7/17/2028	3,355,000	3,340,316	0.11%
Toorak Mortgage Corp. Ltd.	2.240	6/25/2024	3,430,503	3,330,352	0.11%
Voya CLO Ltd.	6.472	1/18/2029	3,320,766	3,311,956	0.11%
CD Mortgage Trust	2.459	8/10/2049	3,596,618	3,306,383	0.11%
VCAT LLC	1.868	8/25/2051	3,565,690	3,302,638	0.11%
DBJPM Mortgage Trust	2.890	8/10/2049	3,600,000	3,291,891	0.11%
BX Commercial Mortgage Trust	6.345	10/15/2036	3,296,931	3,288,589	0.11%
GCAT Trust	1.093	8/25/2066	4,257,899	3,265,784	0.11%
Angel Oak Mortgage Trust	0.951	7/25/2066	4,121,267	3,253,068	0.11%
Flagship Credit Auto Trust	4.690	7/17/2028	3,303,000	3,225,885	0.11%
BAMLL Commercial Mortgage Securities Trust	3.112	11/5/2032	3,475,000	3,165,221	0.10%
Venture 43 CLO Ltd.	6.810	4/15/2034	3,160,000	3,132,663	0.10%
Golub Capital Partners CLO 68B Ltd.	8.197	7/25/2036	3,095,000	3,116,111	0.10%
1211 Avenue of the Americas Trust	3.901	8/10/2035	3,215,000	3,015,181	0.10%
Domino's Pizza Master Issuer LLC	4.116	7/25/2048	3,138,488	2,992,984	0.10%
Legacy Mortgage Asset Trust	6.250	11/25/2059	2,933,532	2,937,329	0.10%
Preston Ridge Partners Mortgage LLC	1.867	4/25/2026	3,112,688	2,925,927	0.10%
CSMC Trust	1.179	2/25/2066	3,485,122	2,924,815	0.10%
Ellington Financial Mortgage Trust	2.206	1/25/2067	3,516,269	2,900,278	0.09%
Preston Ridge Partners Mortgage LLC	1.793	6/25/2026	3,175,466	2,889,537	0.09%
Navient Private Education Refi Loan Trust	1.110	2/18/2070	3,423,596	2,876,800	0.09%
Progress Residential Trust	4.300	3/17/2040	3,050,000	2,872,417	0.09%
LSTAR Securities Investment Ltd.	8.244	2/1/2026	2,909,528	2,854,925	0.09%

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Wells Fargo NA	2.036	2/15/2054	3,540,000	2,802,795	0.09%
Verus Securitization Trust	1.824	11/25/2066	3,310,875	2,772,896	0.09%
Benchmark Mortgage Trust	3.042	8/15/2052	3,000,000	2,763,002	0.09%
OBX Trust	1.072	2/25/2066	3,322,529	2,749,879	0.09%
Kubota Credit Owner Trust	5.280	1/18/2028	2,755,000	2,749,479	0.09%
Affirm Asset Securitization Trust	6.610	1/18/2028	2,745,000	2,735,316	0.09%
Kubota Credit Owner Trust	5.020	6/15/2027	2,755,000	2,728,580	0.09%
Domino's Pizza Master Issuer LLC	2.662	4/25/2051	3,191,538	2,726,301	0.09%
Benchmark Mortgage Trust	4.016	3/15/2052	2,990,000	2,708,485	0.09%
Seasoned Credit Risk Transfer Trust	3.500	10/25/2058	3,107,576	2,699,167	0.09%
Enterprise Fleet Financing LLC	5.420	10/22/2029	2,710,000	2,689,712	0.09%
CSMC Trust	1.841	10/25/2066	3,215,564	2,683,472	0.09%
Angel Oak Mortgage Trust	1.068	5/25/2066	3,214,202	2,661,224	0.09%
VOLT XCIV LLC	2.240	2/27/2051	2,798,652	2,641,367	0.09%
GS Mortgage Securities Trust	4.106	7/10/2051	2,731,359	2,640,866	0.09%
Invesco U.S. CLO Ltd.	7.156	4/21/2036	2,640,000	2,617,729	0.09%
Preston Ridge Partners Mortgage LLC	1.793	7/25/2026	2,784,923	2,604,337	0.08%
VOLT XCVII LLC	2.240	4/25/2051	2,804,064	2,556,045	0.08%
Flagship Credit Auto Trust	5.210	5/15/2028	2,551,000	2,505,878	0.08%
Angel Oak Mortgage Trust	1.820	11/25/2066	2,977,497	2,485,105	0.08%
CAMB Commercial Mortgage Trust	7.976	12/15/2037	2,535,000	2,456,871	0.08%
Prestige Auto Receivables Trust	1.620	11/16/2026	2,505,000	2,446,580	0.08%
New Residential Mortgage Loan Trust	3.750	11/25/2058	2,647,254	2,427,953	0.08%
Exeter Automobile Receivables Trust	4.570	1/15/2027	2,430,000	2,407,114	0.08%
CCG Receivables Trust	5.820	9/16/2030	2,385,000	2,386,178	0.08%
Westlake Automobile Receivables Trust	1.650	2/17/2026	2,430,000	2,349,767	0.08%
VCAT LLC	1.743	5/25/2051	2,530,361	2,333,016	0.08%
Domino's Pizza Master Issuer LLC	4.118	7/25/2047	2,518,425	2,332,041	0.08%
COLT Mortgage Loan Trust	0.910	6/25/2066	2,902,866	2,328,818	0.08%
PRET LLC	1.868	7/25/2051	2,495,444	2,280,759	0.07%
AmeriCredit Automobile Receivables Trust	2.580	9/18/2025	2,320,000	2,275,220	0.07%
OBX Trust	1.054	7/25/2061	3,049,022	2,274,948	0.07%
American Credit Acceptance Receivables Trust	6.090	11/12/2027	2,230,000	2,231,452	0.07%
Progress Residential Trust	4.750	10/27/2039	2,306,365	2,216,744	0.07%
VOLT XCV LLC	2.240	3/27/2051	2,388,395	2,213,056	0.07%
BBCMS Mortgage Trust	5.439	12/15/2055	2,150,000	2,167,091	0.07%
Exeter Automobile Receivables Trust	2.180	6/15/2026	2,160,247	2,142,769	0.07%
Connecticut Avenue Securities Trust	8.396	6/25/2043	2,105,000	2,141,838	0.07%
STAR Trust	1.219	5/25/2065	2,501,043	2,137,204	0.07%
BBCMS Mortgage Trust	5.133	12/15/2051	2,660,000	2,122,395	0.07%
Avant Loans Funding Trust	1.210	7/15/2030	2,086,452	2,056,770	0.07%
Legacy Mortgage Asset Trust	1.750	7/25/2061	2,288,946	2,045,242	0.07%
New Residential Mortgage Loan Trust	4.000	3/25/2057	2,171,708	2,022,346	0.07%
First Franklin Mortgage Loan Trust	5.909	4/25/2036	2,250,478	2,005,800	0.07%
CSMC Trust	0.938	5/25/2066	2,594,768	2,002,719	0.07%

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Towd Point Mortgage Trust	3.250	3/25/2058	2,098,624	2,002,000	0.07%
DT Auto Owner Trust	5.410	2/15/2029	2,025,000	1,999,824	0.07%
DLLAA LLC	5.640	2/22/2028	1,940,000	1,947,828	0.06%
Exeter Automobile Receivables Trust	2.580	9/15/2025	1,951,151	1,919,398	0.06%
GCAT Trust	1.915	8/25/2066	2,241,839	1,917,893	0.06%
Santander Drive Auto Receivables Trust	4.980	2/15/2028	1,945,000	1,910,390	0.06%
Preston Ridge Partners Mortgage LLC	1.867	4/25/2026	2,029,403	1,895,160	0.06%
Columbia Cent CLO 27 Ltd.	6.803	1/25/2035	1,915,000	1,890,038	0.06%
GCAT Trust	1.036	5/25/2066	2,357,203	1,864,088	0.06%
Seasoned Credit Risk Transfer Trust	2.500	8/25/2059	2,242,069	1,835,089	0.06%
GCAT Trust	0.874	1/25/2066	2,183,822	1,815,210	0.06%
World Omni Auto Receivables Trust	5.030	5/15/2029	1,845,000	1,811,802	0.06%
FirstKey Homes Trust	4.145	5/17/2039	1,854,512	1,752,337	0.06%
Seasoned Credit Risk Transfer Trust	3.500	11/25/2057	1,916,654	1,742,005	0.06%
Summit Issuer LLC	2.290	12/20/2050	1,895,000	1,705,256	0.06%
New Residential Mortgage Loan Trust	4.000	8/27/2057	1,810,483	1,697,143	0.06%
Verus Securitization Trust	0.938	7/25/2066	2,120,609	1,693,397	0.06%
BINOM Securitization Trust	2.034	6/25/2056	1,986,982	1,692,442	0.06%
Credit Acceptance Auto Loan Trust	1.000	5/15/2030	1,708,742	1,672,583	0.05%
SFS Auto Receivables Securitization Trust	5.710	1/22/2030	1,665,000	1,653,160	0.05%
Progress Residential Trust	3.200	4/17/2039	1,762,954	1,611,737	0.05%
JP Morgan Chase Commercial Mortgage Securities Trust	2.812	1/16/2037	1,770,000	1,605,316	0.05%
CSMC Trust	1.796	12/27/2060	1,753,479	1,575,976	0.05%
CSMC Trust	0.830	3/25/2056	2,000,192	1,539,154	0.05%
BBCMS Mortgage Trust	4.600	6/15/2055	1,630,000	1,536,548	0.05%
Wells Fargo NA	0.989	1/15/2063	36,153,727	1,534,169	0.05%
Santander Drive Auto Receivables Trust	4.430	3/15/2027	1,560,000	1,529,166	0.05%
Soundview Home Loan Trust	5.609	7/25/2037	1,791,228	1,518,619	0.05%
Angel Oak Mortgage Trust	0.909	1/25/2066	1,892,874	1,517,012	0.05%
Legacy Mortgage Asset Trust	1.750	4/25/2061	1,680,627	1,510,628	0.05%
FREMF Mortgage Trust	4.113	4/25/2051	1,610,000	1,492,573	0.05%
New Residential Mortgage Loan Trust	6.179	1/25/2048	1,519,808	1,475,550	0.05%
Amur Equipment Finance Receivables XI LLC	5.300	6/21/2028	1,480,515	1,468,907	0.05%
GS Mortgage Securities Corp. Trust	2.954	11/5/2034	2,010,000	1,460,502	0.05%
MFA Trust	1.029	11/25/2064	1,767,432	1,459,707	0.05%
Tricolor Auto Securitization Trust	6.480	8/17/2026	1,447,548	1,444,336	0.05%
BBCMS Mortgage Trust	3.662	4/15/2055	1,640,000	1,439,906	0.05%
Triangle Re Ltd.	7.188	2/25/2034	1,437,521	1,439,767	0.05%
PMT Credit Risk Transfer Trust	8.343	2/27/2024	1,439,466	1,431,140	0.05%
Hills of Corona Dus	4.350	9/1/2033	1,458,000	1,429,523	0.05%
CF Hippolyta Issuer LLC	1.690	7/15/2060	1,530,299	1,383,409	0.05%
New Residential Mortgage Loan Trust	0.943	7/25/2055	1,627,496	1,381,777	0.05%
JFIN CLO Ltd.	6.607	4/24/2029	1,371,056	1,367,502	0.04%
Benchmark Mortgage Trust	0.724	7/15/2056	32,993,044	1,365,988	0.04%

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Progress Residential Trust	4.451	6/17/2039	1,431,002	1,364,521	0.04%
Cascade MH Asset Trust	1.753	2/25/2046	1,674,793	1,353,945	0.04%
Angel Oak Mortgage Trust	0.985	4/25/2066	1,682,821	1,349,182	0.04%
Verus Securitization Trust	0.918	2/25/2064	1,564,353	1,336,119	0.04%
New Residential Mortgage Loan Trust	3.500	12/25/2057	1,389,588	1,301,401	0.04%
Domino's Pizza Master Issuer LLC	3.668	10/25/2049	1,457,150	1,278,009	0.04%
MetLife Securitization Trust	3.750	3/25/2057	1,369,791	1,274,745	0.04%
Angel Oak Mortgage Trust	0.990	4/25/2053	1,417,997	1,273,800	0.04%
Life Mortgage Trust	6.825	3/15/2038	1,307,350	1,263,763	0.04%
Arbor Realty Commercial Real Estate Notes Ltd.	6.525	5/15/2036	1,280,000	1,263,757	0.04%
Luminent Mortgage Trust	5.809	5/25/2046	1,503,804	1,236,177	0.04%
Bradley Pointe Dus	4.640	10/1/2033	1,214,000	1,221,967	0.04%
CNH Equipment Trust	4.770	10/15/2030	1,230,000	1,208,893	0.04%
Wendy's Funding LLC	3.884	3/15/2048	1,289,925	1,171,224	0.04%
Benchmark Mortgage Trust	1.627	1/15/2054	14,186,358	1,171,065	0.04%
Verus Securitization Trust	4.130	2/25/2067	1,267,214	1,157,830	0.04%
New Residential Mortgage Loan Trust	3.500	8/25/2059	1,244,946	1,142,221	0.04%
Verus Securitization Trust	1.031	2/25/2066	1,349,431	1,133,760	0.04%
New Residential Mortgage Loan Trust	4.000	5/25/2057	1,213,903	1,121,791	0.04%
Preston Ridge Partners Mortgage LLC	2.115	3/25/2026	1,162,661	1,120,401	0.04%
MFA Trust	1.153	4/25/2065	1,273,233	1,112,205	0.04%
New Residential Mortgage Loan Trust	6.929	6/25/2057	1,118,507	1,111,587	0.04%
RALI Trust	6.029	4/25/2036	1,280,925	1,105,187	0.04%
New Residential Mortgage Loan Trust	3.750	11/25/2056	1,212,808	1,103,932	0.04%
Natixis Commercial Mortgage Securities Trust	4.404	6/17/2038	1,187,000	1,099,314	0.04%
GS Mortgage Securities Trust	5.168	4/10/2047	1,310,000	1,091,273	0.04%
Commercial Mortgage Trust	2.819	1/10/2039	1,291,000	1,076,652	0.04%
Exeter Automobile Receivables Trust	6.110	9/15/2027	1,069,000	1,067,233	0.03%
CF Hippolyta Issuer LLC	1.990	7/15/2060	1,264,347	1,065,072	0.03%
Santander Drive Auto Receivables Trust	4.720	6/15/2027	1,080,000	1,060,208	0.03%
COLT Mortgage Loan Trust	4.301	3/25/2067	1,110,087	1,057,662	0.03%
Exeter Automobile Receivables Trust	6.030	8/16/2027	1,058,000	1,055,724	0.03%
Legacy Mortgage Asset Trust	1.650	11/25/2060	1,181,763	1,052,761	0.03%
CSMC Trust	3.250	4/25/2047	1,181,240	1,050,404	0.03%
Benchmark Mortgage Trust	1.356	3/15/2062	21,854,507	1,042,877	0.03%
Angel Oak Mortgage Trust	2.531	1/26/2065	1,136,232	1,036,536	0.03%
Westlake Automobile Receivables Trust	5.410	1/18/2028	1,045,000	1,033,465	0.03%
Connecticut Avenue Securities Trust	7.838	7/25/2042	1,005,302	1,025,408	0.03%
Commercial Mortgage Trust	4.084	1/10/2039	1,320,000	989,868	0.03%
Deephaven Residential Mortgage Trust	0.899	4/25/2066	1,136,541	975,929	0.03%
New Residential Mortgage Loan Trust	3.750	11/26/2035	1,041,629	971,426	0.03%
Residential Mortgage Loan Trust	0.859	1/25/2065	1,068,176	964,075	0.03%
Benchmark Mortgage Trust	0.727	4/10/2051	49,384,838	956,826	0.03%
New Residential Mortgage Loan Trust	0.941	10/25/2058	1,087,827	948,792	0.03%
Bravo Residential Funding Trust	0.941	2/25/2049	1,102,676	947,007	0.03%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Flagship Credit Auto Trust	5.050	1/18/2028	962,000	942,855	0.03%
CF Hippolyta Issuer LLC	5.970	8/15/2062	961,496	941,856	0.03%
Seasoned Credit Risk Transfer Trust	3.500	8/25/2058	1,049,365	939,123	0.03%
Drive Auto Receivables Trust	2.700	2/16/2027	946,048	936,216	0.03%
Ellington Financial Mortgage Trust	0.931	6/25/2066	1,140,140	908,131	0.03%
Bravo Residential Funding Trust	0.970	3/25/2060	942,262	850,123	0.03%
Wingstop Funding LLC	2.841	12/5/2050	965,300	847,592	0.03%
Wells Fargo NA	1.033	5/15/2062	21,062,292	825,537	0.03%
GS Mortgage Securities Trust	4.074	1/10/2047	825,000	817,846	0.03%
Bunker Hill Loan Depository Trust	1.724	2/25/2055	863,529	817,577	0.03%
Countrywide Alternative Loan Trust	5.969	1/25/2036	918,448	816,244	0.03%
Banc of America Funding Trust	5.773	5/25/2037	929,824	812,136	0.03%
Seasoned Credit Risk Transfer Trust	3.500	10/25/2058	897,403	807,770	0.03%
Preston Ridge Partners Mortgage LLC	2.363	11/25/2025	811,952	791,684	0.03%
BBCMS Mortgage Trust	1.624	2/15/2050	19,842,202	785,021	0.03%
Soundview Home Loan Trust	5.929	11/25/2036	854,676	783,001	0.03%
Starwood Mortgage Residential Trust	0.943	5/25/2065	890,360	782,274	0.03%
JP Morgan Chase Commercial Mortgage Securities Trust	2.733	10/15/2045	897,411	767,286	0.03%
Benchmark Mortgage Trust	0.781	1/15/2052	30,868,360	749,481	0.02%
Wells Fargo NA	0.936	9/15/2062	19,352,762	734,284	0.02%
VCAT LLC	2.115	3/27/2051	759,837	723,733	0.02%
Soundview Home Loan Trust	5.909	7/25/2036	830,000	720,355	0.02%
First Franklin Mortgage Loan Trust	5.739	9/25/2036	788,911	716,155	0.02%
BBCMS Mortgage Trust	5.710	12/15/2055	700,000	714,267	0.02%
HarborView Mortgage Loan Trust	5.909	12/19/2036	762,065	714,028	0.02%
CSMC Trust	0.809	5/25/2065	823,791	686,576	0.02%
Bear Stearns ALT-A Trust	5.929	1/25/2036	757,524	678,656	0.02%
GSAA Home Equity Trust	5.589	2/25/2037	2,282,170	654,054	0.02%
COLT Mortgage Loan Trust	0.798	7/27/2054	744,999	648,070	0.02%
Morgan Stanley Capital I Trust	5.109	7/15/2049	885,000	630,222	0.02%
Wells Fargo NA	1.204	2/15/2056	9,545,095	623,410	0.02%
Federal National Mortgage Association Connecticut Avenue Securities	9.752	5/25/2029	587,012	616,363	0.02%
Wells Fargo NA	0.807	12/15/2052	18,025,851	610,033	0.02%
CF Hippolyta Issuer LLC	1.980	3/15/2061	706,836	605,709	0.02%
Wells Fargo NA	0.708	11/15/2062	20,522,544	600,974	0.02%
GLS Auto Receivables Issuer Trust	4.920	1/15/2027	600,000	590,359	0.02%
Wells Fargo NA	0.848	11/15/2050	24,703,331	589,829	0.02%
CF Hippolyta Issuer LLC	1.530	3/15/2061	645,577	564,697	0.02%
IndyMac INDX Mortgage Loan Trust	3.664	4/25/2037	876,406	555,704	0.02%
Mill City Mortgage Loan Trust	2.750	1/25/2061	570,008	552,358	0.02%
Verus Securitization Trust	1.502	5/25/2065	603,184	552,155	0.02%
Verus Securitization Trust	0.820	10/25/2063	598,562	533,355	0.02%
MetLife Securitization Trust	3.000	4/25/2055	578,792	530,391	0.02%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association Connecticut Avenue Securities	7.952	12/25/2030	503,814	516,764	0.02%
Connecticut Avenue Securities Trust	7.552	11/25/2039	510,321	510,321	0.02%
JP Morgan Chase Commercial Mortgage Securities Trust	3.910	12/15/2047	730,000	496,646	0.02%
Benchmark Mortgage Trust	1.912	7/15/2053	6,949,294	484,681	0.02%
Countrywide Alternative Loan Trust	5.780	8/25/2035	604,627	473,876	0.02%
NRZ Excess Spread-Collateralized Notes	3.844	12/25/2025	505,847	471,619	0.02%
Angel Oak Mortgage Trust	1.469	6/25/2065	508,958	469,931	0.02%
GSR Mortgage Loan Trust	3.927	1/25/2036	503,667	460,480	0.02%
WaMu Mortgage Pass-Through Certificates Trust	3.790	6/25/2037	507,677	440,996	0.01%
RALI Trust	6.000	12/25/2035	509,921	436,105	0.01%
New Residential Mortgage Loan Trust	3.750	1/25/2054	456,113	424,580	0.01%
Marlette Funding Trust	1.060	9/15/2031	428,406	423,832	0.01%
RBSGC Mortgage Loan Trust	6.250	1/25/2037	461,025	418,447	0.01%
Commercial Mortgage Trust	4.074	2/10/2047	420,000	416,158	0.01%
GSR Mortgage Loan Trust	5.729	1/25/2037	1,575,590	410,996	0.01%
FREMF Mortgage Trust	3.854	10/25/2049	440,000	407,564	0.01%
Washington Mutual Mortgage Pass-Through Certificates WMALT Trust	6.000	7/25/2036	610,882	398,201	0.01%
OZLM VII Ltd.	6.580	7/17/2029	396,551	394,617	0.01%
Aaset Trust	3.351	1/16/2040	469,086	393,568	0.01%
Toyota Auto Loan Extended Note Trust	2.560	11/25/2031	385,000	375,927	0.01%
Sapphire Aviation Finance II Ltd.	3.228	3/15/2040	437,745	370,393	0.01%
BBCMS Mortgage Trust	1.099	4/15/2053	6,535,000	365,159	0.01%
CHL Mortgage Pass-Through Trust	3.901	9/25/2047	408,598	358,074	0.01%
American Credit Acceptance Receivables Trust	4.550	10/13/2026	360,000	356,880	0.01%
HarborView Mortgage Loan Trust	5.809	1/19/2038	402,549	353,156	0.01%
Citigroup Commercial Mortgage Trust	4.757	3/11/2047	415,000	351,094	0.01%
DBJPM Mortgage Trust	1.824	9/15/2053	5,677,283	346,763	0.01%
Ellington Financial Mortgage Trust	0.797	2/25/2066	412,203	343,510	0.01%
FREMF Mortgage Trust	3.921	2/25/2050	350,000	336,809	0.01%
Wells Fargo NA	0.754	11/15/2062	10,428,056	335,923	0.01%
Morgan Stanley Mortgage Loan Trust	5.769	11/25/2036	1,074,996	327,849	0.01%
CSFB Mortgage-Backed Pass-Through Certificates	5.500	6/25/2035	434,938	321,803	0.01%
New Residential Mortgage Loan Trust	2.492	9/25/2059	328,573	303,930	0.01%
Benchmark Mortgage Trust	1.162	8/15/2052	8,120,882	295,940	0.01%
GSAA Home Equity Trust	5.985	6/25/2036	1,110,656	292,635	0.01%
CHL Mortgage Pass-Through Trust	3.669	11/20/2035	320,330	288,754	0.01%
Washington Mutual Mortgage Pass-Through Certificates WMALT Trust	5.260	11/25/2046	350,330	285,944	0.01%
MFA Trust	1.014	1/26/2065	298,728	269,704	0.01%
GSAA Home Equity Trust	5.789	11/25/2036	1,080,600	265,977	0.01%
CHL Mortgage Pass-Through Trust	6.109	3/25/2035	282,938	254,856	0.01%
CHL Mortgage Pass-Through Trust	4.257	4/20/2036	287,156	245,528	0.01%
New Residential Mortgage Loan Trust	4.000	12/25/2057	259,196	243,219	0.01%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Wells Fargo Commercial Mortgage Trust	1.024	9/15/2057	16,234,974	233,957	0.01%
Banc of America Funding Trust	6.029	5/20/2047	255,004	228,266	0.01%
CSAIL Commercial Mortgage Trust	2.022	1/15/2049	6,283,698	227,689	0.01%
WFRBS Commercial Mortgage Trust	4.045	3/15/2047	225,000	223,085	0.01%
Lehman XS Trust	5.849	7/25/2046	247,707	222,467	0.01%
TBW Mortgage-Backed Trust	6.000	7/25/2036	471,097	221,011	0.01%
WaMu Mortgage Pass-Through Certificates Trust	5.310	10/25/2046	258,432	215,097	0.01%
FREMF Mortgage Trust	3.973	10/25/2049	230,000	212,880	0.01%
Countrywide Alternative Loan Trust	6.069	11/25/2035	269,372	212,577	0.01%
Wells Fargo Commercial Mortgage Trust	4.279	5/15/2048	255,000	211,895	0.01%
GSAA Home Equity Trust	5.609	12/25/2036	756,414	209,269	0.01%
IndyMac INDX Mortgage Loan Trust	3.489	3/25/2036	274,906	199,448	0.01%
Chase Mortgage Finance Trust	3.993	12/25/2035	213,286	198,898	0.01%
Bear Stearns Mortgage Funding Trust	5.609	10/25/2036	237,905	198,765	0.01%
CSAIL Commercial Mortgage Trust	0.851	6/15/2057	23,340,958	186,665	0.01%
OBX Trust	6.079	6/25/2057	191,631	181,840	0.01%
WFRBS Commercial Mortgage Trust	5.000	6/15/2044	345,000	176,249	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust	4.259	10/15/2046	173,175	172,690	0.01%
Benchmark Mortgage Trust	0.607	7/15/2051	10,739,112	169,824	0.01%
Affirm Asset Securitization Trust	1.900	1/15/2025	168,143	166,650	0.01%
Morgan Stanley Mortgage Loan Trust	4.550	5/25/2036	371,470	161,888	0.01%
GMACM Mortgage Loan Trust	4.017	9/19/2035	179,904	154,273	0.01%
Citigroup Commercial Mortgage Trust	1.152	4/10/2048	11,918,318	147,542	0.00%
WaMu Mortgage Pass-Through Certificates Trust	5.410	7/25/2046	168,729	143,878	0.00%
RFMSI Trust	4.161	8/25/2035	286,453	139,566	0.00%
Renaissance Home Equity Loan Trust	5.909	4/25/2037	486,737	138,349	0.00%
Bear Stearns ARM Trust	7.670	10/25/2035	142,765	133,748	0.00%
IndyMac INDA Mortgage Loan Trust	4.322	1/25/2036	141,787	132,587	0.00%
UBS Commercial Mortgage Trust	1.219	8/15/2050	3,952,600	128,719	0.00%
Mill City Mortgage Loan Trust	3.250	5/25/2062	121,875	117,554	0.00%
Cantor Commercial Real Estate Lending	1.289	5/15/2052	2,483,451	106,148	0.00%
JP Morgan Mortgage Trust	3.939	5/25/2036	126,941	103,629	0.00%
Upstart Securitization Trust	0.830	7/20/2031	93,315	92,856	0.00%
Wells Fargo Commercial Mortgage Trust	1.198	5/15/2048	8,445,474	91,105	0.00%
Bear Stearns ARM Trust	4.631	2/25/2036	98,838	87,466	0.00%
Countrywide Alternative Loan Trust	6.000	5/25/2036	163,030	86,975	0.00%
JP Morgan Mortgage Trust	5.490	9/25/2035	89,789	83,471	0.00%
Wells Fargo NA	1.160	4/15/2052	1,791,485	78,162	0.00%
Countrywide Alternative Loan Trust	5.750	5/25/2036	189,177	77,042	0.00%
CHL Mortgage Pass-Through Trust	4.447	6/20/2035	76,656	71,051	0.00%
Morgan Stanley Capital I Trust	1.479	6/15/2050	2,300,881	70,993	0.00%
Wells Fargo Mortgage-Backed Securities Trust	6.155	9/25/2036	74,575	70,112	0.00%
Towd Point Mortgage Trust	2.750	10/25/2056	57,097	56,386	0.00%
DSL A Mortgage Loan Trust	6.149	1/19/2045	71,357	54,477	0.00%
Countrywide Alternative Loan Trust	6.000	12/25/2036	123,712	52,263	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
CSAIL Commercial Mortgage Trust	1.049	11/15/2048	3,392,945	52,220	0.00%
Citigroup Commercial Mortgage Trust	1.044	7/10/2047	9,191,241	48,101	0.00%
GSR Mortgage Loan Trust	4.631	10/25/2035	81,378	45,367	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust	1.110	10/15/2048	3,472,366	38,833	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust	1.099	12/15/2047	5,545,913	37,926	0.00%
Adjustable Rate Mortgage Trust	5.969	11/25/2035	36,665	36,127	0.00%
New Residential Mortgage Loan Trust	4.000	2/25/2057	37,735	35,211	0.00%
JP Morgan Mortgage Trust	4.392	4/25/2037	46,958	34,591	0.00%
JPMBB Commercial Mortgage Securities Trust	0.737	9/15/2047	8,540,314	34,284	0.00%
GMACM Mortgage Loan Trust	3.280	4/19/2036	43,953	33,961	0.00%
Banc of America Funding Trust	6.347	1/25/2037	35,952	31,434	0.00%
Commercial Mortgage Trust	2.853	10/15/2045	31,160	28,984	0.00%
Affirm Asset Securitization Trust	3.460	10/15/2024	23,396	23,366	0.00%
Morgan Stanley ABS Capital I, Inc. Trust	5.729	6/25/2036	25,698	21,698	0.00%
New Residential Mortgage Loan Trust	3.750	5/25/2054	22,500	20,686	0.00%
LCM XX LP	6.628	10/20/2027	19,121	19,106	0.00%
JPMBB Commercial Mortgage Securities Trust	0.692	5/15/2048	2,233,118	16,173	0.00%
Morgan Stanley Capital I Trust	5.280	10/12/2052	37,927	14,035	0.00%
WFRBS Commercial Mortgage Trust	3.016	11/15/2047	245,848	13,500	0.00%
Connecticut Avenue Securities Trust	7.552	9/25/2031	13,124	13,124	0.00%
Credit Suisse First Boston Mortgage Securities Corp.	4.877	4/15/2037	11,285	11,063	0.00%
Wells Fargo Mortgage-Backed Securities Trust	3.935	11/25/2048	10,672	9,951	0.00%
Wells Fargo Commercial Mortgage Trust	3.166	2/15/2048	10,000	9,563	0.00%
CSAIL Commercial Mortgage Trust	0.948	4/15/2050	1,242,029	8,520	0.00%
GSAA Home Equity Trust	5.569	12/25/2046	17,486	5,041	0.00%
WFRBS Commercial Mortgage Trust	1.397	3/15/2047	1,115,718	508	0.00%
GS Mortgage Securities Trust	0.000	7/10/2046	1,805,649	18	0.00%
GS Mortgage Securities Trust	0.089	8/10/2044	370,669	4	0.00%
New Residential Mortgage Loan Trust	4.000	4/25/2057	0.01	0.01	0.00%
BASE CURRENCY					
US DOLLAR			85,222,255	85,222,255	2.78%
COMMON STOCKS					
PES Energy Liquidating Trust			13,623	0.00	0.00%
CORPORATE BONDS					
Ball Corp.	6.000	6/15/2029	10,760,000	10,599,752	0.35%
CDW LLC/CDW Finance Corp.	3.250	2/15/2029	8,926,000	7,754,552	0.25%
HSBC Holdings plc	5.402	8/11/2033	7,860,000	7,506,809	0.24%
Centene Corp.	4.625	12/15/2029	8,035,000	7,388,825	0.24%
Societe Generale SA	6.221	6/15/2033	7,845,000	7,373,422	0.24%
Clean Harbors, Inc.	4.875	7/15/2027	7,645,000	7,307,524	0.24%
Wells Fargo & Co.	5.574	7/25/2029	7,080,000	7,049,778	0.23%
Bank of America Corp.	2.687	4/22/2032	8,330,000	6,818,794	0.22%
Booz Allen Hamilton, Inc.	3.875	9/1/2028	7,491,000	6,801,753	0.22%
Black Knight InfoServ LLC	3.625	9/1/2028	7,110,000	6,558,193	0.21%
Dominion Energy, Inc.	5.375	11/15/2032	6,506,000	6,420,877	0.21%

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Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Go Daddy Operating Co. LLC/GD Finance Co., Inc.	5.250	12/1/2027	6,567,000	6,287,903	0.20%
Bank of Ireland Group PLC	6.253	9/16/2026	6,015,000	6,000,675	0.20%
Bank of America Corp.	3.194	7/23/2030	6,725,000	5,900,447	0.19%
Service Corp. International	3.375	8/15/2030	7,045,000	5,843,098	0.19%
WMG Acquisition Corp.	3.875	7/15/2030	6,310,000	5,475,582	0.18%
Fair Isaac Corp.	4.000	6/15/2028	5,909,000	5,404,130	0.18%
UBS Group AG	6.537	8/12/2033	5,175,000	5,376,071	0.18%
Pacific Gas & Electric Co.	6.400	6/15/2033	5,405,000	5,333,240	0.17%
Goldman Sachs Group, Inc.	2.615	4/22/2032	6,525,000	5,283,276	0.17%
DAE Funding LLC	1.550	8/1/2024	5,510,000	5,257,119	0.17%
Ecopetrol SA	8.625	1/19/2029	5,070,000	5,169,672	0.17%
Ashtead Capital, Inc.	4.375	8/15/2027	5,335,000	5,017,150	0.16%
Wells Fargo & Co.	3.350	3/2/2033	5,913,000	4,981,389	0.16%
Pacific Gas & Electric Co.	4.950	7/1/2050	6,243,000	4,829,866	0.16%
Crown Castle, Inc.	4.800	9/1/2028	4,965,000	4,818,502	0.16%
Edison International	6.950	11/15/2029	4,465,000	4,704,761	0.15%
ANZ New Zealand International Ltd.	5.355	8/14/2028	4,670,000	4,650,317	0.15%
Open Text Corp.	3.875	12/1/2029	5,470,000	4,639,679	0.15%
Morgan Stanley	1.794	2/13/2032	5,915,000	4,555,663	0.15%
Amgen, Inc.	5.250	3/2/2033	4,575,000	4,552,574	0.15%
Charter Communications Operating LLC/Charter Communications Operating Capital	6.484	10/23/2045	4,930,000	4,536,264	0.15%
Builders FirstSource, Inc.	5.000	3/1/2030	4,890,000	4,492,217	0.15%
Avantor Funding, Inc.	4.625	7/15/2028	4,835,000	4,488,241	0.15%
Open Text Corp.	6.900	12/1/2027	4,375,000	4,431,925	0.14%
Service Corp. International	5.125	6/1/2029	4,657,000	4,383,401	0.14%
William Carter Co.	5.625	3/15/2027	4,510,000	4,372,174	0.14%
SS&C Technologies, Inc.	5.500	9/30/2027	4,480,000	4,313,126	0.14%
GTP Acquisition Partners I LLC	3.482	6/15/2050	4,500,000	4,303,638	0.14%
Standard Industries, Inc.	4.375	7/15/2030	4,965,000	4,252,972	0.14%
Regal Rexnord Corp.	6.050	4/15/2028	4,250,000	4,204,279	0.14%
Gap, Inc.	3.875	10/1/2031	5,679,000	4,116,896	0.13%
Nokia Oyj	4.375	6/12/2027	4,290,000	4,038,640	0.13%
FirstCash, Inc.	4.625	9/1/2028	4,533,000	4,031,739	0.13%
Lamar Media Corp.	3.625	1/15/2031	4,815,000	4,020,525	0.13%
Gen Digital, Inc.	5.000	4/15/2025	4,065,000	3,984,879	0.13%
Gen Digital, Inc.	6.750	9/30/2027	3,970,000	3,974,538	0.13%
Energo-Pro AS	8.500	2/4/2027	4,075,000	3,932,008	0.13%
Pacific Gas & Electric Co.	2.500	2/1/2031	4,985,000	3,887,287	0.13%
Hologic, Inc.	4.625	2/1/2028	4,133,000	3,875,043	0.13%
NextEra Energy Capital Holdings, Inc.	4.625	7/15/2027	3,970,000	3,870,899	0.13%
Var Energi ASA	7.500	1/15/2028	3,720,000	3,862,811	0.13%
Duke Energy Corp.	2.550	6/15/2031	4,635,000	3,787,481	0.12%
Southern Co.	5.200	6/15/2033	3,830,000	3,724,634	0.12%
Gartner, Inc.	4.500	7/1/2028	3,991,000	3,720,951	0.12%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Taylor Morrison Communities, Inc.	5.750	1/15/2028	3,847,000	3,710,713	0.12%
Pacific Gas & Electric Co.	6.100	1/15/2029	3,740,000	3,699,190	0.12%
Philip Morris International, Inc.	5.125	2/15/2030	3,740,000	3,697,116	0.12%
Eversource Energy	5.125	5/15/2033	3,815,000	3,692,989	0.12%
Equitable Financial Life Global Funding	1.800	3/8/2028	4,285,000	3,635,373	0.12%
Athene Global Funding	2.717	1/7/2029	4,330,000	3,609,996	0.12%
FirstCash, Inc.	5.625	1/1/2030	3,955,000	3,590,185	0.12%
HSBC Holdings PLC	6.547	6/20/2034	3,625,000	3,560,408	0.12%
Warnermedia Holdings, Inc.	5.141	3/15/2052	4,465,000	3,559,491	0.12%
VICI Properties LP	4.950	2/15/2030	3,751,000	3,528,191	0.12%
Sirius XM Radio, Inc.	3.125	9/1/2026	3,860,000	3,482,878	0.11%
Anglo American Capital plc	2.625	9/10/2030	4,185,000	3,429,157	0.11%
Broadcom, Inc.	4.000	4/15/2029	3,715,000	3,425,897	0.11%
Corebridge Financial, Inc.	6.875	12/15/2052	3,520,000	3,420,370	0.11%
Morgan Stanley	5.164	4/20/2029	3,425,000	3,358,738	0.11%
Paramount Global	4.950	1/15/2031	3,710,000	3,316,973	0.11%
International Airport Finance SA	12.000	3/15/2033	3,520,968	3,300,908	0.11%
Enbridge, Inc.	5.700	3/8/2033	3,295,000	3,297,777	0.11%
Viper Energy Partners LP	5.375	11/1/2027	3,306,000	3,185,529	0.10%
BP Capital Markets America, Inc.	4.812	2/13/2033	3,260,000	3,156,836	0.10%
Oracle Corp.	3.850	4/1/2060	4,595,000	3,122,560	0.10%
Barclays PLC	7.119	6/27/2034	3,115,000	3,113,213	0.10%
Athene Global Funding	2.646	10/4/2031	3,995,000	3,054,444	0.10%
Pacific Gas & Electric Co.	4.550	7/1/2030	3,380,000	3,039,550	0.10%
AES Corp.	3.300	7/15/2025	3,100,000	2,947,565	0.10%
Leviathan Bond Ltd.	6.500	6/30/2027	3,025,000	2,919,125	0.10%
OTP Bank Nyrt	7.350	3/4/2026	2,640,000	2,914,898	0.10%
NiSource, Inc.	3.600	5/1/2030	3,243,000	2,900,509	0.09%
Aker BP ASA	6.000	6/13/2033	2,850,000	2,850,227	0.09%
Goldman Sachs Group, Inc.	4.223	5/1/2029	3,020,000	2,844,666	0.09%
HSBC Holdings PLC	5.887	8/14/2027	2,850,000	2,841,569	0.09%
O'Reilly Automotive, Inc.	4.700	6/15/2032	2,965,000	2,836,078	0.09%
Bank of America Corp.	5.202	4/25/2029	2,865,000	2,823,795	0.09%
HSBC Holdings plc	4.583	6/19/2029	2,970,000	2,802,996	0.09%
Royalty Pharma plc	2.150	9/2/2031	3,605,000	2,798,720	0.09%
Bank of America Corp.	2.299	7/21/2032	3,445,000	2,717,980	0.09%
NBM U.S. Holdings, Inc.	7.000	5/14/2026	2,745,000	2,706,986	0.09%
Philip Morris International, Inc.	4.875	2/15/2028	2,735,000	2,698,618	0.09%
Pacific Gas & Electric Co.	6.150	1/15/2033	2,715,000	2,645,197	0.09%
Standard Chartered plc	7.767	11/16/2028	2,485,000	2,631,342	0.09%
Warnermedia Holdings, Inc.	4.279	3/15/2032	2,935,000	2,591,838	0.08%
Greensaif Pipelines Bidco Sarl	6.510	2/23/2042	2,550,000	2,581,652	0.08%
Celanese U.S. Holdings LLC	6.165	7/15/2027	2,560,000	2,560,850	0.08%
Penske Truck Leasing Co. LP/PTL Finance Corp.	4.000	7/15/2025	2,650,000	2,551,670	0.08%
JPMorgan Chase & Co.	5.299	7/24/2029	2,545,000	2,530,065	0.08%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
GE HealthCare Technologies, Inc.	5.905	11/22/2032	2,450,000	2,514,031	0.08%
Intesa Sanpaolo SpA	6.625	6/20/2033	2,510,000	2,482,256	0.08%
T-Mobile USA, Inc.	3.875	4/15/2030	2,685,000	2,450,985	0.08%
MSCI, Inc.	3.625	11/1/2031	2,876,000	2,438,588	0.08%
UnitedHealth Group, Inc.	4.000	5/15/2029	2,540,000	2,428,082	0.08%
Marvell Technology, Inc.	2.450	4/15/2028	2,740,000	2,402,352	0.08%
AT&T, Inc.	2.550	12/1/2033	3,145,000	2,400,882	0.08%
Goldman Sachs Group, Inc.	2.383	7/21/2032	3,035,000	2,399,893	0.08%
Morgan Stanley	1.928	4/28/2032	3,065,000	2,364,213	0.08%
M&T Bank Corp.	5.053	1/27/2034	2,577,000	2,344,386	0.08%
Greensaif Pipelines Bidco Sarl	6.129	2/23/2038	2,310,000	2,318,850	0.08%
Gap, Inc.	3.625	10/1/2029	3,041,000	2,315,002	0.08%
Semptra	5.400	8/1/2026	2,290,000	2,293,639	0.07%
Pacific Gas & Electric Co.	5.900	6/15/2032	2,385,000	2,283,830	0.07%
Discovery Communications LLC	5.300	5/15/2049	2,781,000	2,269,558	0.07%
Deutsche Bank AG	7.079	2/10/2034	2,355,000	2,239,425	0.07%
Enel Finance International NV	5.000	6/15/2032	2,380,000	2,226,383	0.07%
ArcelorMittal SA	6.800	11/29/2032	2,150,000	2,209,419	0.07%
Celanese U.S. Holdings LLC	6.330	7/15/2029	2,220,000	2,206,044	0.07%
NextEra Energy Capital Holdings, Inc.	2.250	6/1/2030	2,645,000	2,174,918	0.07%
Ashtead Capital, Inc.	5.500	8/11/2032	2,280,000	2,173,948	0.07%
Williams Cos., Inc.	4.650	8/15/2032	2,305,000	2,165,937	0.07%
Philip Morris International, Inc.	5.125	11/17/2027	2,170,000	2,165,538	0.07%
Columbia Pipelines Operating Co. LLC	6.036	11/15/2033	2,135,000	2,160,912	0.07%
Southwestern Electric Power Co.	5.300	4/1/2033	2,205,000	2,159,301	0.07%
Standard Chartered PLC	6.296	7/6/2034	2,160,000	2,156,683	0.07%
Oracle Corp.	6.150	11/9/2029	2,070,000	2,153,913	0.07%
SBA Tower Trust	2.836	1/15/2050	2,245,000	2,141,824	0.07%
Greenko Power II Ltd.	4.300	12/13/2028	2,467,150	2,133,630	0.07%
Time Warner Cable Enterprises LLC	8.375	7/15/2033	1,910,000	2,128,819	0.07%
Sirius XM Radio, Inc.	4.000	7/15/2028	2,440,000	2,110,690	0.07%
BP Capital Markets America, Inc.	4.893	9/11/2033	2,160,000	2,102,379	0.07%
JPMorgan Chase & Co.	3.702	5/6/2030	2,290,000	2,089,940	0.07%
GLP Capital LP/GLP Financing II, Inc.	5.300	1/15/2029	2,155,000	2,031,394	0.07%
Boeing Co.	5.150	5/1/2030	2,060,000	2,027,351	0.07%
Regal Rexnord Corp.	6.300	2/15/2030	2,035,000	2,025,957	0.07%
American Tower Trust #1	5.490	3/15/2028	2,015,000	2,008,014	0.07%
T-Mobile USA, Inc.	5.050	7/15/2033	2,055,000	1,983,193	0.06%
Alcon Finance Corp.	2.750	9/23/2026	2,130,000	1,966,602	0.06%
Capital One Financial Corp.	5.468	2/1/2029	2,025,000	1,963,963	0.06%
IHS Holding Ltd.	6.250	11/29/2028	2,405,000	1,935,785	0.06%
HSBC Holdings plc	2.206	8/17/2029	2,300,000	1,928,187	0.06%
Virginia Electric & Power Co.	5.000	4/1/2033	1,980,000	1,926,536	0.06%
Capital One Financial Corp.	5.247	7/26/2030	2,025,000	1,925,877	0.06%
BNP Paribas SA	5.125	1/13/2029	1,950,000	1,909,466	0.06%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
KeySpan Gas East Corp.	5.994	3/6/2033	1,920,000	1,907,597	0.06%
Royalty Pharma plc	2.200	9/2/2030	2,380,000	1,897,621	0.06%
Aker BP ASA	5.600	6/13/2028	1,905,000	1,887,801	0.06%
BNP Paribas SA	4.375	3/1/2033	2,065,000	1,869,413	0.06%
Duke Energy Corp.	2.650	9/1/2026	2,000,000	1,850,229	0.06%
Puget Energy, Inc.	3.650	5/15/2025	1,925,000	1,847,454	0.06%
BNP Paribas SA	5.335	6/12/2029	1,875,000	1,847,108	0.06%
JPMorgan Chase & Co.	3.960	1/29/2027	1,920,000	1,846,547	0.06%
Time Warner Cable LLC	4.500	9/15/2042	2,482,000	1,813,693	0.06%
Manufacturers & Traders Trust Co.	4.700	1/27/2028	1,940,000	1,813,200	0.06%
Aker BP ASA	2.000	7/15/2026	2,018,000	1,811,567	0.06%
Glencore Funding LLC	5.700	5/8/2033	1,845,000	1,808,516	0.06%
Southern California Gas Co.	5.200	6/1/2033	1,830,000	1,797,851	0.06%
American Tower Corp.	3.800	8/15/2029	1,965,000	1,786,561	0.06%
ConocoPhillips Co.	5.050	9/15/2033	1,790,000	1,780,466	0.06%
Penske Truck Leasing Co. LP/PTL Finance Corp.	4.400	7/1/2027	1,880,000	1,775,301	0.06%
HSBC Holdings PLC	6.332	3/9/2044	1,755,000	1,770,369	0.06%
Penske Truck Leasing Co. LP/PTL Finance Corp.	2.700	11/1/2024	1,825,000	1,751,182	0.06%
AT&T, Inc.	5.400	2/15/2034	1,790,000	1,740,119	0.06%
Philip Morris International, Inc.	5.375	2/15/2033	1,740,000	1,718,868	0.06%
Duke Energy Corp.	4.500	8/15/2032	1,840,000	1,712,823	0.06%
Howard University	2.701	10/1/2029	2,000,000	1,704,200	0.06%
Western Midstream Operating LP	6.150	4/1/2033	1,715,000	1,703,595	0.06%
Synchrony Financial	7.250	2/2/2033	1,850,000	1,701,884	0.06%
HSBC Holdings PLC	6.161	3/9/2029	1,690,000	1,700,982	0.06%
Otis Worldwide Corp.	2.565	2/15/2030	1,985,000	1,698,113	0.06%
Charter Communications Operating LLC/Charter Communications Operating Capital	5.125	7/1/2049	2,200,000	1,692,946	0.06%
Paramount Global	5.250	4/1/2044	2,250,000	1,690,502	0.06%
Bank of America Corp.	4.948	7/22/2028	1,725,000	1,688,583	0.06%
Morgan Stanley	2.699	1/22/2031	2,005,000	1,688,118	0.06%
CSL Finance plc	4.050	4/27/2029	1,780,000	1,686,445	0.05%
Danske Bank AS	5.375	1/12/2024	1,685,000	1,678,594	0.05%
JPMorgan Chase & Co.	2.545	11/8/2032	2,065,000	1,668,887	0.05%
Celanese U.S. Holdings LLC	6.550	11/15/2030	1,665,000	1,666,229	0.05%
JPMorgan Chase & Co.	3.509	1/23/2029	1,785,000	1,645,231	0.05%
NiSource, Inc.	5.400	6/30/2033	1,645,000	1,630,078	0.05%
Equinix, Inc.	3.200	11/18/2029	1,860,000	1,628,898	0.05%
Credit Suisse AG	7.500	2/15/2028	1,520,000	1,624,206	0.05%
Huntington National Bank	5.650	1/10/2030	1,655,000	1,610,918	0.05%
Bank of America Corp.	2.592	4/29/2031	1,935,000	1,610,084	0.05%
NextEra Energy Capital Holdings, Inc.	5.000	7/15/2032	1,665,000	1,609,699	0.05%
NRG Energy, Inc.	2.450	12/2/2027	1,895,000	1,607,198	0.05%
Conagra Brands, Inc.	4.850	11/1/2028	1,648,000	1,603,954	0.05%
MPLX LP	4.950	9/1/2032	1,695,000	1,602,045	0.05%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Boeing Co.	5.040	5/1/2027	1,610,000	1,592,005	0.05%
Puget Energy, Inc.	2.379	6/15/2028	1,835,000	1,583,104	0.05%
Columbia Pipelines Holding Co. LLC	6.042	8/15/2028	1,560,000	1,574,111	0.05%
Paramount Global	4.200	5/19/2032	1,885,000	1,570,861	0.05%
Meta Platforms, Inc.	4.800	5/15/2030	1,570,000	1,563,361	0.05%
Haleon U.S. Capital LLC	3.375	3/24/2029	1,710,000	1,562,719	0.05%
Humana, Inc.	3.700	3/23/2029	1,665,000	1,541,064	0.05%
FS Luxembourg Sarl	10.000	12/15/2025	1,495,000	1,536,018	0.05%
UBS Group AG	4.751	5/12/2028	1,595,000	1,532,275	0.05%
ONEOK, Inc.	6.100	11/15/2032	1,500,000	1,523,723	0.05%
Alabama Power Co.	3.450	10/1/2049	2,120,000	1,504,429	0.05%
Georgia Power Co.	4.700	5/15/2032	1,555,000	1,484,698	0.05%
National Rural Utilities Cooperative Finance Corp.	5.800	1/15/2033	1,425,000	1,472,182	0.05%
WMG Acquisition Corp.	3.750	12/1/2029	1,690,000	1,464,945	0.05%
UBS Group AG	3.091	5/14/2032	1,765,000	1,455,083	0.05%
Kenvue, Inc.	5.050	3/22/2053	1,480,000	1,450,329	0.05%
Crown Castle, Inc.	2.900	3/15/2027	1,580,000	1,450,135	0.05%
Wells Fargo & Co.	4.897	7/25/2033	1,530,000	1,443,582	0.05%
Bacardi Ltd./Bacardi-Martini BV	5.400	6/15/2033	1,480,000	1,442,323	0.05%
Ashtead Capital, Inc.	4.000	5/1/2028	1,550,000	1,432,896	0.05%
Nasdaq, Inc.	5.550	2/15/2034	1,420,000	1,418,173	0.05%
ConocoPhillips Co.	5.700	9/15/2063	1,410,000	1,417,087	0.05%
Cox Communications, Inc.	2.600	6/15/2031	1,725,000	1,394,298	0.05%
Ball Corp.	4.000	11/15/2023	1,390,000	1,382,217	0.05%
Deutsche Bank AG	2.311	11/16/2027	1,570,000	1,376,360	0.04%
Bank of America Corp.	4.376	4/27/2028	1,420,000	1,362,735	0.04%
Ovintiv, Inc.	6.625	8/15/2037	1,365,000	1,359,650	0.04%
Cleco Corporate Holdings LLC	3.375	9/15/2029	1,595,000	1,350,768	0.04%
Metropolitan Life Global Funding I	5.150	3/28/2033	1,375,000	1,344,937	0.04%
Energian Israel Finance Ltd.	8.500	9/30/2033	1,325,000	1,341,563	0.04%
Philip Morris International, Inc.	5.625	11/17/2029	1,320,000	1,334,391	0.04%
ONEOK, Inc.	3.400	9/1/2029	1,510,000	1,333,482	0.04%
Barclays PLC	7.385	11/2/2028	1,275,000	1,327,041	0.04%
Comcast Corp.	2.937	11/1/2056	2,116,000	1,316,423	0.04%
Qorvo, Inc.	3.375	4/1/2031	1,610,000	1,309,243	0.04%
Danske Bank AS	1.621	9/11/2026	1,435,000	1,306,701	0.04%
Berkshire Hathaway Energy Co.	4.600	5/1/2053	1,585,000	1,305,050	0.04%
UBS Group AG	6.442	8/11/2028	1,265,000	1,287,885	0.04%
CVS Health Corp.	5.125	2/21/2030	1,285,000	1,265,944	0.04%
Williams Cos., Inc.	5.650	3/15/2033	1,255,000	1,262,648	0.04%
Ohio Edison Co.	5.500	1/15/2033	1,265,000	1,251,735	0.04%
AT&T, Inc.	3.550	9/15/2055	1,916,000	1,249,023	0.04%
BNP Paribas SA	2.219	6/9/2026	1,335,000	1,247,008	0.04%
Emera, Inc.	6.750	6/15/2076	1,287,000	1,235,520	0.04%
BNP Paribas SA	2.159	9/15/2029	1,475,000	1,233,127	0.04%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
LKQ Corp.	5.750	6/15/2028	1,245,000	1,233,015	0.04%
HSBC Holdings plc	4.762	3/29/2033	1,385,000	1,231,374	0.04%
Wells Fargo & Co.	2.572	2/11/2031	1,450,000	1,210,644	0.04%
Northrop Grumman Corp.	5.150	5/1/2040	1,260,000	1,209,100	0.04%
JPMorgan Chase & Co.	4.005	4/23/2029	1,285,000	1,205,192	0.04%
Diamondback Energy, Inc.	6.250	3/15/2033	1,165,000	1,204,428	0.04%
American Tower Corp.	3.650	3/15/2027	1,280,000	1,201,394	0.04%
Evergy, Inc.	2.900	9/15/2029	1,380,000	1,200,517	0.04%
Georgia Power Co.	4.950	5/17/2033	1,240,000	1,200,320	0.04%
IPALCO Enterprises, Inc.	3.700	9/1/2024	1,230,000	1,196,827	0.04%
UnitedHealth Group, Inc.	2.750	5/15/2040	1,645,000	1,185,602	0.04%
Barclays PLC	6.224	5/9/2034	1,195,000	1,180,014	0.04%
Hess Corp.	7.300	8/15/2031	1,080,000	1,179,610	0.04%
Centene Corp.	2.450	7/15/2028	1,375,000	1,177,113	0.04%
NiSource, Inc.	5.250	3/30/2028	1,180,000	1,175,301	0.04%
Energian Israel Finance Ltd.	4.500	3/30/2024	1,185,000	1,171,906	0.04%
AutoZone, Inc.	4.750	8/1/2032	1,225,000	1,171,794	0.04%
GE HealthCare Technologies, Inc.	5.857	3/15/2030	1,135,000	1,153,771	0.04%
Louisville Gas & Electric Co.	5.450	4/15/2033	1,135,000	1,147,982	0.04%
Kentucky Utilities Co.	5.450	4/15/2033	1,135,000	1,147,009	0.04%
Galaxy Pipeline Assets Bidco Ltd.	2.940	9/30/2040	1,452,321	1,142,708	0.04%
Goldman Sachs Group, Inc.	3.814	4/23/2029	1,220,000	1,129,151	0.04%
GLP Capital LP/GLP Financing II, Inc.	5.750	6/1/2028	1,155,000	1,122,181	0.04%
Edison International	5.250	11/15/2028	1,140,000	1,113,721	0.04%
Wells Fargo & Co.	5.389	4/24/2034	1,140,000	1,110,744	0.04%
Targa Resources Corp.	6.250	7/1/2052	1,150,000	1,104,452	0.04%
Investment Energy Resources Ltd.	6.250	4/26/2029	1,180,000	1,103,300	0.04%
Rogers Communications, Inc.	4.550	3/15/2052	1,420,000	1,098,962	0.04%
Discovery Communications LLC	3.625	5/15/2030	1,245,000	1,094,053	0.04%
Verizon Communications, Inc.	2.550	3/21/2031	1,313,000	1,081,963	0.04%
Alabama Power Co.	4.150	8/15/2044	1,335,000	1,080,604	0.04%
Diamondback Energy, Inc.	6.250	3/15/2053	1,080,000	1,075,805	0.04%
Marathon Oil Corp.	6.600	10/1/2037	1,035,000	1,043,946	0.03%
Energian Israel Finance Ltd.	5.875	3/30/2031	1,180,000	1,039,580	0.03%
Morgan Stanley	5.123	2/1/2029	1,060,000	1,039,034	0.03%
AT&T, Inc.	3.800	12/1/2057	1,529,000	1,031,299	0.03%
BP Capital Markets America, Inc.	2.939	6/4/2051	1,565,000	1,021,916	0.03%
Kaiser Foundation Hospitals	3.002	6/1/2051	1,515,000	1,020,285	0.03%
RTX Corp.	5.150	2/27/2033	1,030,000	1,018,672	0.03%
Energy Transfer LP	5.250	4/15/2029	1,040,000	1,015,871	0.03%
Xcel Energy, Inc.	4.600	6/1/2032	1,085,000	1,013,603	0.03%
FMG Resources August 2006 Pty. Ltd.	4.375	4/1/2031	1,205,000	1,009,874	0.03%
Nasdaq, Inc.	5.350	6/28/2028	1,010,000	1,009,678	0.03%
Rogers Communications, Inc.	3.800	3/15/2032	1,177,000	1,006,953	0.03%
Consolidated Edison Co. of New York, Inc.	3.200	12/1/2051	1,500,000	1,004,858	0.03%

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Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Discovery Communications LLC	5.200	9/20/2047	1,233,000	1,001,147	0.03%
AT&T, Inc.	4.500	5/15/2035	1,120,000	995,901	0.03%
MSCI, Inc.	4.000	11/15/2029	1,100,000	989,366	0.03%
Piedmont Natural Gas Co., Inc.	5.400	6/15/2033	995,000	982,482	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	6.834	10/23/2055	1,060,000	981,741	0.03%
BAT Capital Corp.	6.343	8/2/2030	965,000	971,108	0.03%
Energian Israel Finance Ltd.	4.875	3/30/2026	1,030,000	965,780	0.03%
Cheniere Energy Partners LP	5.950	6/30/2033	965,000	963,037	0.03%
NextEra Energy Capital Holdings, Inc.	1.875	1/15/2027	1,055,000	942,840	0.03%
JPMorgan Chase & Co.	4.851	7/25/2028	960,000	941,446	0.03%
Southern Co.	3.250	7/1/2026	995,000	941,244	0.03%
Southern California Edison Co.	5.300	3/1/2028	935,000	937,999	0.03%
Synchrony Financial	2.875	10/28/2031	1,260,000	937,252	0.03%
Sabine Pass Liquefaction LLC	4.500	5/15/2030	990,000	932,073	0.03%
WMG Acquisition Corp.	3.000	2/15/2031	1,135,000	925,025	0.03%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	4.000	1/15/2032	1,065,000	918,681	0.03%
Go Daddy Operating Co. LLC/GD Finance Co., Inc.	3.500	3/1/2029	1,070,000	915,941	0.03%
Discovery Communications LLC	4.000	9/15/2055	1,395,000	908,919	0.03%
CVS Health Corp.	4.125	4/1/2040	1,105,000	900,681	0.03%
Verizon Communications, Inc.	2.355	3/15/2032	1,135,000	898,102	0.03%
Aon Corp./Aon Global Holdings PLC	5.350	2/28/2033	895,000	893,958	0.03%
Intel Corp.	5.900	2/10/2063	885,000	888,609	0.03%
Capital One Financial Corp.	6.377	6/8/2034	895,000	884,409	0.03%
Hanesbrands, Inc.	4.875	5/15/2026	940,000	877,858	0.03%
Duke Energy Progress LLC	4.375	3/30/2044	1,035,000	873,811	0.03%
NextEra Energy Capital Holdings, Inc.	5.000	2/28/2030	890,000	872,806	0.03%
Howard University	3.476	10/1/2041	1,205,000	872,737	0.03%
Oglethorpe Power Corp.	4.500	4/1/2047	1,100,000	872,340	0.03%
MSCI, Inc.	3.875	2/15/2031	999,000	871,622	0.03%
TransCanada PipeLines Ltd.	2.500	10/12/2031	1,090,000	868,364	0.03%
Occidental Petroleum Corp.	6.450	9/15/2036	842,000	860,903	0.03%
Wells Fargo & Co.	2.879	10/30/2030	1,005,000	860,673	0.03%
Continental Resources, Inc.	5.750	1/15/2031	880,000	841,408	0.03%
Booz Allen Hamilton, Inc.	5.950	8/4/2033	820,000	829,848	0.03%
Duke Energy Indiana LLC	3.250	10/1/2049	1,215,000	827,497	0.03%
Paramount Global	4.375	3/15/2043	1,190,000	820,825	0.03%
Alcon Finance Corp.	5.750	12/6/2052	805,000	818,419	0.03%
Dominion Energy, Inc.	3.375	4/1/2030	927,000	817,648	0.03%
Arizona Public Service Co.	5.550	8/1/2033	815,000	816,101	0.03%
BAT Capital Corp.	6.421	8/2/2033	805,000	803,826	0.03%
CDW LLC/CDW Finance Corp.	3.569	12/1/2031	950,000	803,293	0.03%
Duke Energy Corp.	3.750	9/1/2046	1,095,000	801,617	0.03%
CVS Health Corp.	5.250	1/30/2031	810,000	800,717	0.03%
Puget Energy, Inc.	4.100	6/15/2030	887,000	793,475	0.03%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Southern California Edison Co.	5.850	11/1/2027	770,000	788,012	0.03%
Duke Energy Corp.	5.000	8/15/2052	895,000	784,384	0.03%
Willis North America, Inc.	3.600	5/15/2024	795,000	781,842	0.03%
OneMain Finance Corp.	6.125	3/15/2024	780,000	778,755	0.03%
Amgen, Inc.	5.250	3/2/2030	765,000	766,368	0.02%
Ingersoll Rand, Inc.	5.700	8/14/2033	755,000	763,938	0.02%
Transcontinental Gas Pipe Line Co. LLC	3.250	5/15/2030	856,000	754,752	0.02%
Capital One Financial Corp.	1.878	11/2/2027	860,000	753,856	0.02%
Morgan Stanley	5.449	7/20/2029	755,000	750,396	0.02%
Alcon Finance Corp.	5.375	12/6/2032	745,000	742,823	0.02%
Shell International Finance BV	3.250	4/6/2050	1,035,000	734,560	0.02%
Marsh & McLennan Cos., Inc.	4.750	3/15/2039	790,000	731,137	0.02%
Oracle Corp.	2.300	3/25/2028	820,000	721,808	0.02%
Amgen, Inc.	5.750	3/2/2063	730,000	721,050	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	6.050	8/1/2028	720,000	720,644	0.02%
Equinor ASA	3.625	4/6/2040	890,000	718,408	0.02%
Equinor ASA	3.700	4/6/2050	930,000	718,264	0.02%
United Rentals North America, Inc.	4.875	1/15/2028	750,000	713,588	0.02%
American Express Co.	5.043	5/1/2034	735,000	706,438	0.02%
Capital One Financial Corp.	6.312	6/8/2029	705,000	704,436	0.02%
Capital One Financial Corp.	3.273	3/1/2030	820,000	703,524	0.02%
Taylor Morrison Communities, Inc.	5.125	8/1/2030	760,000	697,029	0.02%
Florida Power & Light Co.	5.100	4/1/2033	690,000	690,321	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	6.200	6/15/2030	685,000	687,989	0.02%
Evergy, Inc.	2.450	9/15/2024	710,000	684,803	0.02%
Capital One Financial Corp.	5.817	2/1/2034	720,000	684,208	0.02%
Intel Corp.	5.700	2/10/2053	690,000	683,742	0.02%
Intel Corp.	3.100	2/15/2060	1,095,000	681,160	0.02%
Berkshire Hathaway Energy Co.	1.650	5/15/2031	865,000	669,692	0.02%
UnitedHealth Group, Inc.	5.350	2/15/2033	650,000	667,211	0.02%
Ecopetrol SA	4.625	11/2/2031	830,000	655,701	0.02%
Corebridge Financial, Inc.	3.850	4/5/2029	715,000	654,148	0.02%
Pacific Gas & Electric Co.	5.250	3/1/2052	820,000	649,872	0.02%
Duke Energy Progress LLC	4.000	4/1/2052	825,000	644,748	0.02%
Cox Communications, Inc.	3.150	8/15/2024	662,000	644,283	0.02%
Eversource Energy	5.450	3/1/2028	640,000	641,880	0.02%
Oracle Corp.	4.100	3/25/2061	900,000	639,446	0.02%
Shell International Finance BV	3.000	11/26/2051	955,000	639,400	0.02%
Intercontinental Exchange, Inc.	4.350	6/15/2029	665,000	636,415	0.02%
Deutsche Bank AG	2.129	11/24/2026	695,000	630,411	0.02%
Discovery Communications LLC	6.350	6/1/2040	655,000	627,645	0.02%
GLP Capital LP/GLP Financing II, Inc.	4.000	1/15/2031	720,000	617,596	0.02%
T-Mobile USA, Inc.	2.050	2/15/2028	700,000	610,991	0.02%
Oracle Corp.	2.950	4/1/2030	690,000	598,318	0.02%
General Mills, Inc.	4.950	3/29/2033	600,000	585,607	0.02%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Oracle Corp.	4.000	11/15/2047	780,000	581,900	0.02%
International Airport Finance SA	12.000	3/15/2033	612,765	574,467	0.02%
Aker BP ASA	3.100	7/15/2031	680,000	560,970	0.02%
Energy Transfer LP	4.000	10/1/2027	585,000	549,505	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	5.050	3/30/2029	575,000	547,461	0.02%
Columbia Pipelines Operating Co. LLC	6.544	11/15/2053	535,000	547,280	0.02%
American Tower Corp.	2.700	4/15/2031	665,000	543,907	0.02%
Targa Resources Corp.	6.125	3/15/2033	530,000	539,889	0.02%
Pacific Gas & Electric Co.	6.750	1/15/2053	555,000	538,640	0.02%
Ovintiv, Inc.	6.500	8/15/2034	530,000	537,686	0.02%
PPL Capital Funding, Inc.	4.125	4/15/2030	580,000	533,215	0.02%
Energy Transfer LP	6.250	4/15/2049	550,000	526,560	0.02%
Crown Castle, Inc.	5.000	1/11/2028	535,000	525,153	0.02%
Warnermedia Holdings, Inc.	5.391	3/15/2062	660,000	523,877	0.02%
Huntington Bancshares, Inc.	6.208	8/21/2029	515,000	518,264	0.02%
National Grid PLC	5.602	6/12/2028	515,000	515,860	0.02%
ONEOK, Inc.	4.350	3/15/2029	550,000	514,057	0.02%
Standard Industries, Inc.	3.375	1/15/2031	640,000	510,404	0.02%
Continental Resources, Inc.	2.875	4/1/2032	665,000	510,003	0.02%
Sirius XM Radio, Inc.	4.125	7/1/2030	620,000	505,443	0.02%
GLP Capital LP/GLP Financing II, Inc.	3.250	1/15/2032	625,000	503,865	0.02%
Morgan Stanley	4.431	1/23/2030	530,000	503,197	0.02%
Duke Energy Carolinas LLC	4.250	12/15/2041	575,000	486,854	0.02%
UnitedHealth Group, Inc.	3.500	8/15/2039	590,000	481,663	0.02%
AutoZone, Inc.	4.750	2/1/2033	500,000	474,175	0.02%
Alcon Finance Corp.	3.000	9/23/2029	540,000	473,451	0.02%
UnitedHealth Group, Inc.	6.050	2/15/2063	430,000	468,474	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	3.500	3/1/2042	713,000	466,334	0.02%
CommonSpirit Health	3.347	10/1/2029	520,000	463,206	0.02%
Shell International Finance BV	2.875	11/26/2041	640,000	458,983	0.01%
Pacific Gas & Electric Co.	4.400	3/1/2032	530,000	456,349	0.01%
UBS Group AG	5.711	1/12/2027	450,000	448,156	0.01%
Ashtead Capital, Inc.	5.950	10/15/2033	450,000	441,749	0.01%
Kaiser Foundation Hospitals	2.810	6/1/2041	605,000	430,080	0.01%
CDW LLC/CDW Finance Corp.	2.670	12/1/2026	470,000	426,071	0.01%
Open Text Corp.	3.875	2/15/2028	440,000	391,574	0.01%
NextEra Energy Capital Holdings, Inc.	6.051	3/1/2025	390,000	391,478	0.01%
Bank of America Corp.	2.572	10/20/2032	480,000	384,924	0.01%
ConocoPhillips Co.	4.025	3/15/2062	495,000	378,647	0.01%
Taylor Morrison Communities, Inc./Taylor Morrison Holdings II, Inc.	5.625	3/1/2024	375,000	374,680	0.01%
Reynolds American, Inc.	5.700	8/15/2035	405,000	374,613	0.01%
Haleon U.S. Capital LLC	3.625	3/24/2032	415,000	368,828	0.01%
JPMorgan Chase & Co.	1.764	11/19/2031	470,000	367,800	0.01%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
UnitedHealth Group, Inc.	4.950	5/15/2062	385,000	355,768	0.01%
NXP BV/NXP Funding LLC	5.550	12/1/2028	345,000	345,544	0.01%
Georgia Power Co.	4.300	3/15/2042	410,000	342,428	0.01%
UnitedHealth Group, Inc.	5.875	2/15/2053	315,000	336,837	0.01%
Nasdaq, Inc.	6.100	6/28/2063	340,000	335,579	0.01%
Marvell Technology, Inc.	2.950	4/15/2031	400,000	333,883	0.01%
Ashtead Capital, Inc.	5.550	5/30/2033	340,000	326,167	0.01%
NiSource, Inc.	3.490	5/15/2027	345,000	323,535	0.01%
Duke Energy Indiana LLC	2.750	4/1/2050	525,000	320,302	0.01%
Columbia Pipelines Operating Co. LLC	5.927	8/15/2030	305,000	307,659	0.01%
Wells Fargo & Co.	4.808	7/25/2028	315,000	305,476	0.01%
Hess Corp.	7.125	3/15/2033	276,000	300,906	0.01%
Deutsche Bank AG	3.742	1/7/2033	400,000	300,483	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	4.875	2/1/2031	320,000	293,941	0.01%
MPLX LP	4.950	3/14/2052	355,000	292,571	0.01%
Union Electric Co.	4.000	4/1/2048	370,000	288,530	0.01%
BP Capital Markets America, Inc.	3.000	2/24/2050	400,000	266,505	0.01%
Discovery Communications LLC	4.125	5/15/2029	281,000	258,013	0.01%
Open Text Holdings, Inc.	4.125	12/1/2031	310,000	257,350	0.01%
Evergy Metro, Inc.	2.250	6/1/2030	305,000	252,570	0.01%
L3Harris Technologies, Inc.	2.900	12/15/2029	290,000	252,190	0.01%
Paramount Global	4.200	6/1/2029	280,000	250,140	0.01%
Bacardi Ltd./Bacardi-Martini BV	5.250	1/15/2029	250,000	244,771	0.01%
Comcast Corp.	3.200	7/15/2036	295,000	238,978	0.01%
Sutter Health	3.361	8/15/2050	325,000	228,661	0.01%
Verizon Communications, Inc.	2.987	10/30/2056	372,000	222,296	0.01%
Crown Castle, Inc.	3.800	2/15/2028	210,000	195,275	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	4.800	3/1/2050	235,000	174,112	0.01%
Royalty Pharma plc	3.300	9/2/2040	250,000	171,980	0.01%
Bank of America Corp.	1.898	7/23/2031	190,000	150,125	0.00%
Warnermedia Holdings, Inc.	5.050	3/15/2042	180,000	148,026	0.00%
EQM Midstream Partners LP	6.500	7/1/2027	145,000	144,071	0.00%
EQM Midstream Partners LP	5.500	7/15/2028	135,000	128,978	0.00%
Bank of America Corp.	3.419	12/20/2028	140,000	128,354	0.00%
Southern Co.	3.700	4/30/2030	135,000	122,211	0.00%
Dominion Energy, Inc.	6.300	3/15/2033	115,000	119,911	0.00%
Energy Transfer LP	6.125	12/15/2045	122,000	114,618	0.00%
AT&T, Inc.	3.650	9/15/2059	177,000	114,551	0.00%
Bank of America Corp.	1.922	10/24/2031	145,000	113,642	0.00%
Ecopetrol SA	4.625	11/2/2031	128,000	101,120	0.00%
Continental Resources, Inc.	4.375	1/15/2028	95,000	89,424	0.00%
Oracle Corp.	4.125	5/15/2045	105,000	81,150	0.00%
Pacific Gas & Electric Co.	3.500	8/1/2050	120,000	75,561	0.00%
Duke Energy Ohio, Inc.	5.250	4/1/2033	70,000	70,245	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Centene Corp.	4.250	12/15/2027	75,000	70,148	0.00%
Cleco Corporate Holdings LLC	4.973	5/1/2046	70,000	56,189	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	3.150	5/1/2027	40,000	37,002	0.00%
Oracle Corp.	4.000	7/15/2046	40,000	30,102	0.00%
JPMorgan Chase & Co.	1.470	9/22/2027	25,000	22,096	0.00%
FOREIGN CURRENCY					
CANADIAN DOLLAR			113,173	83,757	0.00%
POUND STERLING			14,427	18,276	0.00%
COLOMBIAN PESO			0.49	0.00	0.00%
BRAZILIAN REAL			(0.65)	(0.13)	0.00%
AUSTRALIAN DOLLAR			(58)	(38)	0.00%
EURO CURRENCY			(101,910)	(110,506)	0.00%
FOREIGN GOVERNMENT OBLIGATIONS					
Brazil Notas do Tesouro Nacional	10.000	1/1/2031	68,742,000	13,196,281	0.43%
Hungary Government International Bonds	1.625	4/28/2032	11,690,000	9,671,401	0.32%
Romanian Government International Bonds	2.750	4/14/2041	11,590,000	7,741,656	0.25%
Indonesia Government International Bonds	1.100	3/12/2033	7,745,000	6,109,760	0.20%
Philippine Government International Bonds	1.200	4/28/2033	4,820,000	3,954,423	0.13%
North Macedonia Government International Bonds	2.750	1/18/2025	3,645,000	3,803,134	0.12%
North Macedonia Government International Bonds	3.675	6/3/2026	3,615,000	3,700,411	0.12%
Romanian Government International Bonds	2.625	12/2/2040	5,115,000	3,411,069	0.11%
Benin Government International Bonds	4.950	1/22/2035	3,830,000	2,907,144	0.09%
Bermuda Government International Bonds	5.000	7/15/2032	3,010,000	2,885,085	0.09%
Colombia Government International Bonds	5.000	6/15/2045	3,900,000	2,733,044	0.09%
Ivory Coast Government International Bonds	4.875	1/30/2032	2,850,000	2,374,539	0.08%
Costa Rica Government International Bonds	6.550	4/3/2034	1,995,000	2,007,469	0.07%
Colombia Government International Bonds	5.200	5/15/2049	2,740,000	1,921,099	0.06%
Romanian Government International Bonds	3.375	2/8/2038	2,180,000	1,725,730	0.06%
Saudi Government International Bonds	5.000	1/18/2053	1,685,000	1,493,843	0.05%
Saudi Government International Bonds	2.000	7/9/2039	1,750,000	1,364,764	0.04%
Colombia Government International Bonds	5.625	2/26/2044	1,710,000	1,293,333	0.04%
Chile Government International Bonds	1.250	1/22/2051	2,245,000	1,238,825	0.04%
Bank Gospodarstwa Krajowego	5.375	5/22/2033	1,180,000	1,150,500	0.04%
Angolan Government International Bonds	8.000	11/26/2029	1,305,000	1,074,681	0.04%
Angolan Government International Bonds	8.750	4/14/2032	1,000,000	820,000	0.03%
Bermuda Government International Bonds	2.375	8/20/2030	980,000	801,444	0.03%
Philippine Government International Bonds	1.750	4/28/2041	1,120,000	786,536	0.03%
Benin Government International Bonds	4.950	1/22/2035	945,000	717,298	0.02%
Angolan Government International Bonds	8.750	4/14/2032	805,000	660,100	0.02%
Mexico Government International Bonds	6.338	5/4/2053	495,000	494,047	0.02%
Indonesia Government International Bonds	2.150	7/18/2024	290,000	308,172	0.01%
Ghana Government International Bonds	6.375	2/11/2027	421,000	181,615	0.01%
MUNICIPAL BONDS					
Metropolitan Transportation Auth, NY, Rev	5.175	11/15/2049	7,005,000	6,463,066	0.21%
New York Transportation Dev Corp., NY, Rev	4.248	9/1/2035	6,115,000	5,902,644	0.19%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Philadelphia Auth for Industrial Dev, PA, Rev	6.550	10/15/2028	5,345,000	5,597,344	0.18%
County of Riverside, CA, Rev	3.070	2/15/2028	5,895,000	5,439,584	0.18%
State Board of Administration Finance Corp., FL, Rev	1.258	7/1/2025	5,580,000	5,188,731	0.17%
Chicago Board of Education, IL, GO	6.319	11/1/2029	4,470,000	4,435,416	0.14%
Texas Natural Gas Securitization Finance Corp., TX, Rev	5.102	4/1/2035	4,155,000	4,146,148	0.14%
Metropolitan Transportation Auth, NY, Rev	5.000	11/15/2050	2,540,000	2,567,165	0.08%
Municipal Electric Auth of Georgia, GA, Rev	6.637	4/1/2057	1,285,000	1,433,967	0.05%
Chicago Board of Education, IL, GO	6.138	12/1/2039	1,145,000	1,075,772	0.04%
Chicago Transit Auth Sales Tax Receipts Fund, IL, Rev	3.912	12/1/2040	965,000	826,641	0.03%
State of Illinois, IL, GO	6.875	7/1/2025	420,000	424,575	0.01%
Chicago Board of Education, IL, GO	6.038	12/1/2029	380,000	373,762	0.01%
PREFERRED STOCKS					
U.S. Bancorp	6.590		469	358,316	0.01%
REPURCHASE AGREEMENTS					
FIXED, Inc. CLEARING CORP.REPO		9/1/2023	22,187,024	22,187,024	0.72%
SENIOR FLOATING RATE INTERESTS					
PES Holdings LLC	1.500	12/31/2024	330,106	6,602	0.00%
U.S. GOVERNMENT AGENCIES					
Uniform Mortgage-Backed Security	5.500	9/14/2053	134,358,000	132,712,639	4.33%
Uniform Mortgage-Backed Security	4.500	9/14/2053	93,323,000	88,518,324	2.89%
Uniform Mortgage-Backed Security	6.000	9/14/2053	83,105,000	83,319,255	2.72%
Uniform Mortgage-Backed Security	2.000	9/14/2053	70,779,000	56,468,371	1.84%
Federal Home Loan Mortgage Corp.	5.000	9/1/2052	47,786,907	46,365,099	1.51%
Federal National Mortgage Association	5.000	9/1/2052	47,613,709	46,197,048	1.51%
Uniform Mortgage-Backed Security	4.500	9/18/2038	37,703,000	36,703,075	1.20%
Government National Mortgage Association	2.500	9/21/2053	33,220,000	28,309,669	0.92%
Uniform Mortgage-Backed Security	3.500	9/14/2053	30,375,000	27,145,283	0.88%
Government National Mortgage Association	5.000	9/21/2053	26,260,000	25,556,314	0.83%
Government National Mortgage Association	5.500	9/21/2053	25,275,000	25,016,820	0.82%
Government National Mortgage Association	3.500	9/21/2053	26,213,000	23,810,824	0.78%
Federal Home Loan Mortgage Corp.	5.000	5/1/2053	20,126,120	19,517,600	0.64%
Government National Mortgage Association	4.000	9/21/2053	16,800,000	15,660,750	0.51%
Government National Mortgage Association	4.500	9/21/2053	14,100,000	13,435,207	0.44%
Government National Mortgage Association	3.000	4/20/2051	13,223,851	11,704,320	0.38%
Government National Mortgage Association	2.000	9/21/2053	13,205,000	10,918,884	0.36%
Federal National Mortgage Association	2.000	3/1/2051	12,949,370	10,331,813	0.34%
Government National Mortgage Association	3.000	12/20/2051	11,369,078	10,024,945	0.33%
Federal National Mortgage Association	2.500	5/1/2051	11,906,948	9,941,663	0.32%
Government National Mortgage Association	2.500	10/20/2051	11,068,931	9,440,417	0.31%
Federal National Mortgage Association	2.000	4/1/2051	11,183,093	8,933,976	0.29%
Federal National Mortgage Association	2.500	11/1/2051	10,196,288	8,557,678	0.28%
Federal National Mortgage Association	2.500	10/1/2051	10,137,190	8,457,189	0.28%
Uniform Mortgage-Backed Security	2.000	9/19/2037	9,200,000	8,067,609	0.26%
Federal National Mortgage Association	5.500	12/1/2052	7,844,997	7,753,878	0.25%

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Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal Home Loan Mortgage Corp.	8.638	6/25/2043	7,475,000	7,631,512	0.25%
Federal National Mortgage Association	2.000	2/1/2051	8,678,030	6,949,944	0.23%
Federal National Mortgage Association	5.000	1/1/2053	7,006,051	6,796,151	0.22%
Federal Home Loan Mortgage Corp.	8.788	5/25/2043	6,410,000	6,538,200	0.21%
Federal National Mortgage Association	2.500	5/1/2051	7,709,247	6,437,327	0.21%
Federal Home Loan Mortgage Corp.	5.000	4/1/2053	6,229,308	6,040,964	0.20%
Uniform Mortgage-Backed Security	2.500	9/18/2038	6,685,000	6,027,468	0.20%
Federal National Mortgage Association	2.500	5/1/2051	6,949,034	5,845,325	0.19%
Federal National Mortgage Association	4.000	10/1/2048	5,948,661	5,597,024	0.18%
Federal Home Loan Mortgage Corp.	3.000	12/1/2046	6,307,982	5,547,748	0.18%
Federal National Mortgage Association	2.500	11/1/2051	6,185,784	5,239,186	0.17%
Federal Home Loan Mortgage Corp.	2.000	3/1/2051	6,488,446	5,196,165	0.17%
Federal Home Loan Mortgage Corp.	2.500	7/1/2050	6,184,995	5,179,941	0.17%
Federal National Mortgage Association	4.000	4/1/2049	5,513,259	5,135,905	0.17%
Federal National Mortgage Association	2.000	12/1/2040	6,017,211	5,069,562	0.17%
Federal National Mortgage Association	5.000	10/1/2052	5,210,086	5,054,666	0.16%
Federal National Mortgage Association	2.500	5/1/2051	5,823,746	4,859,722	0.16%
Government National Mortgage Association	5.000	6/15/2052	4,923,841	4,807,012	0.16%
Federal National Mortgage Association	3.000	11/1/2051	5,531,541	4,781,694	0.16%
Federal National Mortgage Association	4.000	6/1/2048	5,077,130	4,777,294	0.16%
Federal National Mortgage Association	3.500	9/1/2057	5,054,116	4,517,026	0.15%
Federal National Mortgage Association	2.000	5/1/2051	5,460,070	4,357,918	0.14%
Federal Home Loan Mortgage Corp.	9.788	6/25/2042	4,090,000	4,336,289	0.14%
Government National Mortgage Association	3.000	9/20/2051	4,875,571	4,306,852	0.14%
Government National Mortgage Association	4.000	7/20/2048	4,477,782	4,228,091	0.14%
Federal National Mortgage Association	4.500	3/1/2053	4,400,878	4,174,253	0.14%
Federal National Mortgage Association	5.500	6/1/2053	4,215,375	4,163,009	0.14%
Federal Home Loan Mortgage Corp.	2.500	4/1/2052	4,930,223	4,101,055	0.13%
Federal National Mortgage Association	2.000	12/1/2050	5,111,083	4,100,477	0.13%
Federal National Mortgage Association	2.000	4/1/2051	5,000,194	4,004,267	0.13%
Federal National Mortgage Association	3.000	9/1/2051	4,583,415	3,980,663	0.13%
Federal Home Loan Mortgage Corp.	5.500	2/1/2053	4,000,147	3,967,267	0.13%
Uniform Mortgage-Backed Security	3.000	9/18/2038	4,210,000	3,888,001	0.13%
Federal Home Loan Mortgage Corp.	3.500	8/15/2045	4,281,226	3,881,627	0.13%
Federal Home Loan Mortgage Corp.	2.000	4/1/2051	4,823,648	3,861,904	0.13%
Federal Home Loan Mortgage Corp.	5.000	9/1/2052	3,956,223	3,837,936	0.13%
Federal National Mortgage Association	2.000	2/1/2051	4,762,357	3,814,787	0.12%
Federal National Mortgage Association	2.500	6/1/2040	4,323,223	3,756,042	0.12%
Government National Mortgage Association	2.000	10/20/2050	4,469,343	3,715,199	0.12%
Federal National Mortgage Association	3.500	4/1/2052	4,106,348	3,689,011	0.12%
Federal National Mortgage Association	2.000	6/1/2036	4,155,646	3,667,279	0.12%
Federal National Mortgage Association	2.000	3/1/2051	4,565,377	3,656,576	0.12%
Federal National Mortgage Association	4.000	4/1/2050	3,885,470	3,644,518	0.12%
Federal National Mortgage Association	2.000	3/1/2051	4,526,951	3,625,563	0.12%
Federal Home Loan Mortgage Corp.	2.000	4/1/2052	4,419,769	3,568,733	0.12%

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Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	2.500	10/1/2050	4,181,335	3,519,813	0.11%
Federal National Mortgage Association	2.500	6/1/2051	4,217,848	3,519,797	0.11%
Federal National Mortgage Association	5.000	1/1/2053	3,624,572	3,516,074	0.11%
Federal Home Loan Mortgage Corp.	8.638	5/25/2042	3,377,000	3,478,310	0.11%
Uniform Mortgage-Backed Security	3.500	9/18/2038	3,605,000	3,397,724	0.11%
Government National Mortgage Association	3.000	8/20/2051	3,848,204	3,393,403	0.11%
Federal National Mortgage Association	5.000	10/1/2052	3,431,675	3,329,043	0.11%
Federal National Mortgage Association	3.000	10/1/2051	3,777,670	3,286,915	0.11%
Federal National Mortgage Association	3.500	11/25/2042	3,570,337	3,230,086	0.11%
Federal Home Loan Mortgage Corp.	3.000	10/1/2051	3,611,934	3,143,097	0.10%
Federal Home Loan Mortgage Corp.	3.000	10/1/2032	3,312,941	3,125,105	0.10%
Federal National Mortgage Association	2.000	3/1/2051	3,894,791	3,119,108	0.10%
Federal National Mortgage Association	5.000	10/1/2052	3,195,326	3,099,359	0.10%
Government National Mortgage Association	3.000	1/16/2044	3,492,777	3,087,229	0.10%
Federal Home Loan Mortgage Corp.	5.000	9/1/2052	3,152,949	3,058,378	0.10%
Federal Home Loan Mortgage Corp.	3.000	11/1/2046	3,479,067	3,056,011	0.10%
Federal National Mortgage Association	2.500	11/1/2051	3,631,736	3,042,314	0.10%
Federal Home Loan Mortgage Corp.	8.988	9/25/2042	2,890,000	3,012,825	0.10%
Government National Mortgage Association	3.000	10/20/2051	3,350,183	2,958,309	0.10%
Federal Home Loan Mortgage Corp.	1.000	2/25/2051	3,593,390	2,955,459	0.10%
Federal Home Loan Mortgage Corp.	2.500	3/25/2052	3,319,812	2,899,491	0.09%
Federal National Mortgage Association	5.500	11/1/2052	2,924,213	2,889,104	0.09%
Federal National Mortgage Association	2.500	1/1/2057	3,444,290	2,858,834	0.09%
Federal Home Loan Mortgage Corp.	2.000	12/1/2041	3,430,905	2,856,159	0.09%
Government National Mortgage Association	2.500	9/20/2051	3,329,110	2,839,104	0.09%
Federal National Mortgage Association	3.500	12/1/2046	3,072,634	2,829,356	0.09%
Federal Home Loan Mortgage Corp.	2.500	11/1/2050	3,380,435	2,829,320	0.09%
Federal Home Loan Mortgage Corp.	2.000	3/1/2051	3,343,833	2,702,248	0.09%
Federal Home Loan Mortgage Corp.	9.288	7/25/2042	2,585,000	2,695,352	0.09%
Federal National Mortgage Association	3.000	4/25/2043	3,020,669	2,678,453	0.09%
Federal Home Loan Mortgage Corp.	2.000	3/1/2051	3,226,365	2,583,433	0.08%
Federal National Mortgage Association	5.500	10/1/2052	2,566,386	2,545,296	0.08%
Federal Home Loan Mortgage Corp.	2.000	5/1/2041	3,021,830	2,541,881	0.08%
Federal National Mortgage Association	2.500	9/1/2050	2,997,067	2,517,924	0.08%
Federal Home Loan Mortgage Corp.	2.500	9/1/2050	3,020,885	2,517,819	0.08%
Uniform Mortgage-Backed Security	4.000	9/18/2038	2,610,000	2,503,326	0.08%
Government National Mortgage Association	3.000	12/20/2052	2,837,495	2,501,988	0.08%
Federal National Mortgage Association	6.000	5/1/2053	2,444,189	2,482,193	0.08%
Federal Home Loan Mortgage Corp.	5.000	8/1/2052	2,556,685	2,480,142	0.08%
Federal National Mortgage Association	4.190	4/1/2028	2,550,000	2,467,368	0.08%
Federal Home Loan Mortgage Corp.	8.188	4/25/2042	2,422,000	2,463,307	0.08%
Federal National Mortgage Association	2.000	9/1/2050	3,051,432	2,448,987	0.08%
Federal Home Loan Mortgage Corp.	2.500	7/1/2050	2,921,079	2,446,471	0.08%
Federal National Mortgage Association	5.000	2/1/2053	2,508,644	2,433,105	0.08%
Federal Home Loan Mortgage Corp.	2.000	5/1/2036	2,758,068	2,427,860	0.08%

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Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal Home Loan Mortgage Corp.	6.000	12/1/2052	2,393,707	2,424,257	0.08%
Federal National Mortgage Association	2.000	8/1/2036	2,728,870	2,402,252	0.08%
Federal National Mortgage Association	3.000	1/25/2045	2,775,178	2,377,311	0.08%
Federal National Mortgage Association	3.000	12/1/2050	2,732,102	2,370,261	0.08%
Federal National Mortgage Association	2.500	5/1/2051	2,819,642	2,352,270	0.08%
Federal National Mortgage Association	3.000	8/1/2051	2,704,988	2,346,459	0.08%
Federal Home Loan Mortgage Corp.	4.000	4/1/2049	2,502,885	2,339,793	0.08%
Federal National Mortgage Association	4.460	5/1/2028	2,380,890	2,337,594	0.08%
Federal National Mortgage Association	3.500	12/25/2058	2,583,647	2,322,355	0.08%
Federal National Mortgage Association	3.520	11/1/2032	2,570,000	2,321,682	0.08%
Federal Home Loan Mortgage Corp.	5.000	3/1/2053	2,354,281	2,283,099	0.07%
Federal National Mortgage Association	3.000	8/1/2050	2,613,190	2,266,953	0.07%
Federal National Mortgage Association	4.000	6/1/2052	2,443,600	2,262,706	0.07%
Federal Home Loan Mortgage Corp.	2.000	10/1/2050	2,820,830	2,262,568	0.07%
Federal Home Loan Mortgage Corp.	8.546	4/25/2043	2,220,000	2,260,667	0.07%
Government National Mortgage Association	3.000	2/20/2052	2,527,569	2,250,344	0.07%
Federal National Mortgage Association	2.500	1/1/2052	2,681,225	2,248,112	0.07%
Federal National Mortgage Association	3.000	3/25/2043	2,563,684	2,223,236	0.07%
Federal Home Loan Mortgage Corp.	2.000	5/1/2051	2,739,982	2,218,183	0.07%
Federal National Mortgage Association	2.500	11/1/2050	2,616,215	2,189,760	0.07%
Federal National Mortgage Association	4.500	1/1/2051	2,261,417	2,184,787	0.07%
Federal Home Loan Mortgage Corp.	2.500	3/1/2051	2,581,063	2,161,691	0.07%
Federal National Mortgage Association	2.000	2/1/2051	2,697,947	2,160,703	0.07%
Federal National Mortgage Association	2.000	5/1/2051	2,677,843	2,143,617	0.07%
Federal National Mortgage Association	3.000	5/1/2052	2,437,781	2,118,179	0.07%
Federal National Mortgage Association	2.500	7/1/2051	2,496,661	2,086,405	0.07%
Federal National Mortgage Association	3.000	5/1/2051	2,372,205	2,082,036	0.07%
Government National Mortgage Association	2.000	8/20/2051	2,482,519	2,059,020	0.07%
Federal National Mortgage Association	2.500	12/1/2051	2,441,030	2,048,795	0.07%
Federal National Mortgage Association	4.500	12/1/2037	2,075,027	2,034,272	0.07%
Government National Mortgage Association	3.500	8/20/2047	2,199,998	2,021,472	0.07%
Federal National Mortgage Association	1.500	4/1/2052	2,670,155	2,021,174	0.07%
Federal National Mortgage Association	2.500	4/1/2052	2,416,734	2,016,665	0.07%
Federal Home Loan Mortgage Corp.	4.000	7/1/2049	2,149,109	2,012,614	0.07%
Federal Home Loan Mortgage Corp.	4.000	9/15/2041	2,121,643	2,000,959	0.07%
Federal Home Loan Mortgage Corp.	1.500	11/1/2051	2,641,539	1,998,272	0.07%
Federal Home Loan Mortgage Corp.	2.000	2/1/2051	2,435,652	1,968,323	0.06%
Federal Home Loan Mortgage Corp.	5.000	4/1/2053	2,007,724	1,950,393	0.06%
Federal National Mortgage Association	4.030	6/1/2028	2,011,524	1,938,616	0.06%
Federal National Mortgage Association	3.000	12/1/2051	2,227,184	1,931,768	0.06%
Federal National Mortgage Association	4.000	1/1/2049	2,050,987	1,928,879	0.06%
Government National Mortgage Association	4.500	9/20/2049	1,996,736	1,922,559	0.06%
Federal National Mortgage Association	3.500	5/1/2058	2,091,037	1,868,827	0.06%
Government National Mortgage Association	3.500	2/20/2047	2,010,428	1,853,472	0.06%
Federal National Mortgage Association	2.500	3/1/2052	2,214,841	1,853,068	0.06%

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Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Government National Mortgage Association	3.500	6/20/2046	1,991,023	1,838,888	0.06%
Federal National Mortgage Association	2.000	9/1/2036	2,072,629	1,824,050	0.06%
Federal National Mortgage Association	2.000	9/1/2040	2,119,215	1,792,249	0.06%
Federal National Mortgage Association	3.000	10/1/2050	1,977,789	1,715,775	0.06%
Federal Home Loan Mortgage Corp.	3.500	5/15/2043	1,914,399	1,711,343	0.06%
Federal National Mortgage Association	3.000	10/1/2051	1,979,571	1,710,969	0.06%
Federal Home Loan Mortgage Corp.	2.000	4/1/2051	2,128,126	1,704,164	0.06%
Federal National Mortgage Association	4.410	4/1/2030	1,740,000	1,695,698	0.06%
Federal National Mortgage Association	3.000	4/1/2052	1,924,536	1,675,217	0.05%
Federal Home Loan Mortgage Corp.	3.500	1/1/2048	1,835,383	1,669,907	0.05%
Federal Home Loan Mortgage Corp.	4.000	4/1/2049	1,766,007	1,654,237	0.05%
Federal Home Loan Mortgage Corp.	3.500	12/15/2046	1,818,483	1,642,111	0.05%
Federal National Mortgage Association	2.500	3/1/2052	1,945,244	1,628,513	0.05%
Federal National Mortgage Association	2.000	4/1/2041	1,916,732	1,609,650	0.05%
Federal National Mortgage Association	4.000	8/1/2051	1,718,236	1,605,161	0.05%
Federal National Mortgage Association	3.000	3/1/2037	1,744,761	1,597,508	0.05%
Federal Home Loan Mortgage Corp.	2.500	10/1/2051	1,895,483	1,581,873	0.05%
Government National Mortgage Association	4.000	2/20/2045	1,660,303	1,575,146	0.05%
Federal National Mortgage Association	2.500	6/1/2050	1,840,158	1,541,351	0.05%
Federal Home Loan Mortgage Corp.	2.500	7/1/2050	1,831,229	1,535,171	0.05%
Federal Home Loan Mortgage Corp.	2.500	6/1/2050	1,814,574	1,519,710	0.05%
Federal National Mortgage Association	2.500	1/1/2051	1,805,558	1,517,512	0.05%
Federal Home Loan Mortgage Corp.	3.000	5/1/2052	1,721,415	1,495,638	0.05%
Federal National Mortgage Association	2.000	10/1/2041	1,767,281	1,475,179	0.05%
Federal National Mortgage Association	1.500	10/1/2051	1,946,213	1,473,170	0.05%
Federal National Mortgage Association	1.500	11/1/2051	1,945,033	1,471,663	0.05%
Federal National Mortgage Association	1.500	9/1/2051	1,942,313	1,470,237	0.05%
Government National Mortgage Association	3.500	7/20/2049	1,595,589	1,464,009	0.05%
Federal National Mortgage Association	3.500	9/1/2047	1,596,225	1,450,601	0.05%
Federal National Mortgage Association	2.500	4/1/2050	1,711,505	1,433,732	0.05%
Federal National Mortgage Association	3.000	1/1/2052	1,649,960	1,427,848	0.05%
Federal National Mortgage Association	3.000	9/1/2048	1,626,375	1,426,580	0.05%
Federal Home Loan Mortgage Corp.	3.000	11/1/2036	1,546,728	1,421,846	0.05%
Federal Home Loan Mortgage Corp.	5.000	8/1/2052	1,454,448	1,411,061	0.05%
Federal National Mortgage Association	3.500	7/1/2048	1,508,402	1,373,151	0.04%
Federal National Mortgage Association	2.000	2/1/2042	1,601,762	1,354,599	0.04%
Federal National Mortgage Association	2.500	9/1/2051	1,613,502	1,346,613	0.04%
Federal Home Loan Mortgage Corp.	3.000	1/1/2037	1,465,405	1,345,891	0.04%
Federal National Mortgage Association	2.500	11/1/2051	1,565,967	1,314,294	0.04%
Federal National Mortgage Association	2.500	10/1/2051	1,566,645	1,301,921	0.04%
Federal National Mortgage Association	5.500	11/1/2052	1,308,396	1,292,682	0.04%
Federal National Mortgage Association	4.500	4/1/2033	1,320,000	1,284,002	0.04%
Federal National Mortgage Association	2.000	10/1/2041	1,522,934	1,271,125	0.04%
Federal National Mortgage Association	2.000	5/1/2036	1,430,805	1,259,504	0.04%
Federal National Mortgage Association	2.000	5/1/2036	1,427,119	1,256,217	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	12/1/2050	1,558,705	1,249,300	0.04%
Federal Home Loan Mortgage Corp.	4.500	5/1/2042	1,279,351	1,248,394	0.04%
Federal Home Loan Mortgage Corp.	2.500	5/1/2050	1,482,382	1,248,173	0.04%
Federal National Mortgage Association	2.000	12/1/2036	1,389,561	1,222,743	0.04%
Government National Mortgage Association	4.000	8/20/2045	1,271,750	1,210,096	0.04%
Federal Home Loan Mortgage Corp.	3.000	1/1/2052	1,374,785	1,198,834	0.04%
Federal Home Loan Mortgage Corp.	6.000	3/1/2053	1,175,882	1,190,900	0.04%
Federal National Mortgage Association	4.510	5/1/2033	1,213,777	1,184,871	0.04%
Uniform Mortgage-Backed Security	5.000	9/14/2053	1,215,000	1,178,265	0.04%
Government National Mortgage Association	3.875	8/15/2042	1,241,392	1,173,031	0.04%
Government National Mortgage Association	4.500	8/20/2049	1,217,646	1,169,173	0.04%
Federal Home Loan Mortgage Corp.	2.500	4/1/2052	1,400,959	1,164,896	0.04%
Federal National Mortgage Association	2.000	1/1/2051	1,434,603	1,159,323	0.04%
Federal National Mortgage Association	3.000	11/1/2051	1,327,780	1,152,760	0.04%
Federal Home Loan Mortgage Corp.	3.000	4/1/2033	1,226,123	1,147,497	0.04%
Federal Home Loan Mortgage Corp.	3.500	10/1/2047	1,252,452	1,139,531	0.04%
Federal National Mortgage Association	3.000	2/1/2050	1,294,443	1,134,014	0.04%
Federal Home Loan Mortgage Corp.	3.000	7/1/2050	1,304,071	1,132,318	0.04%
Federal National Mortgage Association	4.000	6/1/2041	1,199,307	1,122,624	0.04%
Federal National Mortgage Association	3.000	12/1/2051	1,285,477	1,115,101	0.04%
Federal Home Loan Mortgage Corp.	5.000	1/1/2053	1,135,060	1,100,762	0.04%
Federal Home Loan Mortgage Corp.	3.500	3/1/2048	1,201,262	1,095,418	0.04%
Federal National Mortgage Association	2.250	4/1/2033	1,350,388	1,092,233	0.04%
Federal Home Loan Mortgage Corp.	8.838	8/25/2042	1,040,000	1,063,342	0.03%
Federal Home Loan Mortgage Corp.	2.750	12/15/2041	1,177,381	1,057,005	0.03%
Federal National Mortgage Association	3.000	8/1/2051	1,217,086	1,056,908	0.03%
Federal National Mortgage Association	2.500	12/1/2050	1,261,455	1,056,643	0.03%
Federal Home Loan Mortgage Corp.	2.500	5/1/2051	1,225,831	1,022,892	0.03%
Federal Home Loan Mortgage Corp.	2.000	6/1/2036	1,158,669	1,019,891	0.03%
Federal Home Loan Mortgage Corp.	1.210	6/25/2030	16,998,869	1,016,026	0.03%
Federal National Mortgage Association	4.210	3/1/2033	1,068,000	1,015,269	0.03%
Federal National Mortgage Association	3.000	8/25/2049	1,133,896	1,007,587	0.03%
Federal National Mortgage Association	3.000	8/1/2050	1,154,447	1,001,514	0.03%
Federal National Mortgage Association	5.000	9/1/2052	1,025,701	994,945	0.03%
Government National Mortgage Association	5.500	9/21/2053	1,000,000	992,910	0.03%
Federal National Mortgage Association	4.000	10/1/2040	1,032,261	981,169	0.03%
Federal Home Loan Mortgage Corp.	0.810	12/25/2030	24,058,677	979,417	0.03%
Federal National Mortgage Association	5.000	10/1/2052	989,250	970,343	0.03%
Federal Home Loan Mortgage Corp.	5.000	11/1/2052	994,174	964,270	0.03%
Government National Mortgage Association	3.500	3/20/2052	1,007,563	937,522	0.03%
Federal National Mortgage Association	3.500	1/1/2048	1,031,089	936,967	0.03%
Federal National Mortgage Association	4.370	5/1/2028	952,786	931,847	0.03%
Federal Home Loan Mortgage Corp.	1.537	5/25/2030	12,358,244	931,027	0.03%
Federal National Mortgage Association	4.000	11/1/2047	977,998	921,886	0.03%
Federal National Mortgage Association	3.000	8/1/2050	1,049,249	920,468	0.03%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal Home Loan Mortgage Corp.	2.000	11/1/2051	1,143,534	917,650	0.03%
Federal National Mortgage Association	1.750	12/25/2042	1,059,693	912,311	0.03%
Federal National Mortgage Association	2.500	2/1/2051	1,085,102	907,032	0.03%
Federal Home Loan Mortgage Corp.	2.000	8/1/2051	1,122,373	898,412	0.03%
Federal Home Loan Mortgage Corp.	5.000	10/1/2052	925,545	897,864	0.03%
Federal National Mortgage Association	4.000	10/1/2047	954,039	897,746	0.03%
Federal Home Loan Mortgage Corp.	2.500	8/1/2051	1,072,123	894,445	0.03%
Federal Home Loan Mortgage Corp.	3.117	10/25/2031	995,000	880,361	0.03%
Federal National Mortgage Association	2.500	2/25/2051	5,085,016	874,394	0.03%
Federal Home Loan Mortgage Corp.	2.500	3/15/2052	5,766,188	873,521	0.03%
Federal National Mortgage Association	3.500	5/1/2047	955,907	870,595	0.03%
Federal Home Loan Mortgage Corp.	2.500	2/1/2051	1,032,959	869,607	0.03%
Federal National Mortgage Association	2.500	3/1/2051	1,038,415	868,598	0.03%
Federal National Mortgage Association	4.000	5/1/2049	918,252	864,735	0.03%
Federal National Mortgage Association	3.000	1/25/2052	5,550,092	852,092	0.03%
Federal Home Loan Mortgage Corp.	3.500	12/1/2048	920,323	836,277	0.03%
Federal National Mortgage Association	5.500	11/1/2035	816,770	830,389	0.03%
Federal Home Loan Mortgage Corp.	5.500	8/1/2038	809,271	826,136	0.03%
Federal Home Loan Mortgage Corp.	2.000	6/15/2052	6,575,089	814,628	0.03%
Federal National Mortgage Association	2.000	3/25/2052	6,433,129	814,433	0.03%
Federal Home Loan Mortgage Corp.	2.000	7/25/2050	970,202	813,592	0.03%
Federal Home Loan Mortgage Corp.	8.788	3/25/2042	785,000	808,550	0.03%
Federal Home Loan Mortgage Corp.	2.500	1/25/2051	5,494,181	805,079	0.03%
Federal National Mortgage Association	2.500	2/25/2051	5,644,421	799,664	0.03%
Federal National Mortgage Association	5.000	10/1/2052	808,292	784,075	0.03%
Federal National Mortgage Association	5.000	10/1/2052	792,160	768,469	0.03%
Federal Home Loan Mortgage Corp.	1.500	10/1/2051	1,012,965	766,600	0.02%
Federal National Mortgage Association	3.000	4/1/2051	874,652	758,740	0.02%
Federal National Mortgage Association	4.750	4/1/2028	760,000	755,148	0.02%
Federal Home Loan Mortgage Corp.	5.000	3/15/2045	3,592,807	748,054	0.02%
Government National Mortgage Association	2.500	7/20/2041	850,799	746,247	0.02%
Federal National Mortgage Association	1.500	10/1/2051	971,543	735,399	0.02%
Federal National Mortgage Association	5.000	10/1/2052	753,258	730,730	0.02%
Federal National Mortgage Association	4.500	10/1/2040	748,098	729,084	0.02%
Federal National Mortgage Association	4.500	4/1/2049	748,035	721,676	0.02%
Federal Home Loan Mortgage Corp.	2.500	3/15/2052	5,062,418	717,815	0.02%
Federal Home Loan Mortgage Corp.	2.500	6/25/2050	4,955,985	711,158	0.02%
Federal Home Loan Mortgage Corp.	4.000	11/1/2047	749,756	708,260	0.02%
Federal National Mortgage Association	2.000	10/1/2041	843,851	704,322	0.02%
Federal National Mortgage Association	2.000	7/1/2051	871,027	697,706	0.02%
Federal National Mortgage Association	3.500	1/1/2046	757,794	690,648	0.02%
Federal Home Loan Mortgage Corp.	2.500	7/1/2051	826,228	689,745	0.02%
Federal National Mortgage Association	3.000	10/1/2051	791,396	686,005	0.02%
Federal National Mortgage Association	2.500	2/1/2043	810,438	684,964	0.02%
Federal Home Loan Mortgage Corp.	5.000	10/1/2052	705,913	684,855	0.02%

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Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Government National Mortgage Association	4.000	9/20/2040	710,016	679,393	0.02%
Federal Home Loan Mortgage Corp.	4.750	7/15/2039	704,016	679,138	0.02%
Federal National Mortgage Association	3.000	8/1/2033	719,047	678,272	0.02%
Federal Home Loan Mortgage Corp.	3.500	8/1/2034	706,702	672,472	0.02%
Federal National Mortgage Association	3.000	11/1/2051	772,805	667,971	0.02%
Federal Home Loan Mortgage Corp.	4.000	5/1/2042	701,389	667,499	0.02%
Federal National Mortgage Association	5.000	11/1/2052	679,624	659,224	0.02%
Federal Home Loan Mortgage Corp.	1.246	1/25/2030	11,650,140	646,753	0.02%
Federal Home Loan Mortgage Corp.	2.500	7/1/2051	770,004	644,894	0.02%
Federal National Mortgage Association	4.000	9/1/2048	680,532	638,611	0.02%
Federal National Mortgage Association	2.500	9/25/2052	4,080,219	637,993	0.02%
Federal Home Loan Mortgage Corp.	1.680	5/25/2030	7,726,040	630,213	0.02%
Federal National Mortgage Association	3.500	10/1/2044	673,391	616,857	0.02%
Government National Mortgage Association	3.000	7/15/2045	694,236	614,805	0.02%
Tennessee Valley Authority	4.250	9/15/2065	700,000	605,890	0.02%
Federal Home Loan Mortgage Corp.	3.500	10/15/2045	673,891	600,225	0.02%
Federal National Mortgage Association	2.000	9/25/2039	684,114	586,927	0.02%
Federal National Mortgage Association	2.500	11/1/2051	686,774	577,563	0.02%
Federal National Mortgage Association	3.000	10/1/2051	664,912	574,822	0.02%
Federal Home Loan Mortgage Corp.	1.119	10/25/2030	10,360,214	569,188	0.02%
Federal National Mortgage Association	1.532	5/25/2029	11,240,101	560,594	0.02%
Federal Home Loan Mortgage Corp.	3.500	12/1/2047	614,092	558,021	0.02%
Federal National Mortgage Association	3.000	7/1/2051	635,654	550,647	0.02%
Federal National Mortgage Association	3.500	2/1/2045	592,445	540,677	0.02%
Federal Home Loan Mortgage Corp.	1.750	10/15/2042	638,586	538,691	0.02%
Federal National Mortgage Association	2.000	5/1/2041	634,553	533,778	0.02%
Federal National Mortgage Association	3.500	3/1/2046	578,145	527,688	0.02%
Federal National Mortgage Association	4.000	4/1/2038	551,925	524,164	0.02%
Government National Mortgage Association	3.500	4/15/2043	561,594	520,869	0.02%
Federal National Mortgage Association	3.500	9/1/2046	551,572	502,806	0.02%
Federal National Mortgage Association	2.000	12/1/2040	591,148	499,823	0.02%
Government National Mortgage Association	4.500	6/20/2044	507,145	496,370	0.02%
Federal National Mortgage Association	3.500	11/1/2046	544,999	496,032	0.02%
Federal National Mortgage Association	2.500	10/1/2050	583,899	490,787	0.02%
Federal National Mortgage Association	4.000	4/1/2047	514,621	484,285	0.02%
Federal National Mortgage Association	4.000	7/1/2045	504,776	479,039	0.02%
Government National Mortgage Association	1.250	5/20/2051	616,280	475,940	0.02%
Uniform Mortgage-Backed Security	1.500	9/14/2052	625,000	472,461	0.02%
Federal National Mortgage Association	2.500	3/1/2043	544,764	456,847	0.01%
Federal Home Loan Mortgage Corp.	3.000	8/1/2051	525,293	455,673	0.01%
Federal National Mortgage Association	3.000	9/25/2057	600,000	455,245	0.01%
Government National Mortgage Association	3.500	12/15/2042	489,393	454,047	0.01%
Government National Mortgage Association	4.500	8/20/2045	2,360,807	452,924	0.01%
Federal Home Loan Mortgage Corp.	3.500	1/15/2033	4,291,306	439,910	0.01%
Government National Mortgage Association	2.135	4/20/2040	548,176	437,562	0.01%

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Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Government National Mortgage Association	5.000	3/15/2044	431,443	436,291	0.01%
Federal National Mortgage Association	3.000	6/1/2051	497,704	430,461	0.01%
Federal Home Loan Mortgage Corp.	2.000	12/1/2040	503,438	425,663	0.01%
Federal National Mortgage Association	2.000	8/1/2036	481,950	424,177	0.01%
Government National Mortgage Association	3.500	11/20/2047	458,960	422,567	0.01%
Government National Mortgage Association	4.000	9/16/2042	2,117,515	422,053	0.01%
Government National Mortgage Association	4.500	10/20/2044	428,516	419,404	0.01%
Federal National Mortgage Association	3.500	5/25/2048	500,000	416,473	0.01%
Federal Home Loan Mortgage Corp.	3.000	12/1/2046	467,625	410,835	0.01%
Federal National Mortgage Association	3.500	9/1/2047	447,540	407,950	0.01%
Government National Mortgage Association	3.500	3/15/2043	438,528	406,852	0.01%
Government National Mortgage Association	3.000	4/20/2052	460,585	405,741	0.01%
Federal National Mortgage Association	3.500	10/1/2046	436,360	396,882	0.01%
Federal National Mortgage Association	0.000	6/25/2041	536,912	395,167	0.01%
Federal Home Loan Mortgage Corp.	3.500	5/1/2048	433,279	394,208	0.01%
Federal Home Loan Mortgage Corp.	5.000	1/1/2053	402,266	391,008	0.01%
Government National Mortgage Association	4.000	11/20/2047	413,039	387,384	0.01%
Government National Mortgage Association	3.500	5/15/2043	416,878	386,635	0.01%
Government National Mortgage Association	3.500	3/20/2048	414,007	380,441	0.01%
Federal National Mortgage Association	2.500	4/1/2043	441,187	372,880	0.01%
Government National Mortgage Association	2.500	12/16/2039	404,580	367,836	0.01%
Federal National Mortgage Association	2.500	3/1/2043	433,518	366,398	0.01%
Federal National Mortgage Association	3.500	9/1/2046	404,150	366,309	0.01%
Federal Home Loan Mortgage Corp.	0.735	3/25/2027	20,707,023	365,895	0.01%
Federal National Mortgage Association	4.000	3/1/2041	378,378	359,647	0.01%
Government National Mortgage Association	3.000	9/20/2042	429,948	356,365	0.01%
Federal National Mortgage Association	4.000	9/1/2042	374,505	355,961	0.01%
Federal National Mortgage Association	4.500	10/1/2041	362,764	353,544	0.01%
Federal Home Loan Mortgage Corp.	0.637	1/25/2034	10,082,797	345,057	0.01%
Government National Mortgage Association	4.500	1/20/2046	350,687	343,247	0.01%
Government National Mortgage Association	4.000	3/20/2048	364,422	341,190	0.01%
Government National Mortgage Association	4.000	3/20/2048	361,601	338,550	0.01%
Federal National Mortgage Association	3.500	12/1/2047	365,379	333,373	0.01%
Federal Home Loan Mortgage Corp.	3.250	11/15/2041	362,592	329,491	0.01%
Federal Home Loan Mortgage Corp.	4.500	7/1/2042	336,358	328,217	0.01%
Federal National Mortgage Association	2.500	3/25/2043	420,000	323,624	0.01%
Government National Mortgage Association	5.000	6/15/2041	306,821	310,141	0.01%
Federal Home Loan Mortgage Corp.	3.000	8/1/2029	327,680	309,618	0.01%
Federal National Mortgage Association	4.000	11/1/2040	323,493	307,482	0.01%
Federal National Mortgage Association	3.500	11/1/2048	337,672	306,865	0.01%
Government National Mortgage Association	4.000	12/20/2040	320,481	306,751	0.01%
Federal National Mortgage Association	4.500	9/1/2043	309,830	301,957	0.01%
Federal National Mortgage Association	0.010	6/25/2036	355,606	301,505	0.01%
Federal National Mortgage Association	4.500	8/25/2043	1,483,970	294,677	0.01%
Federal National Mortgage Association	3.380	12/1/2029	315,639	293,523	0.01%

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Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal Home Loan Mortgage Corp.	4.000	9/1/2042	304,550	289,828	0.01%
Federal National Mortgage Association	3.500	2/1/2048	311,961	284,114	0.01%
Federal National Mortgage Association	3.000	6/1/2035	302,455	279,184	0.01%
Federal Home Loan Mortgage Corp.	4.000	2/1/2046	293,098	278,604	0.01%
Federal National Mortgage Association	2.500	7/1/2050	331,114	277,338	0.01%
Federal Home Loan Mortgage Corp.	0.971	11/25/2030	5,728,065	276,010	0.01%
Federal Home Loan Mortgage Corp.	0.885	6/25/2027	11,979,648	274,296	0.01%
Federal Home Loan Mortgage Corp.	3.500	6/1/2046	294,097	268,072	0.01%
Federal National Mortgage Association	4.000	12/1/2040	281,048	267,138	0.01%
Government National Mortgage Association	3.000	4/20/2045	298,549	263,753	0.01%
Federal National Mortgage Association	2.500	8/1/2043	311,186	263,001	0.01%
Government National Mortgage Association	3.500	5/15/2043	283,364	262,800	0.01%
Federal National Mortgage Association	3.500	8/25/2033	2,446,964	262,264	0.01%
Federal National Mortgage Association	4.500	9/1/2035	269,499	261,411	0.01%
Federal Home Loan Mortgage Corp.	3.500	1/15/2043	1,722,555	261,383	0.01%
Government National Mortgage Association	4.000	3/20/2048	278,942	261,367	0.01%
Federal National Mortgage Association	3.000	7/1/2035	279,384	258,119	0.01%
Government National Mortgage Association	3.500	7/20/2047	279,592	257,817	0.01%
Federal National Mortgage Association	3.000	12/1/2049	295,303	257,061	0.01%
Government National Mortgage Association	4.500	5/20/2048	1,575,955	256,633	0.01%
Federal Home Loan Mortgage Corp.	3.000	4/15/2042	302,000	255,131	0.01%
Federal National Mortgage Association	5.000	12/25/2043	1,330,815	254,455	0.01%
Federal Home Loan Mortgage Corp.	6.000	5/15/2039	245,184	252,511	0.01%
Federal Home Loan Mortgage Corp.	4.000	8/1/2025	255,399	251,104	0.01%
Government National Mortgage Association	3.500	10/20/2042	1,594,824	248,893	0.01%
Federal Home Loan Mortgage Corp.	5.500	10/15/2046	1,282,058	245,916	0.01%
Government National Mortgage Association	3.000	9/16/2042	306,098	244,611	0.01%
Federal Home Loan Mortgage Corp.	4.000	5/25/2040	1,583,727	238,591	0.01%
Federal Home Loan Mortgage Corp.	3.000	12/1/2046	271,201	237,981	0.01%
Federal Home Loan Mortgage Corp.	3.000	12/1/2046	267,692	235,141	0.01%
Government National Mortgage Association	3.500	5/15/2043	252,758	234,419	0.01%
Government National Mortgage Association	5.000	2/16/2040	1,124,713	232,983	0.01%
Federal National Mortgage Association	3.000	1/1/2030	245,718	231,824	0.01%
Federal National Mortgage Association	3.500	11/25/2039	2,376,691	216,725	0.01%
Federal Home Loan Mortgage Corp.	4.000	8/1/2042	221,881	211,154	0.01%
Government National Mortgage Association	4.500	12/16/2046	1,448,960	209,230	0.01%
Government National Mortgage Association	4.500	6/15/2041	213,242	207,572	0.01%
Government National Mortgage Association	3.000	5/20/2035	3,454,961	206,282	0.01%
Federal Home Loan Mortgage Corp.	5.500	6/1/2041	198,846	202,624	0.01%
Federal National Mortgage Association	5.500	11/25/2040	1,428,589	198,369	0.01%
Federal Home Loan Mortgage Corp.	6.500	7/15/2036	195,401	197,434	0.01%
Federal Home Loan Mortgage Corp.	5.000	8/1/2039	194,345	194,485	0.01%
Federal National Mortgage Association	4.000	5/1/2046	201,435	190,610	0.01%
Federal Home Loan Mortgage Corp.	4.500	9/1/2044	196,876	190,107	0.01%
Federal National Mortgage Association	5.500	4/1/2036	184,884	188,267	0.01%

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Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	4.000	6/1/2046	195,073	183,743	0.01%
Government National Mortgage Association	5.000	7/15/2052	185,656	181,272	0.01%
Federal Home Loan Mortgage Corp.	5.000	1/1/2040	175,927	175,011	0.01%
Federal Home Loan Mortgage Corp.	5.500	8/1/2040	171,271	174,524	0.01%
Government National Mortgage Association	4.500	1/20/2047	1,329,960	174,036	0.01%
Federal Home Loan Mortgage Corp.	4.500	2/1/2039	177,092	172,812	0.01%
Federal National Mortgage Association	6.000	2/1/2037	163,652	168,898	0.01%
Government National Mortgage Association	6.000	9/20/2040	902,683	168,459	0.01%
Federal National Mortgage Association	5.500	4/25/2037	167,051	168,158	0.01%
Federal National Mortgage Association	5.500	7/1/2033	165,331	165,627	0.01%
Federal National Mortgage Association	2.500	2/1/2043	195,460	165,199	0.01%
Federal National Mortgage Association	4.000	11/25/2043	174,692	164,852	0.01%
Government National Mortgage Association	5.500	5/20/2038	164,316	163,457	0.01%
Federal Home Loan Mortgage Corp.	5.000	10/1/2052	160,357	155,574	0.01%
Government National Mortgage Association	6.000	2/20/2046	790,600	154,191	0.01%
Federal National Mortgage Association	3.000	4/25/2033	2,345,887	153,037	0.00%
Federal National Mortgage Association	2.500	6/1/2043	176,082	148,817	0.00%
Government National Mortgage Association	4.500	5/20/2045	725,703	142,073	0.00%
Federal National Mortgage Association	2.500	1/1/2043	165,277	139,689	0.00%
Government National Mortgage Association	3.000	2/20/2046	169,000	138,812	0.00%
Federal National Mortgage Association	6.000	12/1/2037	133,166	137,268	0.00%
Federal Home Loan Mortgage Corp.	5.000	4/1/2044	136,178	136,275	0.00%
Federal National Mortgage Association	5.000	11/1/2052	140,229	136,075	0.00%
Federal National Mortgage Association	4.000	6/1/2046	143,752	135,185	0.00%
Federal National Mortgage Association	5.000	10/1/2052	137,657	133,583	0.00%
Government National Mortgage Association	4.000	3/20/2047	894,367	133,451	0.00%
Federal National Mortgage Association	4.000	2/1/2041	138,461	131,608	0.00%
Federal National Mortgage Association	4.000	12/1/2040	137,187	130,441	0.00%
Federal National Mortgage Association	4.000	8/1/2042	136,766	129,993	0.00%
Federal National Mortgage Association	5.500	9/25/2044	690,347	129,918	0.00%
Government National Mortgage Association	3.000	7/15/2045	144,365	127,847	0.00%
Government National Mortgage Association	5.500	2/16/2047	771,072	127,595	0.00%
Federal Home Loan Mortgage Corp.	3.000	4/1/2033	130,047	122,835	0.00%
Federal Home Loan Mortgage Corp.	5.000	2/15/2048	601,422	122,045	0.00%
Federal National Mortgage Association	5.000	11/1/2052	125,260	121,504	0.00%
Government National Mortgage Association	6.000	3/15/2036	118,150	119,751	0.00%
Federal Home Loan Mortgage Corp.	5.000	9/1/2039	121,428	119,643	0.00%
Government National Mortgage Association	4.000	3/20/2048	123,590	117,639	0.00%
Government National Mortgage Association	5.500	3/20/2039	677,004	117,392	0.00%
Government National Mortgage Association	4.000	10/20/2040	119,683	113,779	0.00%
Government National Mortgage Association	5.000	6/20/2046	695,892	112,587	0.00%
Federal National Mortgage Association	4.000	6/1/2046	119,367	112,380	0.00%
Federal Home Loan Mortgage Corp.	4.000	9/1/2048	118,697	111,815	0.00%
Federal National Mortgage Association	3.500	2/1/2046	120,831	109,988	0.00%
Federal National Mortgage Association	4.000	5/1/2046	116,809	109,972	0.00%

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Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Government National Mortgage Association	3.000	4/15/2045	122,664	108,635	0.00%
Federal Home Loan Mortgage Corp.	5.500	12/15/2046	652,239	106,765	0.00%
Government National Mortgage Association	5.500	5/15/2033	106,042	105,674	0.00%
Government National Mortgage Association	3.500	5/15/2042	113,858	105,600	0.00%
Federal National Mortgage Association	6.000	1/25/2042	1,002,627	93,651	0.00%
Federal Home Loan Mortgage Corp.	3.500	4/1/2048	100,636	91,801	0.00%
Federal Home Loan Mortgage Corp.	6.000	6/1/2038	89,420	90,677	0.00%
Government National Mortgage Association	3.500	10/20/2047	96,538	88,885	0.00%
Federal National Mortgage Association	3.500	9/1/2043	96,430	88,449	0.00%
Federal Home Loan Mortgage Corp.	0.747	10/25/2026	5,668,640	87,051	0.00%
Federal National Mortgage Association	0.400	1/25/2030	8,233,154	87,041	0.00%
Federal Home Loan Mortgage Corp.	5.000	7/1/2041	86,116	86,177	0.00%
Government National Mortgage Association	5.500	5/15/2033	85,068	84,894	0.00%
Federal National Mortgage Association	4.000	11/1/2044	88,590	84,169	0.00%
Federal National Mortgage Association	5.500	6/25/2042	387,535	84,017	0.00%
Government National Mortgage Association	4.500	4/20/2045	425,697	83,791	0.00%
Government National Mortgage Association	3.500	7/20/2043	531,292	81,035	0.00%
Federal National Mortgage Association	6.000	3/1/2038	78,431	80,926	0.00%
Government National Mortgage Association	3.500	5/15/2043	84,013	77,919	0.00%
Federal National Mortgage Association	6.000	12/1/2032	76,362	76,957	0.00%
Federal National Mortgage Association	4.000	5/1/2045	80,698	76,524	0.00%
Federal National Mortgage Association	6.000	3/1/2033	74,789	76,519	0.00%
Federal National Mortgage Association	5.000	4/25/2038	77,355	74,583	0.00%
Federal National Mortgage Association	2.000	12/1/2051	91,079	73,133	0.00%
Government National Mortgage Association	3.500	5/15/2042	78,433	72,744	0.00%
Government National Mortgage Association	3.500	9/20/2047	78,223	71,922	0.00%
Federal National Mortgage Association	0.000	9/25/2041	100,000	71,361	0.00%
Government National Mortgage Association	5.500	2/20/2047	394,657	69,209	0.00%
Federal Home Loan Mortgage Corp.	4.000	7/1/2044	72,743	68,833	0.00%
Federal Home Loan Mortgage Corp.	5.000	4/1/2038	68,707	68,756	0.00%
Federal National Mortgage Association	3.500	10/25/2046	388,427	67,810	0.00%
Government National Mortgage Association	6.000	2/15/2033	67,419	67,755	0.00%
Government National Mortgage Association	6.000	8/15/2039	65,672	66,000	0.00%
Government National Mortgage Association	3.000	6/15/2043	72,521	65,253	0.00%
Government National Mortgage Association	5.000	10/16/2041	402,578	63,241	0.00%
Federal National Mortgage Association	5.500	7/1/2033	61,967	62,934	0.00%
Government National Mortgage Association	3.000	11/15/2042	68,623	61,803	0.00%
Federal Home Loan Mortgage Corp.	5.000	9/15/2033	415,358	61,550	0.00%
Government National Mortgage Association	4.000	2/15/2041	64,559	61,058	0.00%
Federal Home Loan Mortgage Corp.	5.500	4/15/2036	325,527	59,576	0.00%
Government National Mortgage Association	5.000	5/20/2034	57,580	57,646	0.00%
Federal National Mortgage Association	5.000	12/1/2052	59,280	57,489	0.00%
Federal Home Loan Mortgage Corp.	6.000	7/1/2034	55,038	56,869	0.00%
Federal National Mortgage Association	4.000	6/1/2025	57,121	55,968	0.00%
Federal National Mortgage Association	4.000	10/1/2044	58,528	55,522	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal National Mortgage Association	5.500	6/1/2033	54,637	55,497	0.00%
Federal Home Loan Mortgage Corp.	0.411	1/25/2027	6,854,905	54,897	0.00%
Government National Mortgage Association	4.000	3/20/2043	303,202	54,290	0.00%
Federal National Mortgage Association	4.000	11/1/2040	55,988	53,217	0.00%
Federal National Mortgage Association	4.000	3/1/2045	54,837	52,061	0.00%
Federal National Mortgage Association	3.000	10/1/2037	55,762	50,774	0.00%
Federal Home Loan Mortgage Corp.	5.000	3/1/2047	51,303	50,268	0.00%
Federal Home Loan Mortgage Corp.	6.000	11/1/2033	48,007	49,466	0.00%
Government National Mortgage Association	5.000	1/16/2047	239,193	48,485	0.00%
Government National Mortgage Association	6.500	11/15/2031	47,835	48,463	0.00%
Government National Mortgage Association	5.886	7/20/2039	604,078	46,775	0.00%
Federal National Mortgage Association	2.550	7/25/2044	48,942	46,077	0.00%
Federal National Mortgage Association	4.000	6/1/2044	47,515	45,143	0.00%
Federal National Mortgage Association	0.000	8/25/2044	758,303	40,078	0.00%
Government National Mortgage Association	3.000	2/15/2045	44,711	39,595	0.00%
Federal National Mortgage Association	6.000	10/1/2038	38,197	39,417	0.00%
Government National Mortgage Association	5.000	5/20/2040	191,463	39,242	0.00%
Federal National Mortgage Association	0.000	4/25/2055	951,024	38,913	0.00%
Government National Mortgage Association	5.000	6/20/2048	209,957	37,382	0.00%
Federal Home Loan Mortgage Corp.	5.000	8/1/2040	36,794	36,572	0.00%
Federal Home Loan Mortgage Corp.	6.000	2/1/2034	35,472	36,549	0.00%
Government National Mortgage Association	3.000	2/16/2043	290,712	35,817	0.00%
Federal National Mortgage Association	0.000	6/25/2055	740,185	35,812	0.00%
Government National Mortgage Association	5.000	9/16/2047	176,018	35,568	0.00%
Government National Mortgage Association	3.000	10/15/2044	39,755	35,553	0.00%
Federal National Mortgage Association	0.000	5/25/2046	803,125	34,997	0.00%
Federal Home Loan Mortgage Corp.	5.500	5/1/2040	34,200	34,864	0.00%
Federal National Mortgage Association	4.500	8/1/2041	35,397	34,496	0.00%
Government National Mortgage Association	3.000	11/20/2045	37,150	33,421	0.00%
Federal National Mortgage Association	3.500	9/25/2035	327,254	31,787	0.00%
Federal National Mortgage Association	0.000	3/25/2036	36,926	31,090	0.00%
Federal National Mortgage Association	4.000	3/1/2041	30,993	29,459	0.00%
Federal National Mortgage Association	2.500	6/1/2043	34,727	29,237	0.00%
Federal Home Loan Mortgage Corp.	4.000	7/15/2030	400,566	29,219	0.00%
Federal Home Loan Mortgage Corp.	0.010	11/15/2036	35,922	28,519	0.00%
Government National Mortgage Association	3.000	3/15/2045	31,716	28,089	0.00%
Government National Mortgage Association	3.000	6/15/2045	30,193	27,113	0.00%
Federal Home Loan Mortgage Corp.	5.000	8/1/2040	26,866	26,852	0.00%
Federal National Mortgage Association	4.500	8/1/2040	27,397	26,701	0.00%
Government National Mortgage Association	4.500	5/15/2040	26,424	25,843	0.00%
Government National Mortgage Association	3.500	4/20/2042	574,708	25,742	0.00%
Federal National Mortgage Association	4.500	8/1/2024	25,870	25,380	0.00%
Federal National Mortgage Association	3.000	1/25/2028	672,556	24,617	0.00%
Federal Home Loan Mortgage Corp.	3.000	3/15/2033	286,459	24,497	0.00%
Government National Mortgage Association	6.000	11/15/2032	23,379	23,506	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Government National Mortgage Association	3.500	5/20/2043	146,329	23,112	0.00%
Federal Home Loan Mortgage Corp.	3.500	3/15/2041	644,767	22,685	0.00%
Government National Mortgage Association	4.000	1/20/2044	110,155	20,922	0.00%
Government National Mortgage Association	5.000	7/15/2039	20,710	20,602	0.00%
Federal National Mortgage Association	3.500	5/25/2030	310,114	20,498	0.00%
Federal National Mortgage Association	4.500	8/1/2040	20,207	19,693	0.00%
Federal National Mortgage Association	4.000	3/25/2042	156,610	19,461	0.00%
Federal Home Loan Mortgage Corp.	5.000	11/1/2047	19,710	19,369	0.00%
Government National Mortgage Association	5.500	4/15/2038	19,122	19,060	0.00%
Government National Mortgage Association	4.000	5/20/2029	604,429	19,016	0.00%
Government National Mortgage Association	4.500	9/20/2041	18,839	18,416	0.00%
Federal Home Loan Mortgage Corp.	6.000	5/1/2038	18,111	18,184	0.00%
Federal National Mortgage Association	4.500	8/1/2040	18,415	17,947	0.00%
Federal Home Loan Mortgage Corp.	5.500	8/15/2033	16,699	16,701	0.00%
Federal Home Loan Mortgage Corp.	3.000	3/15/2028	365,246	16,529	0.00%
Government National Mortgage Association	6.500	1/15/2032	16,045	16,303	0.00%
Federal Home Loan Mortgage Corp.	6.000	8/1/2034	15,500	16,016	0.00%
Federal Home Loan Mortgage Corp.	5.500	6/1/2038	15,328	15,617	0.00%
Federal Home Loan Mortgage Corp.	4.000	7/1/2044	16,426	15,603	0.00%
Federal National Mortgage Association	3.500	5/25/2027	389,341	15,585	0.00%
Government National Mortgage Association	6.500	5/15/2029	15,023	15,220	0.00%
Federal Home Loan Mortgage Corp.	5.500	4/1/2038	14,616	14,900	0.00%
Federal Home Loan Mortgage Corp.	6.000	3/1/2035	13,989	14,396	0.00%
Federal National Mortgage Association	5.500	8/1/2033	14,064	14,270	0.00%
Federal Home Loan Mortgage Corp.	6.000	9/1/2034	13,294	13,736	0.00%
Government National Mortgage Association	6.500	11/15/2031	13,486	13,681	0.00%
Government National Mortgage Association	6.000	10/15/2034	13,558	13,625	0.00%
Federal Home Loan Mortgage Corp.	6.000	1/1/2035	13,560	13,624	0.00%
Federal National Mortgage Association	3.500	10/25/2027	282,256	13,062	0.00%
Government National Mortgage Association	3.000	8/15/2045	14,386	12,740	0.00%
Government National Mortgage Association	4.000	5/16/2042	119,043	12,669	0.00%
Government National Mortgage Association	4.500	7/15/2033	13,025	12,637	0.00%
Government National Mortgage Association	3.000	7/15/2043	13,534	12,186	0.00%
Federal National Mortgage Association	4.000	5/25/2027	371,418	11,886	0.00%
Government National Mortgage Association	5.500	6/15/2035	11,867	11,853	0.00%
Government National Mortgage Association	6.000	6/15/2040	10,184	10,235	0.00%
Government National Mortgage Association	4.500	5/20/2044	9,660	9,455	0.00%
Federal National Mortgage Association	4.000	11/25/2042	91,336	9,234	0.00%
Federal Home Loan Mortgage Corp.	2.500	5/15/2028	230,122	9,108	0.00%
Federal Home Loan Mortgage Corp.	5.500	5/1/2040	8,867	9,037	0.00%
Government National Mortgage Association	6.000	7/15/2033	8,682	8,725	0.00%
Federal National Mortgage Association	7.500	9/1/2031	8,732	8,704	0.00%
Federal National Mortgage Association	4.500	9/1/2041	8,346	8,134	0.00%
Government National Mortgage Association	3.000	9/20/2028	192,335	7,530	0.00%
Government National Mortgage Association	3.500	3/20/2027	203,765	7,493	0.00%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Federal Home Loan Mortgage Corp.	6.000	9/1/2034	7,223	7,400	0.00%
Federal Home Loan Mortgage Corp.	3.000	12/1/2046	7,572	6,649	0.00%
Federal National Mortgage Association	3.500	8/25/2030	116,116	6,262	0.00%
Federal National Mortgage Association	4.000	8/1/2044	6,440	6,120	0.00%
Federal National Mortgage Association	2.500	6/25/2028	154,090	6,014	0.00%
Federal Home Loan Mortgage Corp.	2.500	3/15/2028	150,755	5,831	0.00%
Federal National Mortgage Association	3.000	9/25/2027	149,674	5,749	0.00%
Federal National Mortgage Association	7.500	3/1/2030	5,575	5,714	0.00%
Federal Home Loan Mortgage Corp.	5.000	9/1/2039	5,676	5,680	0.00%
Government National Mortgage Association	6.500	10/15/2031	5,601	5,675	0.00%
Federal Home Loan Mortgage Corp.	4.000	3/15/2028	188,938	5,662	0.00%
Federal Home Loan Mortgage Corp.	4.000	3/15/2028	201,546	5,609	0.00%
Federal National Mortgage Association	6.000	11/1/2031	5,277	5,290	0.00%
Government National Mortgage Association	6.000	9/15/2039	5,220	5,247	0.00%
Federal Home Loan Mortgage Corp.	2.500	3/15/2028	146,515	5,207	0.00%
Government National Mortgage Association	6.500	9/15/2028	5,011	5,077	0.00%
Federal National Mortgage Association	3.500	2/25/2031	157,742	4,906	0.00%
Government National Mortgage Association	3.500	7/20/2040	158,382	4,588	0.00%
Government National Mortgage Association	4.000	11/20/2047	4,807	4,546	0.00%
Federal Home Loan Mortgage Corp.	3.000	5/15/2032	195,924	4,546	0.00%
Federal National Mortgage Association	3.000	12/25/2027	95,240	4,247	0.00%
Government National Mortgage Association	3.500	2/20/2041	180,534	4,222	0.00%
Federal Home Loan Mortgage Corp.	4.000	6/15/2028	112,610	3,810	0.00%
Government National Mortgage Association	6.500	3/15/2032	3,740	3,794	0.00%
Federal Home Loan Mortgage Corp.	6.000	11/1/2032	3,674	3,688	0.00%
Federal National Mortgage Association	3.000	2/25/2027	216,092	3,606	0.00%
Government National Mortgage Association	6.500	4/15/2032	3,490	3,536	0.00%
Federal Home Loan Mortgage Corp.	5.500	11/1/2037	3,204	3,272	0.00%
Government National Mortgage Association	4.000	4/16/2026	170,304	3,180	0.00%
Government National Mortgage Association	6.500	8/15/2031	3,060	3,101	0.00%
Federal Home Loan Mortgage Corp.	5.000	2/1/2041	3,027	3,026	0.00%
Federal Home Loan Mortgage Corp.	3.500	9/15/2026	88,335	2,954	0.00%
Federal Home Loan Mortgage Corp.	4.000	7/15/2027	165,053	2,939	0.00%
Government National Mortgage Association	6.500	12/15/2028	2,861	2,898	0.00%
Federal Home Loan Mortgage Corp.	6.000	9/1/2034	2,812	2,822	0.00%
Federal Home Loan Mortgage Corp.	4.000	7/15/2027	64,981	2,504	0.00%
Federal Home Loan Mortgage Corp.	3.500	3/15/2027	91,942	2,498	0.00%
Government National Mortgage Association	3.500	2/16/2027	71,384	2,243	0.00%
Federal National Mortgage Association	4.500	4/1/2025	2,063	2,023	0.00%
Federal National Mortgage Association	5.540	5/25/2042	26,303	1,980	0.00%
Government National Mortgage Association	6.500	11/15/2031	1,901	1,926	0.00%
Government National Mortgage Association	6.000	5/15/2036	1,606	1,645	0.00%
Federal Home Loan Mortgage Corp.	4.000	8/15/2026	67,346	1,556	0.00%
Federal National Mortgage Association	7.500	12/1/2029	1,452	1,449	0.00%
Government National Mortgage Association	6.500	1/15/2032	1,384	1,402	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	9/15/2031	1,221	1,237	0.00%
Federal Home Loan Mortgage Corp.	5.500	4/1/2038	1,211	1,233	0.00%
Government National Mortgage Association	4.000	12/16/2026	40,581	871	0.00%
Federal National Mortgage Association	4.500	7/25/2027	44,062	773	0.00%
Federal Home Loan Mortgage Corp.	2.500	12/15/2026	81,777	675	0.00%
Government National Mortgage Association	6.500	10/15/2028	438	444	0.00%
Government National Mortgage Association	6.500	8/15/2031	258	260	0.00%
U.S. GOVERNMENT SECURITIES					
U.S. Treasury Notes	3.875	8/15/2033	65,375,000	64,241,152	2.09%
U.S. Treasury Bonds	3.375	5/15/2044	63,465,000	54,441,070	1.77%
U.S. Treasury Bonds	1.250	5/15/2050	100,845,000	52,723,027	1.72%
U.S. Treasury Bonds	3.000	8/15/2052	58,725,000	46,807,954	1.53%
U.S. Treasury Bonds	3.125	8/15/2044	55,100,000	45,347,730	1.48%
U.S. Treasury Inflation-Indexed Bonds	0.250	2/15/2050	54,537,515	35,081,363	1.14%
U.S. Treasury Inflation-Indexed Notes	0.750	7/15/2028	26,780,678	25,246,281	0.82%
U.S. Treasury Bonds	4.000	11/15/2042	19,765,000	18,760,537	0.61%
U.S. Treasury Bonds	3.125	5/15/2048	22,900,000	18,599,988	0.61%
U.S. Treasury Bonds	2.875	11/15/2046	23,034,000	17,922,432	0.58%
U.S. Treasury Bonds	3.000	2/15/2048	17,840,000	14,161,894	0.46%
U.S. Treasury Notes	3.375	5/15/2033	15,025,000	14,161,063	0.46%
U.S. Treasury Bonds	3.375	8/15/2042	16,225,000	14,087,230	0.46%
U.S. Treasury Bonds	2.500	2/15/2046	18,100,000	13,162,801	0.43%
U.S. Treasury Bonds	3.625	8/15/2043	14,635,000	13,084,605	0.43%
U.S. Treasury Bonds	3.625	5/15/2053	14,320,000	12,917,088	0.42%
U.S. Treasury Bonds	1.375	8/15/2050	23,005,000	12,437,977	0.41%
U.S. Treasury Bonds	3.000	2/15/2047	12,500,000	9,940,430	0.32%
U.S. Treasury Bonds	3.125	2/15/2043	11,885,000	9,875,228	0.32%
U.S. Treasury Bonds	3.000	5/15/2045	6,035,000	4,837,194	0.16%
U.S. Treasury Inflation-Indexed Bonds	0.125	2/15/2052	7,808,430	4,710,679	0.15%
U.S. Treasury Bonds	2.500	2/15/2045	5,160,000	3,789,577	0.12%
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	15,735,000	322,998	0.01%
Long: B9D0REBG2 CDS USD R V 03MEVENT 2 CCPCORPORATE / Shrt: B9D0REBG2 CDS USD P F 1.00000 1 CCPCORPORATE		6/20/2027	9,715,000	(345,339)	-0.01%
Long: B9D0V6G95 CDS USD R V 03MEVENT 2 CCPCORPORATE / Shrt: B9D0V6G95 CDS USD P F 1.00000 1 CCPCORPORATE		6/20/2028	16,230,000	(366,758)	-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	49,340,000	(1,119,255)	-0.04%
DERIVATIVES - CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS					
Long: B9D0PVZF2 IRS USD R V 12MSOFR 99D0PVZG0 CCPOIS / Shrt: B9D0PVZF2 IRS USD P F 1.56000 99D0PVZF2 CCPOIS		12/15/2051	12,720,000	4,835,971	0.16%

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Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Long: B9D0UXBE1 IRS USD R V 12MSOFR 99D0UXBF8 CCPOIS / Shrt: B9D0UXBE1 IRS USD P F 2.97000 99D0UXBE1 CCPOIS		3/15/2053	16,045,000	1,799,538	0.06%
Long: B9D0UTL09 IRS USD R V 12MSOFR 99D0UTL17 CCPOIS / Shrt: B9D0UTL09 IRS USD P F 2.88000 99D0UTL09 CCPOIS		3/15/2053	7,545,000	888,886	0.03%
Long: B9D0V4P66 IRS USD R V 12MSOFR 99D0V4P74 CCPOIS / Shrt: B9D0V4P66 IRS USD P F 3.25000 99D0V4P66 CCPOIS		6/21/2053	7,880,000	526,420	0.02%
Long: B9D0WFLF4 IRS USD R V 12MSOFR 99D0WFLG2 CCPOIS / Shrt: B9D0WFLF4 IRS USD P F 3.59000 99D0WFLF4 CCPOIS		9/20/2053	12,140,000	(191,792)	-0.01%
DERIVATIVES - FOREIGN CURRENCY CONTRACTS					
EURO CURRENCY		9/20/2023	(2,745,000)	13,644	0.00%
EURO CURRENCY		9/29/2023	(1,172,731)	726	0.00%
EURO CURRENCY		9/20/2023	14,000	(268)	0.00%
BRAZILIAN REAL		9/20/2023	(64,915,000)	(835)	0.00%
EURO CURRENCY		9/20/2023	68,000	(1,280)	0.00%
EURO CURRENCY		9/20/2023	442,000	(6,461)	0.00%
EURO CURRENCY		9/20/2023	(46,882,000)	(361,056)	-0.01%
DERIVATIVES - FUTURES CONTRACTS					
U.S. Treasury 5-Year Note Future		12/29/2023	269,300,000	2,168,027	0.07%
U.S. Treasury 2-Year Note Future		12/29/2023	390,000,000	1,256,118	0.04%
EURO-BUXL 30Y BND SEP23 XEUR 20230907		9/7/2023	(22,500,000)	597,208	0.02%
CAN 5YR BOND FUT DEC23 XMOD 20231218		12/18/2023	124,700,000	590,467	0.02%
US LONG BOND(CBT) DEC23 XCBT 20231219		12/19/2023	10,500,000	156,672	0.01%
LONG GILT FUTURE DEC23 IFLL 20231227		12/27/2023	12,200,000	139,206	0.00%
US 10YR ULTRA FUT DEC23 XCBT 20231219		12/19/2023	4,200,000	54,368	0.00%
Euro-BUND Future		9/7/2023	(900,000)	8,091	0.00%
CAN 10YR BOND FUT DEC23 XMOD 20231218		12/18/2023	(22,300,000)	(182,119)	-0.01%
U.S. Treasury 10-Year Note Future		12/19/2023	(44,700,000)	(430,546)	-0.01%
EURO-BTP FUTURE SEP23 XEUR 20230907		9/7/2023	(76,800,000)	(741,809)	-0.02%
US ULTRA BOND CBT DEC23 XCBT 20231219		12/19/2023	(77,900,000)	(1,248,496)	-0.04%
DERIVATIVES - TBA SALE COMMITMENTS					
Uniform Mortgage-Backed Security	2.500	9/14/2053	(49,289,000)	363,942	0.01%
Uniform Mortgage-Backed Security	3.000	9/14/2053	(24,985,000)	211,746	0.01%
Uniform Mortgage-Backed Security	3.500	9/14/2053	(41,357,000)	150,786	0.00%
Uniform Mortgage-Backed Security	5.500	9/14/2053	(12,600,000)	27,677	0.00%
Government National Mortgage Association	4.000	9/21/2053	(6,010,000)	(14,667)	0.00%
Uniform Mortgage-Backed Security	4.000	9/14/2053	(22,906,000)	(26,562)	0.00%
Government National Mortgage Association	3.000	9/21/2053	(7,599,000)	(67,679)	0.00%
Uniform Mortgage-Backed Security	5.000	9/14/2053	(62,210,000)	(69,575)	0.00%
TOTAL INVESTMENTS				3,674,847,423	119.79%
OTHER ASSETS LESS LIABILITIES				(607,093,932)	-19.79%
TOTAL NET ASSETS				3,067,753,491	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.

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