

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					
Santander Drive Auto Receivables Trust	6.180	2/16/2027	3,825,000	3,827,143	0.66%
Westlake Automobile Receivables Trust	5.800	2/16/2027	3,255,000	3,253,816	0.56%
AmeriCredit Automobile Receivables Trust	5.840	10/19/2026	3,047,148	3,045,995	0.53%
Kubota Credit Owner Trust	5.610	7/15/2026	2,950,000	2,948,218	0.51%
GM Financial Automobile Leasing Trust	5.580	1/20/2026	2,735,000	2,733,388	0.47%
GLS Auto Receivables Issuer Trust	5.980	8/17/2026	2,570,000	2,563,702	0.44%
Ally Auto Receivables Trust	5.760	11/15/2026	2,505,000	2,504,168	0.43%
Nissan Auto Lease Trust	4.910	1/15/2026	2,410,000	2,388,146	0.41%
DLLAD LLC	0.640	9/21/2026	2,451,260	2,325,903	0.40%
CCG Receivables Trust	3.910	7/16/2029	2,329,840	2,293,451	0.40%
DT Auto Owner Trust	5.480	4/15/2027	2,277,237	2,269,580	0.39%
Fifth Third Auto Trust	5.800	11/16/2026	2,255,000	2,255,353	0.39%
Westlake Automobile Receivables Trust	5.240	7/15/2025	2,205,500	2,201,513	0.38%
GCAT Trust	1.262	7/25/2066	2,782,669	2,150,636	0.37%
World Omni Select Auto Trust	5.920	3/15/2027	2,125,000	2,122,030	0.37%
PFS Financing Corp.	0.770	8/15/2026	2,225,000	2,115,407	0.37%
AmeriCredit Automobile Receivables Trust	2.450	11/18/2026	2,175,000	2,114,408	0.37%
John Deere Owner Trust	5.590	6/15/2026	2,110,000	2,108,417	0.36%
John Deere Owner Trust	5.280	3/16/2026	2,080,000	2,072,556	0.36%
World Omni Select Auto Trust	0.530	3/15/2027	2,112,094	2,054,325	0.35%
Hyundai Auto Receivables Trust	5.770	5/15/2026	2,030,000	2,029,668	0.35%
Marlette Funding Trust	6.490	9/15/2033	1,882,000	1,881,127	0.32%
Ford Credit Auto Owner Trust	5.570	6/15/2026	1,790,000	1,787,039	0.31%
Porsche Financial Auto Securitization Trust	5.420	12/22/2026	1,765,000	1,760,288	0.30%
GreatAmerica Leasing Receivables Funding LLC	4.920	5/15/2025	1,765,297	1,754,546	0.30%
Westlake Automobile Receivables Trust	0.950	6/16/2025	1,758,003	1,746,271	0.30%
Wheels Fleet Lease Funding 1 LLC	5.800	4/18/2038	1,740,000	1,733,576	0.30%
GLS Auto Receivables Issuer Trust	5.700	1/15/2027	1,720,000	1,715,595	0.30%
CCG Receivables Trust	5.820	9/16/2030	1,705,000	1,705,842	0.29%
Mercedes-Benz Auto Lease Trust	5.240	11/17/2025	1,690,000	1,683,198	0.29%
MMAF Equipment Finance LLC	5.570	9/9/2025	1,672,697	1,664,689	0.29%
Chesapeake Funding II LLC	5.650	5/15/2035	1,661,202	1,652,461	0.29%
MMAF Equipment Finance LLC	5.790	11/13/2026	1,650,000	1,648,816	0.28%
GM Financial Consumer Automobile Receivables Trust	5.190	3/16/2026	1,629,288	1,623,627	0.28%
Marlette Funding Trust	6.070	4/15/2033	1,618,489	1,614,267	0.28%
COLT Mortgage Loan Trust	1.397	10/25/2066	2,039,013	1,609,203	0.28%
Marlette Funding Trust	6.040	6/15/2033	1,609,522	1,604,197	0.28%
Enterprise Fleet Financing LLC	5.760	10/22/2029	1,605,000	1,601,299	0.28%
Westlake Automobile Receivables Trust	5.510	6/15/2026	1,581,588	1,576,912	0.27%
Hyundai Auto Lease Securitization Trust	5.050	1/15/2026	1,585,000	1,572,468	0.27%

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CarMax Auto Owner Trust	5.500	6/15/2026	1,570,000	1,565,724	0.27%
Foursight Capital Automobile Receivables Trust	5.990	5/15/2028	1,550,000	1,549,624	0.27%
Flagship Credit Auto Trust	5.760	4/15/2027	1,555,000	1,548,139	0.27%
Verizon Master Trust	5.230	11/22/2027	1,545,000	1,536,821	0.27%
Ally Auto Receivables Trust	4.620	10/15/2025	1,541,363	1,536,271	0.27%
DLLMT LLC	5.780	11/20/2025	1,530,000	1,523,366	0.26%
Westlake Automobile Receivables Trust	1.230	4/15/2026	1,600,000	1,520,675	0.26%
ARI Fleet Lease Trust	5.410	2/17/2032	1,515,000	1,503,000	0.26%
CNH Equipment Trust	5.420	7/15/2026	1,495,326	1,491,113	0.26%
DLLAD LLC	5.190	4/20/2026	1,495,000	1,485,472	0.26%
SG Residential Mortgage Trust	1.160	7/25/2061	1,915,381	1,476,873	0.26%
GM Financial Consumer Automobile Receivables Trust	4.600	11/17/2025	1,478,787	1,471,327	0.25%
GM Financial Automobile Leasing Trust	1.960	2/20/2026	1,500,000	1,456,691	0.25%
CPS Auto Receivables Trust	5.910	8/16/2027	1,433,170	1,431,050	0.25%
DT Auto Owner Trust	5.880	4/15/2027	1,432,176	1,430,131	0.25%
Enterprise Fleet Financing LLC	5.560	4/22/2030	1,435,000	1,428,337	0.25%
DT Auto Owner Trust	6.290	8/16/2027	1,424,110	1,426,461	0.25%
Foursight Capital Automobile Receivables Trust	4.490	3/16/2026	1,420,710	1,413,362	0.24%
Hyundai Auto Receivables Trust	5.190	12/15/2025	1,355,000	1,349,493	0.23%
Bank of America Auto Trust	5.830	5/15/2026	1,335,000	1,335,226	0.23%
Dell Equipment Finance Trust	0.530	12/22/2026	1,334,577	1,312,729	0.23%
COLT Mortgage Loan Trust	1.110	10/25/2066	1,623,895	1,304,600	0.23%
GM Financial Consumer Automobile Receivables Trust	5.740	9/16/2026	1,300,000	1,300,441	0.22%
LAD Auto Receivables Trust	6.090	6/15/2026	1,295,000	1,294,647	0.22%
Westlake Automobile Receivables Trust	5.960	10/15/2026	1,285,000	1,284,697	0.22%
Flagship Credit Auto Trust	5.890	7/15/2027	1,275,000	1,274,025	0.22%
DLLST LLC	3.400	1/21/2025	1,240,000	1,227,636	0.21%
BHG Securitization Trust	1.710	2/20/2035	1,273,122	1,225,815	0.21%
CarMax Auto Owner Trust	5.720	11/16/2026	1,220,000	1,221,126	0.21%
Ford Credit Auto Lease Trust	5.190	6/15/2025	1,214,012	1,211,070	0.21%
CSMC Trust	3.573	7/25/2049	1,313,178	1,201,512	0.21%
New Residential Mortgage Loan Trust	1.156	11/27/2056	1,457,835	1,184,843	0.20%
World Omni Auto Receivables Trust	5.180	7/15/2026	1,188,397	1,184,101	0.20%
Ford Credit Auto Owner Trust	5.370	8/15/2025	1,168,308	1,166,242	0.20%
GreatAmerica Leasing Receivables	5.350	2/16/2026	1,175,000	1,165,068	0.20%
First Investors Auto Owner Trust	2.030	1/15/2027	1,193,291	1,164,824	0.20%
Enterprise Fleet Financing LLC	0.480	5/20/2027	1,179,491	1,142,023	0.20%
American Credit Acceptance Receivables Trust	5.450	9/14/2026	1,090,772	1,088,566	0.19%
SCF Equipment Leasing LLC	6.240	7/20/2028	1,086,474	1,085,460	0.19%
Ford Credit Auto Owner Trust	5.140	3/15/2026	1,085,000	1,080,797	0.19%
Westlake Automobile Receivables Trust	5.890	2/16/2027	1,080,000	1,078,933	0.19%
CPS Auto Receivables Trust	5.540	3/16/2026	1,072,696	1,069,712	0.18%
Toyota Lease Owner Trust	5.300	8/20/2025	1,070,000	1,065,165	0.18%
Bravo Residential Funding Trust	1.699	4/25/2060	1,193,064	1,050,438	0.18%

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Mercedes-Benz Auto Receivables Trust	4.510	11/15/2027	1,065,000	1,049,697	0.18%
Dext ABS LLC	5.680	4/15/2024	1,045,096	1,044,001	0.18%
BMW Vehicle Owner Trust	5.720	4/27/2026	1,040,000	1,040,025	0.18%
American Credit Acceptance Receivables Trust	6.000	3/12/2027	1,035,000	1,034,924	0.18%
Santander Drive Auto Receivables Trust	5.360	5/15/2026	1,023,657	1,021,724	0.18%
World Omni Automobile Lease Securitization Trust	5.470	11/17/2025	1,010,000	1,006,516	0.17%
Toyota Auto Receivables Owner Trust	5.280	5/15/2026	995,000	991,013	0.17%
Affirm Asset Securitization Trust	6.610	1/18/2028	975,000	971,560	0.17%
Westlake Automobile Receivables Trust	3.360	8/15/2025	968,989	964,189	0.17%
COLT Mortgage Loan Trust	1.726	11/26/2066	1,169,870	955,246	0.17%
CNH Equipment Trust	5.340	9/15/2026	945,000	940,896	0.16%
Enterprise Fleet Financing LLC	5.510	1/22/2029	945,000	939,321	0.16%
Verus Securitization Trust	1.630	10/25/2066	1,149,905	937,754	0.16%
Nissan Auto Receivables Owner Trust	5.340	2/17/2026	940,000	936,622	0.16%
HPEFS Equipment Trust	5.260	8/20/2029	932,524	929,641	0.16%
SFS Auto Receivables Securitization Trust	5.890	3/22/2027	910,000	910,399	0.16%
Volkswagen Auto Loan Enhanced Trust	5.500	12/21/2026	910,000	907,376	0.16%
DLLAA LLC	5.930	7/20/2026	900,000	900,725	0.16%
Towd Point Mortgage Trust	3.750	3/25/2058	924,935	895,042	0.15%
CarMax Auto Owner Trust	5.230	1/15/2026	897,377	894,678	0.15%
Capital One Prime Auto Receivables Trust	2.710	6/16/2025	899,307	892,190	0.15%
Flagship Credit Auto Trust	3.280	8/15/2025	873,547	870,392	0.15%
Tesla Auto Lease Trust	5.860	8/20/2025	855,000	854,427	0.15%
CarMax Auto Owner Trust	4.750	10/15/2027	865,000	853,374	0.15%
Kubota Credit Owner Trust	5.400	2/17/2026	840,000	836,530	0.14%
GM Financial Consumer Automobile Receivables Trust	5.100	5/18/2026	835,000	830,719	0.14%
Flagship Credit Auto Trust	0.810	7/17/2026	842,956	824,285	0.14%
Capital One Prime Auto Receivables Trust	5.200	5/15/2026	827,334	824,127	0.14%
Drive Auto Receivables Trust	1.020	6/15/2027	829,942	818,512	0.14%
Honda Auto Receivables Owner Trust	5.410	4/15/2026	820,000	817,345	0.14%
Nissan Auto Lease Trust	5.740	8/15/2025	785,000	784,667	0.14%
GM Financial Automobile Leasing Trust	5.160	4/20/2026	785,000	780,029	0.13%
Ally Auto Receivables Trust	5.290	6/16/2025	765,602	764,359	0.13%
World Omni Auto Receivables Trust	2.770	10/15/2025	770,417	763,992	0.13%
Carvana Auto Receivables Trust	3.330	7/10/2025	763,598	761,059	0.13%
HPEFS Equipment Trust	5.430	8/20/2029	760,000	756,395	0.13%
GLS Auto Receivables Issuer Trust	3.550	1/15/2026	753,094	747,110	0.13%
Exeter Automobile Receivables Trust	5.600	8/17/2026	750,000	746,828	0.13%
HPEFS Equipment Trust	3.150	9/20/2029	745,257	739,262	0.13%
First Investors Auto Owner Trust	0.480	3/15/2027	752,516	733,545	0.13%
GM Financial Automobile Leasing Trust	5.440	10/20/2025	725,000	722,787	0.12%
Hyundai Auto Lease Securitization Trust	5.470	9/15/2025	720,000	718,029	0.12%
Credit Acceptance Auto Loan Trust	1.000	5/15/2030	733,382	717,862	0.12%
Dell Equipment Finance Trust	5.840	1/22/2029	700,000	699,804	0.12%

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GLS Auto Receivables Issuer Trust	4.590	5/15/2026	675,387	670,590	0.12%
American Credit Acceptance Receivables Trust	5.890	10/13/2026	671,088	669,054	0.12%
Affirm Asset Securitization Trust	4.550	6/15/2027	656,551	648,195	0.11%
Santander Drive Auto Receivables Trust	6.080	8/17/2026	635,000	634,640	0.11%
AmeriCredit Automobile Receivables Trust	0.680	10/19/2026	650,000	633,367	0.11%
ARI Fleet Lease Trust	0.370	3/15/2030	636,312	631,173	0.11%
Amur Equipment Finance Receivables XI LLC	5.300	6/21/2028	624,726	619,828	0.11%
New York City Tax Lien Trust	2.100	11/10/2034	636,806	614,306	0.11%
Tricon American Homes Trust	2.928	1/17/2036	618,683	610,434	0.11%
Nissan Auto Receivables Owner Trust	4.500	8/15/2025	607,932	604,770	0.10%
Exeter Automobile Receivables Trust	6.110	9/15/2025	595,000	594,726	0.10%
AmeriCredit Automobile Receivables Trust	4.200	12/18/2025	580,366	576,410	0.10%
United Auto Credit Securitization Trust	5.570	7/10/2025	575,723	574,562	0.10%
World Omni Auto Receivables Trust	5.250	11/16/2026	575,000	572,225	0.10%
ARI Fleet Lease Trust	1.800	8/15/2028	569,417	565,550	0.10%
Angel Oak Mortgage Trust	2.531	1/26/2065	613,693	559,846	0.10%
GCAT Trust	1.915	8/25/2066	648,056	554,412	0.10%
CCG Receivables Trust	0.540	3/14/2029	573,189	551,752	0.10%
CPS Auto Receivables Trust	6.130	9/15/2026	543,891	544,841	0.09%
Carvana Auto Receivables Trust	0.490	3/10/2026	546,705	534,246	0.09%
DT Auto Owner Trust	2.880	6/15/2026	535,751	530,841	0.09%
Exeter Automobile Receivables Trust	6.070	12/15/2025	530,000	530,189	0.09%
CPS Auto Receivables Trust	2.880	6/15/2026	533,426	528,024	0.09%
GM Financial Automobile Leasing Trust	5.270	6/20/2025	522,881	521,329	0.09%
BMW Vehicle Lease Trust	5.270	2/25/2025	505,344	503,959	0.09%
Verizon Owner Trust	0.410	4/21/2025	503,020	499,988	0.09%
Exeter Automobile Receivables Trust	6.040	7/15/2026	495,000	494,510	0.09%
Ford Credit Auto Owner Trust	3.440	2/15/2025	483,469	481,161	0.08%
Foursight Capital Automobile Receivables Trust	5.430	10/15/2026	482,796	480,279	0.08%
Chesapeake Funding II LLC	5.533	4/15/2033	473,609	472,353	0.08%
Enterprise Fleet Financing LLC	5.793	6/20/2024	466,248	466,265	0.08%
Ford Credit Auto Owner Trust	4.520	4/15/2025	455,689	454,243	0.08%
Donlen Fleet Lease Funding 2 LLC	0.560	12/11/2034	462,856	453,732	0.08%
Towd Point Mortgage Trust	2.750	6/25/2057	471,381	444,811	0.08%
MFA Trust	1.029	11/25/2064	529,494	437,305	0.08%
Carvana Auto Receivables Trust	6.090	11/10/2026	430,000	430,020	0.07%
Exeter Automobile Receivables Trust	5.610	6/16/2025	429,799	429,426	0.07%
Flagship Credit Auto Trust	0.360	7/15/2027	434,183	425,824	0.07%
Hyundai Auto Lease Securitization Trust	5.200	4/15/2025	426,962	425,626	0.07%
MMAF Equipment Finance LLC	2.010	12/12/2024	418,776	414,924	0.07%
Carvana Auto Receivables Trust	4.420	12/10/2025	415,932	413,904	0.07%
New Residential Mortgage Loan Trust	4.000	8/27/2057	438,470	411,021	0.07%
Dext ABS LLC	1.120	2/15/2028	421,350	406,239	0.07%
CPS Auto Receivables Trust	4.180	4/15/2030	407,789	405,882	0.07%
Enterprise Fleet Financing LLC	4.380	7/20/2029	403,883	396,159	0.07%

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Amur Equipment Finance Receivables IX LLC	0.750	11/20/2026	394,744	386,489	0.07%
COLT Mortgage Loan Trust	1.325	10/26/2065	423,172	371,388	0.06%
FHF Trust	0.830	12/15/2026	384,178	367,547	0.06%
AmeriCredit Automobile Receivables Trust	0.370	8/18/2025	369,228	367,431	0.06%
Marlette Funding Trust	5.180	11/15/2032	368,016	366,435	0.06%
Bravo Residential Funding Trust	0.970	3/25/2060	400,708	361,525	0.06%
Carvana Auto Receivables Trust	0.700	1/10/2028	375,162	354,632	0.06%
SoFi Consumer Loan Program Trust	5.810	5/15/2031	353,426	352,752	0.06%
Ellington Financial Mortgage Trust	0.931	6/25/2066	432,140	344,203	0.06%
Carvana Auto Receivables Trust	0.830	9/11/2028	349,429	342,443	0.06%
BHG Securitization Trust	5.320	10/17/2035	344,973	342,030	0.06%
Santander Drive Auto Receivables Trust	5.810	1/15/2026	333,527	333,320	0.06%
Flagship Credit Auto Trust	4.060	10/15/2025	330,784	329,297	0.06%
Towd Point Mortgage Trust	2.161	1/25/2052	328,638	323,271	0.06%
Atalaya Equipment Leasing Trust	1.230	5/15/2026	303,534	298,706	0.05%
Exeter Automobile Receivables Trust	5.290	1/15/2025	297,802	297,694	0.05%
Bravo Residential Funding Trust	0.941	2/25/2049	341,213	293,042	0.05%
BWAY Mortgage Trust	2.809	3/10/2033	300,026	287,963	0.05%
GM Financial Automobile Leasing Trust	2.930	10/21/2024	279,521	278,294	0.05%
MFA Trust	1.014	1/26/2065	303,137	273,685	0.05%
Exeter Automobile Receivables Trust	5.730	11/17/2025	249,991	249,829	0.04%
Starwood Mortgage Residential Trust	0.943	5/25/2065	276,966	243,344	0.04%
Chesapeake Funding II LLC	0.870	8/15/2032	238,684	237,719	0.04%
Verus Securitization Trust	2.692	11/25/2059	227,279	217,800	0.04%
SCF Equipment Leasing LLC	2.060	2/22/2028	210,233	209,181	0.04%
Bunker Hill Loan Depository Trust	2.724	11/25/2059	211,292	202,523	0.03%
CCG Receivables Trust	0.300	6/14/2027	200,204	196,240	0.03%
BMW Vehicle Owner Trust	2.520	12/26/2024	184,657	183,698	0.03%
Towd Point Mortgage Trust	5.118	2/25/2057	176,888	177,276	0.03%
Tesla Auto Lease Trust	0.360	9/22/2025	169,146	168,425	0.03%
Enterprise Fleet Funding LLC	0.440	12/21/2026	168,108	165,338	0.03%
CFMT LLC	3.169	7/25/2054	170,218	163,675	0.03%
Santander Retail Auto Lease Trust	0.970	3/20/2025	150,872	150,177	0.03%
Marlette Funding Trust	4.250	8/15/2032	149,614	148,823	0.03%
Carvana Auto Receivables Trust	0.350	6/12/2028	143,002	141,216	0.02%
CarMax Auto Owner Trust	2.810	5/15/2025	140,075	139,517	0.02%
Flagship Credit Auto Trust	0.370	12/15/2026	139,594	138,935	0.02%
Verus Securitization Trust	2.642	11/25/2059	145,216	138,339	0.02%
FCI Funding LLC	1.130	4/15/2033	148,673	136,183	0.02%
Tricolor Auto Securitization Trust	3.300	2/18/2025	129,983	129,457	0.02%
COLT Mortgage Loan Trust	1.506	4/27/2065	105,278	97,941	0.02%
GLS Auto Receivables Issuer Trust	0.840	7/15/2025	97,207	97,078	0.02%
HPEFS Equipment Trust	1.020	5/21/2029	92,530	92,292	0.02%
Marlette Funding Trust	1.360	4/15/2032	86,837	86,672	0.01%
Residential Mortgage Loan Trust	2.376	1/26/2060	80,653	76,332	0.01%

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American Credit Acceptance Receivables Trust	4.120	2/13/2026	66,926	66,815	0.01%
GreatAmerica Leasing Receivables Funding LLC	0.380	3/15/2024	65,617	65,519	0.01%
DT Auto Owner Trust	0.560	9/15/2025	55,956	55,838	0.01%
Ellington Financial Mortgage Trust	2.739	11/25/2059	59,422	54,845	0.01%
Ford Credit Auto Lease Trust	2.780	10/15/2024	50,050	49,986	0.01%
Foursight Capital Automobile Receivables Trust	1.150	9/15/2025	48,372	48,196	0.01%
SoFi Consumer Loan Program Trust	0.490	9/25/2030	42,353	41,906	0.01%
CIG Auto Receivables Trust	0.690	4/14/2025	36,231	36,162	0.01%
CPS Auto Receivables Trust	2.900	12/15/2025	35,207	35,151	0.01%
OBX Trust	6.079	6/25/2057	36,449	34,587	0.01%
Starwood Mortgage Residential Trust	2.275	2/25/2050	35,413	32,755	0.01%
CPS Auto Receivables Trust	0.980	4/16/2029	30,637	30,579	0.01%
DLLST LLC	2.790	1/22/2024	28,482	28,434	0.00%
Santander Drive Auto Receivables Trust	3.980	1/15/2025	7,267	7,263	0.00%
Carvana Auto Receivables Trust	0.320	3/10/2028	4,048	4,041	0.00%
BASE CURRENCY					
US DOLLAR			309,592	309,592	0.05%
CORPORATE BONDS					
National Bank of Canada	5.825	8/6/2024	3,725,000	3,713,909	0.64%
Bank of Nova Scotia	5.716	7/31/2024	3,675,000	3,668,674	0.63%
Athene Global Funding	5.895	8/19/2024	3,500,000	3,453,807	0.60%
Athene Global Funding	6.035	5/24/2024	2,620,000	2,600,891	0.45%
Deutsche Bank AG	5.836	11/8/2023	2,525,000	2,524,587	0.44%
Haleon U.S. Capital LLC	3.024	3/24/2024	2,540,000	2,498,064	0.43%
Principal Life Global Funding II	5.715	8/23/2024	2,500,000	2,496,133	0.43%
Royalty Pharma plc	0.750	9/2/2023	2,250,000	2,250,000	0.39%
Manufacturers & Traders Trust Co.	4.650	1/27/2026	2,310,000	2,210,285	0.38%
UBS AG	5.785	8/9/2024	2,200,000	2,195,894	0.38%
Sumitomo Mitsui Trust Bank Ltd.	5.655	9/16/2024	2,200,000	2,193,994	0.38%
Toronto-Dominion Bank	5.552	9/10/2024	2,200,000	2,193,898	0.38%
Credit Agricole SA	5.589	7/5/2026	2,190,000	2,189,504	0.38%
Enbridge, Inc.	5.965	2/16/2024	2,100,000	2,101,548	0.36%
ONEOK, Inc.	5.550	11/1/2026	2,050,000	2,050,531	0.35%
American Express Co.	3.375	5/3/2024	2,050,000	2,017,992	0.35%
Bank of America NA	5.650	8/18/2025	2,000,000	2,007,995	0.35%
Toyota Motor Credit Corp.	5.611	1/11/2024	2,000,000	2,000,223	0.35%
JPMorgan Chase & Co.	5.870	6/1/2025	2,000,000	1,993,960	0.34%
Five Corners Funding Trust	4.419	11/15/2023	2,000,000	1,991,962	0.34%
KeyBank NA	5.602	1/3/2024	2,000,000	1,988,869	0.34%
Royal Bank of Canada	5.609	1/19/2024	1,925,000	1,923,898	0.33%
Fifth Third Bank NA	5.852	10/27/2025	1,880,000	1,852,435	0.32%
Manufacturers & Traders Trust Co.	5.400	11/21/2025	1,850,000	1,806,434	0.31%
Charles Schwab Corp.	5.875	8/24/2026	1,750,000	1,760,282	0.30%
Wells Fargo Bank NA	5.550	8/1/2025	1,750,000	1,752,801	0.30%
ANZ New Zealand International Ltd.	5.935	2/18/2025	1,750,000	1,747,574	0.30%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Goldman Sachs Group, Inc.	5.798	8/10/2026	1,750,000	1,744,768	0.30%
Ovintiv, Inc.	5.650	5/15/2025	1,750,000	1,744,721	0.30%
Sempra	5.400	8/1/2026	1,700,000	1,702,702	0.29%
Bank of America Corp.	5.996	2/4/2025	1,700,000	1,698,553	0.29%
Constellation Brands, Inc.	3.600	5/9/2024	1,725,000	1,698,478	0.29%
Williams Cos., Inc.	5.400	3/2/2026	1,700,000	1,697,187	0.29%
Cargill, Inc.	3.500	4/22/2025	1,700,000	1,651,073	0.29%
JDE Peet's NV	0.800	9/24/2024	1,750,000	1,649,298	0.28%
Brighthouse Financial Global Funding	6.050	4/12/2024	1,625,000	1,613,820	0.28%
Cooperatieve Rabobank UA	5.590	1/12/2024	1,550,000	1,549,746	0.27%
MassMutual Global Funding II	5.650	4/12/2024	1,550,000	1,549,640	0.27%
GE HealthCare Technologies, Inc.	5.550	11/15/2024	1,550,000	1,545,554	0.27%
CommonSpirit Health	2.760	10/1/2024	1,580,000	1,530,772	0.26%
Equitable Financial Life Global Funding	5.500	12/2/2025	1,540,000	1,525,058	0.26%
Bank of America Corp.	6.017	4/22/2025	1,525,000	1,523,805	0.26%
Protective Life Global Funding	5.366	1/6/2026	1,525,000	1,518,085	0.26%
Mississippi Power Co.	5.554	6/28/2024	1,520,000	1,512,702	0.26%
PNC Financial Services Group, Inc.	5.671	10/28/2025	1,510,000	1,503,512	0.26%
State Street Corp.	5.751	11/4/2026	1,500,000	1,502,835	0.26%
Morgan Stanley Bank NA	5.479	7/16/2025	1,500,000	1,501,309	0.26%
Goldman Sachs Group, Inc.	5.702	9/10/2024	1,500,000	1,498,253	0.26%
General Motors Financial Co., Inc.	5.917	10/15/2024	1,500,000	1,495,292	0.26%
Macquarie Group Ltd.	6.005	10/14/2025	1,500,000	1,490,184	0.26%
Brighthouse Financial Global Funding	1.200	12/15/2023	1,500,000	1,479,677	0.26%
NextEra Energy Capital Holdings, Inc.	4.255	9/1/2024	1,500,000	1,476,110	0.25%
Royal Bank of Canada	5.617	10/7/2024	1,475,000	1,469,278	0.25%
Truist Financial Corp.	5.601	6/9/2025	1,500,000	1,462,485	0.25%
HSBC Holdings PLC	5.915	11/22/2024	1,425,000	1,424,080	0.25%
Jackson Financial, Inc.	1.125	11/22/2023	1,425,000	1,410,341	0.24%
Goldman Sachs Group, Inc.	1.217	12/6/2023	1,425,000	1,408,010	0.24%
National Australia Bank Ltd.	5.670	1/12/2025	1,400,000	1,396,911	0.24%
Citigroup, Inc.	6.014	1/25/2026	1,400,000	1,395,901	0.24%
UBS AG	5.762	1/13/2025	1,400,000	1,395,808	0.24%
UnitedHealth Group, Inc.	5.150	10/15/2025	1,395,000	1,393,842	0.24%
Occidental Petroleum Corp.	5.875	9/1/2025	1,400,000	1,392,631	0.24%
Pacific Gas & Electric Co.	3.250	2/16/2024	1,400,000	1,382,280	0.24%
Banco Santander SA	3.892	5/24/2024	1,400,000	1,378,235	0.24%
Bank of Nova Scotia	2.440	3/11/2024	1,400,000	1,375,547	0.24%
Eversource Energy	4.200	6/27/2024	1,350,000	1,330,760	0.23%
Morgan Stanley	3.620	4/17/2025	1,350,000	1,329,248	0.23%
DNB Bank ASA	2.968	3/28/2025	1,350,000	1,326,824	0.23%
JPMorgan Chase & Co.	3.845	6/14/2025	1,350,000	1,325,588	0.23%
New York Life Global Funding	3.150	6/6/2024	1,350,000	1,323,298	0.23%
Protective Life Global Funding	3.218	3/28/2025	1,375,000	1,320,798	0.23%
Societe Generale SA	4.351	6/13/2025	1,350,000	1,314,573	0.23%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
PNC Financial Services Group, Inc.	3.900	4/29/2024	1,325,000	1,305,442	0.23%
HSBC Holdings Plc	7.336	11/3/2026	1,250,000	1,286,332	0.22%
NatWest Markets PLC	5.865	8/12/2024	1,290,000	1,285,297	0.22%
American Express Co.	3.950	8/1/2025	1,300,000	1,261,290	0.22%
Pacific Life Global Funding II	5.500	8/28/2026	1,250,000	1,254,153	0.22%
American Electric Power Co., Inc.	5.699	8/15/2025	1,250,000	1,250,391	0.22%
Goldman Sachs Group, Inc.	5.700	11/1/2024	1,250,000	1,246,981	0.22%
Truist Financial Corp.	5.900	10/28/2026	1,250,000	1,246,316	0.22%
Commonwealth Bank of Australia	5.079	1/10/2025	1,250,000	1,245,857	0.22%
Bank of America Corp.	0.810	10/24/2024	1,250,000	1,240,296	0.21%
Morgan Stanley Bank NA	4.754	4/21/2026	1,250,000	1,233,037	0.21%
American Express Co.	4.990	5/1/2026	1,250,000	1,231,895	0.21%
Standard Chartered plc	6.170	1/9/2027	1,225,000	1,228,370	0.21%
Huntington National Bank	5.699	11/18/2025	1,250,000	1,225,836	0.21%
KeyBank NA	5.535	6/14/2024	1,250,000	1,225,665	0.21%
Banque Federative du Credit Mutuel SA	4.935	1/26/2026	1,250,000	1,225,078	0.21%
Mercedes-Benz Finance North America LLC	5.500	11/27/2024	1,225,000	1,223,002	0.21%
Public Storage Operating Co.	5.786	4/23/2024	1,220,000	1,219,629	0.21%
Philip Morris International, Inc.	5.125	11/15/2024	1,225,000	1,218,673	0.21%
Linde, Inc.	4.800	12/5/2024	1,225,000	1,218,488	0.21%
National Australia Bank Ltd.	4.966	1/12/2026	1,225,000	1,217,759	0.21%
Metropolitan Life Global Funding I	5.000	1/6/2026	1,225,000	1,215,153	0.21%
CVS Health Corp.	5.000	2/20/2026	1,225,000	1,215,073	0.21%
Morgan Stanley	5.050	1/28/2027	1,225,000	1,211,912	0.21%
Jackson National Life Global Funding	5.500	1/9/2026	1,225,000	1,201,911	0.21%
Macquarie Group Ltd.	6.207	11/22/2024	1,200,000	1,199,850	0.21%
Huntington National Bank	4.008	5/16/2025	1,175,000	1,145,800	0.20%
Mondelez International, Inc.	2.125	3/17/2024	1,155,000	1,132,435	0.20%
Analog Devices, Inc.	5.510	10/1/2024	1,120,000	1,119,397	0.19%
Caterpillar Financial Services Corp.	5.480	9/13/2024	1,100,000	1,099,110	0.19%
Pfizer Investment Enterprises Pte. Ltd.	4.650	5/19/2025	1,050,000	1,038,556	0.18%
Comcast Corp.	5.250	11/7/2025	1,020,000	1,021,105	0.18%
Bank of America Corp.	3.841	4/25/2025	1,025,000	1,010,175	0.17%
HSBC USA, Inc.	3.750	5/24/2024	1,025,000	1,008,491	0.17%
National Securities Clearing Corp.	5.150	5/30/2025	1,000,000	997,324	0.17%
Southern Co.	5.150	10/6/2025	1,000,000	994,476	0.17%
Bank of New York Mellon	5.224	11/21/2025	1,000,000	994,107	0.17%
Penske Truck Leasing Co. LP/PTL Finance Corp.	5.750	5/24/2026	1,000,000	992,987	0.17%
Citizens Bank NA	4.119	5/23/2025	1,025,000	989,333	0.17%
Toronto-Dominion Bank	2.350	3/8/2024	1,000,000	982,893	0.17%
NextEra Energy Capital Holdings, Inc.	5.749	9/1/2025	980,000	981,692	0.17%
Banque Federative du Credit Mutuel SA	4.524	7/13/2025	1,000,000	976,639	0.17%
Barclays PLC	7.325	11/2/2026	950,000	971,340	0.17%
Capital One Financial Corp.	4.985	7/24/2026	975,000	952,819	0.16%
Royal Bank of Canada	5.660	10/25/2024	950,000	950,075	0.16%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Litton Industries, Inc.	7.750	3/15/2026	900,000	935,118	0.16%
Societe Generale SA	6.447	1/12/2027	925,000	929,262	0.16%
Enterprise Products Operating LLC	5.050	1/10/2026	925,000	920,315	0.16%
Toronto-Dominion Bank	5.103	1/9/2026	925,000	917,185	0.16%
Bank of America Corp.	5.080	1/20/2027	925,000	912,721	0.16%
Intel Corp.	4.875	2/10/2026	885,000	880,302	0.15%
Banque Federative du Credit Mutuel SA	5.896	7/13/2026	875,000	877,598	0.15%
Hewlett Packard Enterprise Co.	5.900	10/1/2024	875,000	876,304	0.15%
Daimler Truck Finance North America LLC	5.600	8/8/2025	875,000	873,376	0.15%
Royal Bank of Canada	5.200	7/20/2026	875,000	871,468	0.15%
Standard Chartered plc	7.776	11/16/2025	850,000	869,167	0.15%
JPMorgan Chase & Co.	5.546	12/15/2025	850,000	846,955	0.15%
Sprint LLC	7.125	6/15/2024	800,000	806,330	0.14%
AutoZone, Inc.	5.050	7/15/2026	800,000	794,020	0.14%
Danske Bank AS	6.466	1/9/2026	750,000	750,299	0.13%
Bank of New York Mellon Corp.	5.588	4/26/2024	750,000	748,878	0.13%
Morgan Stanley	5.953	1/24/2025	750,000	748,689	0.13%
Credit Suisse AG	4.750	8/9/2024	750,000	739,569	0.13%
Diageo Capital Plc	5.200	10/24/2025	730,000	730,134	0.13%
Citizens Bank NA	6.064	10/24/2025	750,000	726,032	0.13%
Corebridge Global Funding	5.750	7/2/2026	725,000	721,560	0.12%
Corebridge Financial, Inc.	3.500	4/4/2025	705,000	677,375	0.12%
Pacific Life Global Funding II	0.500	9/23/2023	650,000	647,911	0.11%
Principal Life Global Funding II	5.740	4/12/2024	645,000	645,006	0.11%
Carlisle Cos., Inc.	0.550	9/1/2023	645,000	645,000	0.11%
Nutrien Ltd.	5.950	11/7/2025	580,000	583,528	0.10%
Daimler Truck Finance North America LLC	5.150	1/16/2026	565,000	560,687	0.10%
Elevance Health, Inc.	5.350	10/15/2025	545,000	544,205	0.09%
NextEra Energy Capital Holdings, Inc.	6.051	3/1/2025	525,000	526,989	0.09%
Pennsylvania Electric Co.	5.150	3/30/2026	500,000	491,813	0.08%
NTT Finance Corp.	4.142	7/26/2024	455,000	448,604	0.08%
Bank of New York Mellon	5.148	5/22/2026	430,000	427,340	0.07%
Energy Transfer LP	4.250	4/1/2024	350,000	346,294	0.06%
Oracle Corp.	5.800	11/10/2025	275,000	277,610	0.05%
Pioneer Natural Resources Co.	5.100	3/29/2026	255,000	252,997	0.04%
Columbia Pipelines Holding Co. LLC	6.055	8/15/2026	245,000	247,447	0.04%
REPURCHASE AGREEMENTS					
FIXED, Inc. CLEARING CORP.REPO		9/1/2023	73,621	73,621	0.01%
SHORT-TERM INVESTMENTS					
U.S. Treasury Bills		12/19/2023	11,850,000	11,659,302	2.01%
U.S. Treasury Bills		11/14/2023	4,000,000	3,956,628	0.68%
Australia & New Zealand Banking Group Ltd.		4/22/2024	3,100,000	2,988,742	0.52%
U.S. Treasury Bills		11/21/2023	2,000,000	1,976,233	0.34%
U.S. Treasury Bills		10/5/2023	1,000,000	995,061	0.17%
HSBC USA, Inc.		1/5/2024	1,000,000	980,100	0.17%

Full Portfolio Holdings* as of August 31, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Societe Generale SA		1/18/2024	1,000,000	978,596	0.17%
AT&T, Inc.		3/19/2024	1,000,000	967,896	0.17%
BPCE SA		11/15/2023	800,000	790,689	0.14%
U.S. GOVERNMENT AGENCIES					
Federal Home Loan Bank	5.000	11/9/2023	5,960,000	5,950,381	1.03%
Federal Home Loan Bank	5.550	7/19/2024	5,000,000	4,984,609	0.86%
Federal Home Loan Bank	5.460	7/19/2024	5,000,000	4,982,824	0.86%
Federal Home Loan Bank	4.750	3/8/2024	5,000,000	4,982,700	0.86%
Federal Home Loan Bank	5.000	1/10/2024	3,000,000	2,993,122	0.52%
Federal National Mortgage Association	3.056	6/25/2024	2,458,169	2,402,075	0.41%
Federal Home Loan Bank	4.875	6/14/2024	1,500,000	1,493,854	0.26%
Federal Home Loan Mortgage Corp.	3.527	10/25/2023	1,475,145	1,468,998	0.25%
Federal National Mortgage Association	3.500	11/1/2034	1,130,072	1,100,661	0.19%
Government National Mortgage Association	3.500	1/20/2052	1,057,995	1,017,617	0.18%
Federal Home Loan Mortgage Corp.	1.000	5/15/2041	720,680	649,941	0.11%
Federal Home Loan Mortgage Corp.	3.500	5/15/2026	559,357	546,720	0.09%
Federal Home Loan Bank	4.875	11/7/2023	540,000	539,027	0.09%
Federal National Mortgage Association	1.750	9/25/2041	443,489	408,078	0.07%
Federal Home Loan Mortgage Corp.	3.500	11/15/2025	407,796	398,582	0.07%
Government National Mortgage Association	2.500	9/20/2046	385,025	353,681	0.06%
Federal Home Loan Mortgage Corp.	1.750	4/15/2027	327,142	313,957	0.05%
Federal Home Loan Mortgage Corp.	3.000	5/15/2043	67,854	66,293	0.01%
Federal Home Loan Mortgage Corp.	3.500	11/15/2042	51,601	51,037	0.01%
Government National Mortgage Association	1.700	10/20/2045	42,085	41,839	0.01%
U.S. GOVERNMENT SECURITIES					
U.S. Treasury Notes	2.000	4/30/2024	51,250,000	50,108,887	8.66%
U.S. Treasury Notes	2.500	1/31/2024	15,000,000	14,820,117	2.56%
U.S. Treasury Notes	2.375	2/29/2024	13,050,000	12,854,760	2.22%
U.S. Treasury Notes	0.125	12/15/2023	10,325,000	10,171,738	1.76%
U.S. Treasury Notes	0.750	11/15/2024	10,000,000	9,478,125	1.64%
TOTAL INVESTMENTS				576,273,336	99.55%
OTHER ASSETS LESS LIABILITIES				2,613,593	0.45%
TOTAL NET ASSETS				578,886,929	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.

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