

Full Portfolio Holdings* as of May 31, 2022

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
BASE CURRENCY					
US DOLLAR			80,974,488	80,974,488	0.54%
COMMON STOCKS					
Johnson & Johnson			1,451,174	260,529,268	1.75%
ConocoPhillips			1,998,238	224,522,022	1.51%
JP Morgan Chase & Co.			1,590,647	210,331,253	1.41%
MetLife, Inc.			3,100,603	208,949,636	1.40%
Pfizer, Inc.			3,718,003	197,202,879	1.32%
Morgan Stanley			2,181,037	187,874,527	1.26%
Merck & Co., Inc.			1,951,575	179,603,447	1.20%
Mondelez International, Inc.			2,738,008	174,027,789	1.17%
Medtronic plc			1,727,622	173,021,343	1.16%
Philip Morris International, Inc.			1,600,087	170,009,244	1.14%
Cisco Systems, Inc.			3,756,016	169,208,521	1.13%
Chubb Ltd.			781,899	165,207,440	1.11%
Home Depot, Inc.			516,349	156,324,660	1.05%
Procter & Gamble Co.			992,366	146,751,084	0.98%
Comcast Corp.			3,171,986	140,455,540	0.94%
Exelon Corp.			2,816,137	138,413,134	0.93%
Pioneer Natural Resources Co.			480,609	133,580,466	0.90%
LyondellBasell Industries N.V.			1,131,905	129,320,146	0.87%
Crown Castle International Corp.			660,588	125,280,514	0.84%
General Dynamics Corp.			556,057	125,062,780	0.84%
Progressive Corp.			1,029,850	122,943,493	0.82%
CVS Health Corp.			1,262,793	122,175,223	0.82%
Analog Devices, Inc.			720,299	121,298,352	0.81%
Sempra Energy			717,015	117,490,078	0.79%
Dominion Energy, Inc.			1,376,040	115,890,089	0.78%
Eaton Corp. plc			821,160	113,812,776	0.76%
TC Energy Corp.			1,878,198	108,710,816	0.73%
Johnson Controls International plc			1,956,143	106,629,355	0.72%
Duke Energy Corp.			947,420	106,603,698	0.71%
American Electric Power Co., Inc.			1,018,661	103,933,982	0.70%
BlackRock, Inc.			154,200	103,172,136	0.69%
Truist Financial Corp.			2,068,786	102,901,416	0.69%
Texas Instruments, Inc.			578,015	102,169,931	0.69%
Corning, Inc.			2,804,542	100,458,694	0.67%
Unilever plc			2,044,102	98,791,450	0.66%
Gaming and Leisure Properties, Inc.			2,085,528	97,644,421	0.65%
Raytheon Technologies Corp.			1,022,508	97,260,961	0.65%
L3Harris Technologies, Inc.			392,857	94,639,251	0.63%
PPG Industries, Inc.			745,158	94,255,035	0.63%
TJX Cos., Inc.			1,454,594	92,468,541	0.62%

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PNC Financial Services Group, Inc.			518,250	90,906,233	0.61%
Ares Management Corp.			1,272,620	90,572,365	0.61%
Honeywell International, Inc.			460,632	89,187,568	0.60%
AstraZeneca plc			1,323,835	88,008,551	0.59%
Hubbell, Inc.			457,421	86,845,951	0.58%
Royal Bank of Canada			796,183	83,196,827	0.56%
Canadian National Railway Co.			710,736	80,814,367	0.54%
NXP Semiconductors N.V.			417,258	79,178,878	0.53%
PepsiCo., Inc.			469,049	78,682,970	0.53%
Kimberly-Clark Corp.			581,738	77,382,789	0.52%
M&T Bank Corp.			427,976	77,022,841	0.52%
Darden Restaurants, Inc.			604,698	75,587,250	0.51%
Verizon Communications, Inc.			1,353,588	69,425,529	0.47%
Archer-Daniels-Midland Co.			763,682	69,357,599	0.47%
Kellogg Co.			978,942	68,271,415	0.46%
Broadcom, Inc.			104,364	60,544,687	0.41%
Eli Lilly & Co.			162,171	50,830,878	0.34%
Sysco Corp.			562,874	47,382,733	0.32%
Phillips 66			464,918	46,868,384	0.31%
Koninklijke Philips N.V.			1,685,879	43,714,842	0.29%
Caterpillar, Inc.			199,531	43,068,766	0.29%
DTE Energy Co.			290,855	38,599,367	0.26%
Starbucks Corp.			486,177	38,164,895	0.26%
Rio Tinto plc			483,735	35,525,498	0.24%
Welltower, Inc.			397,624	35,424,322	0.24%
Nestle S.A.			254,522	31,041,503	0.21%
Coterra Energy, Inc.			768,906	26,396,543	0.18%
Frontier Communications Parent, Inc.			70,071	1,816,941	0.01%
Foresight Energy LLC			3,816	66,780	0.00%
CONVERTIBLE BONDS					
Pioneer Natural Resources Co.	0.250	5/15/2025	800,000	2,160,000	0.01%
Western Digital Corp.	1.500	2/1/2024	2,226,000	2,148,090	0.01%
NuVasive, Inc.	0.375	3/15/2025	2,200,000	2,044,625	0.01%
Insulet Corp.	0.375	9/1/2026	1,379,000	1,569,625	0.01%
JetBlue Airways Corp.	0.500	4/1/2026	1,499,000	1,184,210	0.01%
Shake Shack, Inc.	0.000	3/1/2028	1,600,000	1,102,400	0.01%
Middleby Corp.	1.000	9/1/2025	808,000	1,032,902	0.01%
Block, Inc.	0.125	3/1/2025	650,000	695,906	0.00%
Ford Motor Co.	0.000	3/15/2026	650,000	677,300	0.00%
CORPORATE BONDS					
AT&T, Inc.	2.550	12/1/2033	49,013,000	41,727,484	0.28%
HSBC Holdings plc	4.860	6/9/2028	38,195,000	38,195,000	0.26%
Citigroup, Inc.	1.122	1/28/2027	38,630,000	34,753,403	0.23%
Citigroup, Inc.	4.658	5/24/2028	33,190,000	33,717,057	0.23%
Wells Fargo & Co.	3.350	3/2/2033	35,785,000	33,036,930	0.22%

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Bank of America Corp.	2.972	2/4/2033	35,110,000	31,147,472	0.21%
BAT Capital Corp.	2.259	3/25/2028	35,610,000	30,797,323	0.21%
Goldman Sachs Group, Inc.	3.272	9/29/2025	28,540,000	28,252,809	0.19%
Goldman Sachs Group, Inc.	1.093	12/9/2026	30,010,000	27,157,237	0.18%
Capital One Financial Corp.	3.650	5/11/2027	27,550,000	26,832,921	0.18%
Magallanes, Inc.	5.141	3/15/2052	28,655,000	25,685,940	0.17%
Bank of America Corp.	2.496	2/13/2031	28,505,000	24,966,465	0.17%
Citigroup, Inc.	3.352	4/24/2025	24,410,000	24,231,302	0.16%
Centene Corp.	2.450	7/15/2028	26,280,000	23,598,126	0.16%
International Flavors & Fragrances, Inc.	1.832	10/15/2027	26,575,000	23,434,772	0.16%
Crown Castle International Corp.	2.900	3/15/2027	24,765,000	23,360,457	0.16%
Teledyne Technologies, Inc.	0.950	4/1/2024	24,370,000	23,303,561	0.16%
Global Payments, Inc.	1.200	3/1/2026	25,405,000	22,927,308	0.15%
Conagra Brands, Inc.	4.600	11/1/2025	22,425,000	22,878,313	0.15%
Bank of Nova Scotia	1.950	2/2/2027	24,670,000	22,619,893	0.15%
Entegris Escrow Corp.	4.750	4/15/2029	23,785,000	22,610,972	0.15%
Pacific Gas and Electric Co.	1.367	3/10/2023	22,815,000	22,291,850	0.15%
Equitable Holdings, Inc.	4.350	4/20/2028	21,555,000	21,589,699	0.14%
Marvell Technology, Inc.	1.650	4/15/2026	23,675,000	21,518,627	0.14%
Baxter International, Inc.	2.539	2/1/2032	24,755,000	21,390,071	0.14%
Deutsche Bank AG	2.311	11/16/2027	22,845,000	20,238,225	0.14%
JP Morgan Chase & Co.	1.470	9/22/2027	22,080,000	19,894,131	0.13%
Broadcom, Inc.	3.137	11/15/2035	24,324,000	19,650,759	0.13%
Anglo American Capital plc	3.875	3/16/2029	20,570,000	19,562,236	0.13%
Enbridge, Inc.	2.500	8/1/2033	23,150,000	19,411,078	0.13%
Morgan Stanley	0.985	12/10/2026	21,340,000	19,210,870	0.13%
Eversource Energy	3.375	3/1/2032	20,830,000	19,118,978	0.13%
FMG Resources Pty Ltd.	5.875	4/15/2030	19,260,000	18,835,317	0.13%
HSBC Holdings plc	4.762	3/29/2033	19,555,000	18,759,569	0.13%
Brighthouse Financial, Inc.	5.625	5/15/2030	18,122,000	18,686,755	0.13%
Otis Worldwide Corp.	2.293	4/5/2027	20,135,000	18,624,811	0.12%
Wells Fargo & Co.	2.406	10/30/2025	19,030,000	18,441,708	0.12%
Microsoft Corp.	2.921	3/17/2052	22,115,000	18,343,853	0.12%
Citigroup, Inc.	4.910	5/24/2033	17,805,000	18,318,674	0.12%
AT&T, Inc.	1.700	3/25/2026	19,395,000	18,077,062	0.12%
BNP Paribas S.A.	1.904	9/30/2028	20,555,000	17,890,045	0.12%
JP Morgan Chase & Co.	4.323	4/26/2028	17,650,000	17,784,754	0.12%
Evergy, Inc.	2.900	9/15/2029	19,611,000	17,714,862	0.12%
Microchip Technology, Inc.	2.670	9/1/2023	17,755,000	17,635,033	0.12%
General Motors Financial Co., Inc.	1.500	6/10/2026	19,670,000	17,619,325	0.12%
Cargill, Inc.	2.125	11/10/2031	20,370,000	17,564,715	0.12%
American Tower Corp.	1.600	4/15/2026	19,070,000	17,399,604	0.12%
Wells Fargo & Co.	3.526	3/24/2028	17,845,000	17,356,609	0.12%
Deutsche Bank AG	0.898	5/28/2024	18,135,000	17,198,887	0.12%
Georgia Power Co.	4.700	5/15/2032	16,725,000	17,142,460	0.11%

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Anglo American Capital plc	5.625	4/1/2030	16,215,000	16,966,379	0.11%
Qatar Energy	1.375	9/12/2026	18,415,000	16,964,819	0.11%
HSBC Holdings plc	2.804	5/24/2032	19,660,000	16,741,866	0.11%
Morgan Stanley	4.457	4/22/2039	16,825,000	16,470,219	0.11%
Southern Co.	3.700	4/30/2030	17,255,000	16,422,534	0.11%
Pernod Ricard International Finance LLC	1.250	4/1/2028	18,810,000	16,211,268	0.11%
San Diego Gas & Electric Co.	3.000	3/15/2032	17,510,000	16,062,727	0.11%
Cigna Corp.	4.125	11/15/2025	15,680,000	15,952,612	0.11%
JP Morgan Chase & Co.	2.545	11/8/2032	18,465,000	15,937,765	0.11%
UnitedHealth Group, Inc.	5.800	3/15/2036	13,530,000	15,730,657	0.11%
Goldman Sachs Group, Inc.	2.383	7/21/2032	18,610,000	15,656,907	0.10%
Apple, Inc.	2.650	2/8/2051	20,110,000	15,636,552	0.10%
Teledyne Technologies, Inc.	2.750	4/1/2031	17,800,000	15,448,564	0.10%
Amazon.com, Inc.	3.450	4/13/2029	15,515,000	15,425,249	0.10%
BPCE S.A.	1.000	1/20/2026	17,135,000	15,411,976	0.10%
Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide, Inc.	4.700	2/1/2036	15,055,000	15,162,137	0.10%
Marathon Petroleum Corp.	4.700	5/1/2025	14,745,000	15,130,650	0.10%
Equitable Financial Life Global Funding	1.700	11/12/2026	16,470,000	15,007,864	0.10%
NTT Finance Corp.	1.162	4/3/2026	16,425,000	14,917,573	0.10%
AbbVie, Inc.	2.950	11/21/2026	15,320,000	14,906,158	0.10%
JP Morgan Chase & Co.	2.301	10/15/2025	15,385,000	14,879,840	0.10%
Microchip Technology, Inc.	0.972	2/15/2024	15,455,000	14,806,351	0.10%
Morgan Stanley	2.239	7/21/2032	17,460,000	14,782,750	0.10%
Sealed Air Corp.	1.573	10/15/2026	16,225,000	14,526,389	0.10%
TD SYNEX Corp.	1.750	8/9/2026	16,155,000	14,432,620	0.10%
NXP B.V. / NXP Funding LLC	4.875	3/1/2024	14,163,000	14,412,781	0.10%
Dte Electric Co.	3.000	3/1/2032	15,420,000	14,369,894	0.10%
CVS Health Corp.	4.780	3/25/2038	14,295,000	14,297,973	0.10%
JPMorgan Chase & Co.	1.561	12/10/2025	15,000,000	14,233,498	0.10%
Oracle Corp.	3.600	4/1/2040	18,317,000	14,201,685	0.10%
JP Morgan Chase & Co.	3.964	11/15/2048	15,520,000	14,103,913	0.09%
Hyundai Capital America	2.100	9/15/2028	16,350,000	14,068,403	0.09%
Goldman Sachs Group, Inc.	4.017	10/31/2038	14,867,000	13,982,711	0.09%
Enel Finance International N.V.	1.875	7/12/2028	15,985,000	13,967,236	0.09%
VZ Secured Financing B.V.	5.000	1/15/2032	15,400,000	13,932,188	0.09%
Anthem, Inc.	3.650	12/1/2027	14,000,000	13,903,118	0.09%
Metropolitan Life Global Funding I	2.400	1/11/2032	16,000,000	13,893,195	0.09%
Bristol-Myers Squibb Co.	3.550	3/15/2042	15,365,000	13,882,425	0.09%
Societe Generale S.A.	1.792	6/9/2027	15,570,000	13,827,920	0.09%
New York Life Global Funding	3.000	1/10/2028	14,205,000	13,725,751	0.09%
AT&T, Inc.	3.650	9/15/2059	17,067,000	13,678,043	0.09%
JP Morgan Chase & Co.	3.328	4/22/2052	16,765,000	13,553,431	0.09%
Brixmor Operating Partnership L.P.	4.125	5/15/2029	14,080,000	13,547,965	0.09%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	2.450	10/29/2026	15,095,000	13,523,759	0.09%

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BNP Paribas S.A.	4.625	1/12/2027	15,000,000	13,490,622	0.09%
JPMorgan Chase & Co	2.947	2/24/2028	14,155,000	13,458,030	0.09%
Bank of America Corp.	2.482	9/21/2036	16,525,000	13,436,813	0.09%
Royalty Pharma plc	2.200	9/2/2030	16,060,000	13,392,511	0.09%
Morgan Stanley	4.210	4/20/2028	13,335,000	13,363,644	0.09%
TD SYNEX Corp.	2.375	8/9/2028	15,430,000	13,346,379	0.09%
Welltower, Inc.	2.750	1/15/2032	15,360,000	13,270,996	0.09%
Metropolitan Life Global Funding I	3.000	9/19/2027	13,735,000	13,227,022	0.09%
Clorox Co.	4.400	5/1/2029	13,030,000	13,211,703	0.09%
Discovery Communications LLC	3.625	5/15/2030	14,315,000	13,202,710	0.09%
Boeing Co.	5.040	5/1/2027	13,025,000	13,090,430	0.09%
Athene Global Funding	2.717	1/7/2029	14,500,000	12,726,715	0.09%
Discovery Communications LLC	5.200	9/20/2047	13,920,000	12,702,574	0.09%
Fiserv, Inc.	2.250	6/1/2027	13,810,000	12,678,690	0.09%
Roche Holdings, Inc.	1.930	12/13/2028	14,000,000	12,671,037	0.08%
CommonSpirit Health	2.760	10/1/2024	12,840,000	12,603,321	0.08%
Galaxy Pipeline Assets Bidco Ltd.	2.160	3/31/2034	14,369,661	12,583,170	0.08%
HSBC Holdings plc	4.583	6/19/2029	12,695,000	12,567,524	0.08%
Oracle Corp.	3.900	5/15/2035	14,500,000	12,565,061	0.08%
Wells Fargo & Co.	3.908	4/25/2026	12,485,000	12,502,229	0.08%
T-Mobile USA, Inc.	2.700	3/15/2032	14,405,000	12,479,190	0.08%
Hess Corp.	7.300	8/15/2031	10,742,000	12,476,027	0.08%
Bank of America Corp.	7.750	5/14/2038	9,525,000	12,432,974	0.08%
T-Mobile USA, Inc.	4.375	4/15/2040	13,135,000	12,326,221	0.08%
CDW LLC / CDW Finance Corp.	3.569	12/1/2031	13,890,000	12,298,258	0.08%
Amazon.com, Inc.	3.950	4/13/2052	12,745,000	12,282,043	0.08%
Keurig Dr Pepper, Inc.	3.950	4/15/2029	12,500,000	12,177,634	0.08%
Penske Truck Leasing Co. L.P. / PTL Finance Corp.	3.900	2/1/2024	12,000,000	12,088,512	0.08%
Apple, Inc.	1.400	8/5/2028	13,375,000	11,920,653	0.08%
AT&T, Inc.	3.500	9/15/2053	14,619,000	11,806,208	0.08%
BNP Paribas S.A.	2.871	4/19/2032	13,725,000	11,778,998	0.08%
Morgan Stanley	1.794	2/13/2032	14,250,000	11,699,393	0.08%
CCO Holdings LLC / CCO Holdings Capital Corp.	4.250	2/1/2031	13,200,000	11,645,040	0.08%
Niagara Mohawk Power Corp.	2.759	1/10/2032	13,376,000	11,625,655	0.08%
Willis North America, Inc.	4.650	6/15/2027	11,520,000	11,604,506	0.08%
Barclays plc	1.007	12/10/2024	12,000,000	11,494,457	0.08%
TransCanada PipeLines Ltd.	2.500	10/12/2031	13,360,000	11,493,676	0.08%
Northwestern Mutual Global Funding	1.700	6/1/2028	12,790,000	11,472,789	0.08%
Willis North America, Inc.	3.600	5/15/2024	11,435,000	11,410,719	0.08%
Fiserv, Inc.	3.200	7/1/2026	11,730,000	11,374,195	0.08%
AES Corp.	3.300	7/15/2025	11,685,000	11,371,608	0.08%
Verizon Communications, Inc.	3.400	3/22/2041	13,220,000	11,361,596	0.08%
AT&T, Inc.	3.800	12/1/2057	13,720,000	11,352,920	0.08%
American Express Co.	2.550	3/4/2027	11,935,000	11,309,583	0.08%
Teva Pharmaceutical Finance Netherlands B.V.	3.150	10/1/2026	12,717,000	11,282,014	0.08%

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Liberty Mutual Group, Inc.	4.300	2/1/2061	15,255,000	11,250,563	0.08%
CDW LLC / CDW Finance Corp.	3.276	12/1/2028	12,485,000	11,225,326	0.08%
Roche Holdings, Inc.	2.314	3/10/2027	11,750,000	11,182,715	0.07%
Nationwide Mutual Insurance Co.	4.350	4/30/2050	12,700,000	11,180,650	0.07%
Capital One Financial Corp.	5.268	5/10/2033	10,840,000	11,128,854	0.07%
Equinix, Inc.	3.900	4/15/2032	11,800,000	11,128,448	0.07%
Bank of America Corp.	4.083	3/20/2051	12,045,000	11,092,284	0.07%
Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide, Inc.	4.900	2/1/2046	10,971,000	11,052,506	0.07%
Oracle Corp.	3.950	3/25/2051	14,311,000	11,012,261	0.07%
Equitable Financial Life Global Funding	1.100	11/12/2024	11,465,000	10,832,184	0.07%
BrightHouse Financial Global Funding	1.200	12/15/2023	11,075,000	10,751,825	0.07%
Apple, Inc.	4.650	2/23/2046	10,000,000	10,712,944	0.07%
Unum Group	4.500	12/15/2049	13,000,000	10,586,918	0.07%
Pacific Gas and Electric Co.	4.950	7/1/2050	12,675,000	10,567,401	0.07%
Brooklyn Union Gas Co.	3.865	3/4/2029	11,000,000	10,525,145	0.07%
JP Morgan Chase & Co.	2.739	10/15/2030	11,585,000	10,482,803	0.07%
Anglo American Capital plc	2.625	9/10/2030	12,225,000	10,461,474	0.07%
Puget Energy, Inc.	4.224	3/15/2032	10,915,000	10,439,370	0.07%
JBS Finance Luxembourg S.a.r.l.	2.500	1/15/2027	11,560,000	10,341,929	0.07%
Time Warner Cable LLC	5.875	11/15/2040	10,340,000	10,293,382	0.07%
Telefonica Emisiones S.A.	5.213	3/8/2047	10,820,000	10,211,063	0.07%
Equinix, Inc.	1.450	5/15/2026	11,210,000	10,143,008	0.07%
Apple, Inc.	2.700	8/5/2051	12,960,000	10,107,865	0.07%
Truist Bank	2.250	3/11/2030	11,680,000	10,101,713	0.07%
Deutsche Bank AG	2.552	1/7/2028	11,340,000	10,094,144	0.07%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.375	5/1/2047	10,990,000	10,080,094	0.07%
HSBC Holdings plc	1.589	5/24/2027	11,240,000	10,055,379	0.07%
NRG Energy, Inc.	2.000	12/2/2025	10,790,000	10,047,901	0.07%
Microsoft Corp.	2.525	6/1/2050	13,045,000	10,039,464	0.07%
Bacardi Ltd.	4.450	5/15/2025	9,960,000	10,031,883	0.07%
Pfizer, Inc.	1.750	8/18/2031	11,735,000	10,026,825	0.07%
Las Vegas Sands Corp.	3.500	8/18/2026	11,005,000	10,012,949	0.07%
Citigroup, Inc.	1.281	11/3/2025	10,515,000	9,905,076	0.07%
S&P Global, Inc.	4.750	8/1/2028	9,500,000	9,886,745	0.07%
Broadcom, Inc.	4.926	5/15/2037	10,362,000	9,845,771	0.07%
AbbVie, Inc.	3.200	5/14/2026	10,000,000	9,841,464	0.07%
Raytheon Technologies Corp.	2.375	3/15/2032	11,255,000	9,818,375	0.07%
Credit Suisse Group AG	4.207	6/12/2024	9,725,000	9,748,844	0.07%
MidAmerican Energy Co.	4.250	7/15/2049	10,000,000	9,743,227	0.07%
Citigroup, Inc.	1.462	6/9/2027	10,800,000	9,727,943	0.07%
Fortive Corp.	3.150	6/15/2026	9,996,000	9,698,345	0.07%
Bristol-Myers Squibb Co.	3.900	2/20/2028	9,525,000	9,669,007	0.06%
Humana, Inc.	3.700	3/23/2029	9,920,000	9,651,518	0.06%
CNO Global Funding	2.650	1/6/2029	10,750,000	9,642,977	0.06%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Macquarie Group Ltd.	1.629	9/23/2027	10,875,000	9,605,661	0.06%
Goldman Sachs Group, Inc.	1.992	1/27/2032	11,615,000	9,551,466	0.06%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.250	1/15/2029	11,180,000	9,517,576	0.06%
Oracle Corp.	3.600	4/1/2050	13,119,000	9,512,529	0.06%
Microsoft Corp.	3.750	2/12/2045	10,000,000	9,508,967	0.06%
MassMutual Global Funding II	2.350	1/14/2027	10,000,000	9,498,561	0.06%
FMG Resources August 2006 Pty Ltd.	6.125	4/15/2032	9,565,000	9,469,350	0.06%
Protective Life Global Funding	1.618	4/15/2026	10,250,000	9,455,117	0.06%
Penske Truck Leasing Co. L.P. / PTL Finance Corp.	1.700	6/15/2026	10,395,000	9,451,669	0.06%
Puget Energy, Inc.	4.100	6/15/2030	9,894,000	9,444,248	0.06%
JP Morgan Chase & Co.	3.220	3/1/2025	9,440,000	9,391,473	0.06%
Marvell Technology, Inc.	2.450	4/15/2028	10,375,000	9,251,333	0.06%
Energy Transfer L.P.	5.250	4/15/2029	9,000,000	9,223,284	0.06%
Mondelez International, Inc.	3.000	3/17/2032	10,185,000	9,161,775	0.06%
Comcast Corp.	3.200	7/15/2036	10,280,000	9,160,233	0.06%
Verizon Communications, Inc.	2.100	3/22/2028	10,000,000	9,120,007	0.06%
VICI Properties L.P.	5.125	5/15/2032	9,175,000	9,112,151	0.06%
Tyson Foods, Inc.	4.000	3/1/2026	9,005,000	9,087,416	0.06%
Appalachian Power Co.	4.500	3/1/2049	9,630,000	9,034,653	0.06%
S&P Global, Inc.	2.900	3/1/2032	9,860,000	9,011,239	0.06%
Diageo Capital plc	2.000	4/29/2030	10,297,000	9,010,853	0.06%
Sands China Ltd.	3.250	8/8/2031	12,950,000	9,005,693	0.06%
Verizon Communications, Inc.	4.125	8/15/2046	9,585,000	8,984,250	0.06%
BP Capital Markets America, Inc.	3.379	2/8/2061	11,380,000	8,965,195	0.06%
HP, Inc.	2.200	6/17/2025	9,370,000	8,946,985	0.06%
PECO Energy Co.	3.900	3/1/2048	9,625,000	8,906,181	0.06%
HP, Inc.	3.000	6/17/2027	9,370,000	8,840,389	0.06%
Vale Overseas Ltd.	6.250	8/10/2026	8,190,000	8,809,983	0.06%
Boeing Co.	5.805	5/1/2050	9,000,000	8,800,330	0.06%
Llincoln National Corp.	3.400	3/1/2032	9,610,000	8,774,684	0.06%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.900	6/1/2052	11,690,000	8,755,198	0.06%
Xcel Energy, Inc.	4.600	6/1/2032	8,510,000	8,707,777	0.06%
Crown Castle International Corp.	3.200	9/1/2024	8,745,000	8,681,429	0.06%
IPALCO Enterprises, Inc.	3.700	9/1/2024	8,683,000	8,680,828	0.06%
Mozart Debt Merger Sub, Inc.	3.875	4/1/2029	9,605,000	8,680,519	0.06%
Apple, Inc.	2.375	2/8/2041	10,895,000	8,662,375	0.06%
PacifiCorp	4.150	2/15/2050	9,280,000	8,659,964	0.06%
Mass General Brigham, Inc.	3.192	7/1/2049	10,660,000	8,620,584	0.06%
American Water Capital Corp.	2.800	5/1/2030	9,451,000	8,596,370	0.06%
Berkshire Hathaway Finance Corp.	2.875	3/15/2032	9,315,000	8,559,705	0.06%
NiSource, Inc.	0.950	8/15/2025	9,340,000	8,554,558	0.06%
Bank of America Corp.	4.330	3/15/2050	8,935,000	8,544,267	0.06%
Bank of Nova Scotia	0.650	7/31/2024	8,960,000	8,479,221	0.06%
Aker BP ASA	4.000	1/15/2031	8,995,000	8,448,050	0.06%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
LSEGA Financing plc	2.500	4/6/2031	9,615,000	8,428,114	0.06%
Morgan Stanley	3.125	7/27/2026	8,665,000	8,420,741	0.06%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.908	7/23/2025	8,240,000	8,417,331	0.06%
Alcon Finance Corp.	2.600	5/27/2030	9,665,000	8,413,137	0.06%
Leidos, Inc.	2.300	2/15/2031	10,065,000	8,353,971	0.06%
Conagra Brands, Inc.	5.300	11/1/2038	8,410,000	8,323,801	0.06%
Teva Pharmaceutical Finance Netherlands B.V.	4.750	5/9/2027	8,925,000	8,322,563	0.06%
Mid-Atlantic Interstate Transmission LLC	4.100	5/15/2028	8,400,000	8,310,354	0.06%
AT&T, Inc.	3.650	6/1/2051	10,000,000	8,283,036	0.06%
T-Mobile USA, Inc.	3.400	10/15/2052	10,610,000	8,211,737	0.06%
Burlington Northern Santa Fe LLC	4.550	9/1/2044	8,215,000	8,203,916	0.06%
Coca-Cola Co.	2.500	6/1/2040	10,000,000	8,095,564	0.05%
BAT Capital Corp.	3.215	9/6/2026	8,515,000	8,079,056	0.05%
Goldman Sachs Group, Inc.	3.102	2/24/2033	9,040,000	8,055,666	0.05%
Goldman Sachs Group, Inc.	2.615	4/22/2032	9,325,000	8,045,362	0.05%
Cargill, Inc.	4.000	6/22/2032	7,945,000	7,972,716	0.05%
General Motors Financial Co., Inc.	3.500	11/7/2024	7,985,000	7,949,340	0.05%
Astrazeneca Finance LLC	1.750	5/28/2028	8,785,000	7,937,392	0.05%
Citigroup, Inc.	0.981	5/1/2025	8,335,000	7,912,856	0.05%
Deutsche Bank AG	3.742	1/7/2033	9,690,000	7,911,649	0.05%
Morgan Stanley	2.484	9/16/2036	9,795,000	7,910,031	0.05%
Comcast Corp.	2.887	11/1/2051	10,334,000	7,903,816	0.05%
Verizon Communications, Inc.	2.987	10/30/2056	10,683,000	7,898,153	0.05%
Bayer U.S. Finance LLC	4.250	12/15/2025	7,820,000	7,888,956	0.05%
Global Payments, Inc.	2.900	5/15/2030	9,000,000	7,883,160	0.05%
HCA, Inc.	5.375	2/1/2025	7,615,000	7,868,199	0.05%
Anheuser-Busch InBev Worldwide, Inc.	3.750	7/15/2042	9,174,000	7,862,931	0.05%
Pernod Ricard International Finance LLC	1.625	4/1/2031	9,595,000	7,818,389	0.05%
Halliburton Co.	4.850	11/15/2035	7,675,000	7,800,191	0.05%
National Rural Utilities Cooperative Finance Corp.	2.750	4/15/2032	8,685,000	7,787,328	0.05%
GSK Consumer Healthcare Co.	3.375	3/24/2029	8,115,000	7,735,867	0.05%
ONEOK, Inc.	6.350	1/15/2031	7,084,000	7,722,546	0.05%
Phillips 66 Co.	3.150	12/15/2029	8,305,000	7,679,591	0.05%
Vale Overseas Ltd.	3.750	7/8/2030	8,235,000	7,677,820	0.05%
Morgan Stanley	2.720	7/22/2025	7,795,000	7,645,041	0.05%
Royalty Pharma plc	1.750	9/2/2027	8,610,000	7,612,005	0.05%
Constellation Brands, Inc.	3.600	2/15/2028	7,893,000	7,607,856	0.05%
American International Group, Inc.	4.800	7/10/2045	7,660,000	7,606,824	0.05%
AT&T, Inc.	3.550	9/15/2055	9,502,000	7,580,521	0.05%
L3Harris Technologies, Inc.	4.400	6/15/2028	7,545,000	7,574,666	0.05%
Pennsylvania Electric Co.	3.250	3/15/2028	7,975,000	7,547,876	0.05%
Anthem, Inc.	2.550	3/15/2031	8,480,000	7,541,966	0.05%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.125	7/1/2049	8,550,000	7,530,536	0.05%
Global Payments, Inc.	2.650	2/15/2025	7,750,000	7,529,625	0.05%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Marsh & McLennan Cos., Inc.	4.750	3/15/2039	7,455,000	7,500,274	0.05%
Siemens Financieringsmaatschappij N.V.	1.700	3/11/2028	8,365,000	7,474,650	0.05%
Magallanes, Inc.	4.279	3/15/2032	7,920,000	7,438,729	0.05%
Oracle Corp.	2.300	3/25/2028	8,410,000	7,427,192	0.05%
Credit Agricole S.A.	1.907	6/16/2026	7,931,000	7,399,662	0.05%
Anheuser-Busch InBev Worldwide, Inc.	4.600	4/15/2048	7,750,000	7,388,618	0.05%
Citigroup, Inc.	4.300	11/20/2026	7,325,000	7,353,702	0.05%
Goldman Sachs Group, Inc.	1.431	3/9/2027	8,120,000	7,348,614	0.05%
HSBC Holdings plc	4.250	3/14/2024	7,245,000	7,341,425	0.05%
Bank of America Corp.	2.651	3/11/2032	8,400,000	7,325,894	0.05%
Micron Technology, Inc.	2.703	4/15/2032	8,695,000	7,278,176	0.05%
Public Service Enterprise Group, Inc.	2.875	6/15/2024	7,345,000	7,271,993	0.05%
AbbVie, Inc.	4.450	5/14/2046	7,590,000	7,260,862	0.05%
American International Group, Inc.	2.500	6/30/2025	7,510,000	7,250,139	0.05%
Wells Fargo & Co.	3.068	4/30/2041	8,925,000	7,244,613	0.05%
PetSmart, Inc. / PetSmart Finance Corp.	4.750	2/15/2028	7,825,000	7,199,000	0.05%
Energy Transfer L.P.	6.000	6/15/2048	7,275,000	7,169,473	0.05%
Abbott Laboratories	4.750	11/30/2036	6,550,000	7,156,975	0.05%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.484	10/23/2045	6,903,000	7,122,058	0.05%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.800	3/1/2050	8,428,000	7,114,236	0.05%
Berkshire Hathaway Energy Co.	6.125	4/1/2036	6,167,000	7,095,861	0.05%
Kaiser Foundation Hospitals	3.002	6/1/2051	9,130,000	7,094,253	0.05%
Lundin Energy Finance B.V.	3.100	7/15/2031	8,100,000	7,061,939	0.05%
Shell International Finance B.V.	3.000	11/26/2051	8,925,000	7,057,689	0.05%
UnitedHealth Group, Inc.	3.750	7/15/2025	6,925,000	7,049,990	0.05%
Pacific Gas and Electric Co.	3.250	6/1/2031	8,400,000	7,037,758	0.05%
American Water Capital Corp.	4.450	6/1/2032	6,860,000	7,029,711	0.05%
Nationwide Mutual Insurance Co.	9.375	8/15/2039	4,940,000	7,028,649	0.05%
Pacific Gas and Electric Co.	4.400	3/1/2032	7,685,000	6,985,669	0.05%
Santander Holdings USA, Inc.	3.400	1/18/2023	6,970,000	6,982,980	0.05%
UnitedHealth Group, Inc.	4.750	5/15/2052	6,570,000	6,958,747	0.05%
Nucor Corp.	3.125	4/1/2032	7,685,000	6,954,247	0.05%
GLP Capital L.P. / GLP Financing II, Inc.	4.000	1/15/2031	7,675,000	6,932,901	0.05%
Broadcom, Inc.	3.419	4/15/2033	7,971,000	6,912,690	0.05%
Morgan Stanley	3.737	4/24/2024	6,880,000	6,910,236	0.05%
Kaiser Foundation Hospitals	2.810	6/1/2041	8,755,000	6,887,096	0.05%
NRG Energy, Inc.	2.450	12/2/2027	7,800,000	6,882,563	0.05%
Targa Resources Corp. Co.	4.200	2/1/2033	7,245,000	6,869,532	0.05%
Humana, Inc.	2.150	2/3/2032	8,245,000	6,864,584	0.05%
HSBC Holdings plc	4.300	3/8/2026	6,755,000	6,823,048	0.05%
Lundin Energy Finance B.V.	2.000	7/15/2026	7,470,000	6,797,405	0.05%
Bank of America Corp.	2.676	6/19/2041	8,800,000	6,784,043	0.05%
Georgia Power Co.	2.650	9/15/2029	7,610,000	6,779,719	0.05%
American Tower Corp.	3.650	3/15/2027	6,940,000	6,751,653	0.05%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Enterprise Products Operating LLC	4.800	2/1/2049	6,975,000	6,737,095	0.05%
ABN Amro Bank N.V.	1.542	6/16/2027	7,500,000	6,715,298	0.05%
Willis North America, Inc.	4.500	9/15/2028	6,752,000	6,699,702	0.04%
Eastern Gas Transmission & Storage, Inc.	3.000	11/15/2029	7,180,000	6,675,027	0.04%
Dominion Energy, Inc.	3.300	4/15/2041	8,135,000	6,662,864	0.04%
Pacific Gas and Electric Co.	5.250	3/1/2052	7,490,000	6,629,706	0.04%
Raytheon Technologies Corp.	3.030	3/15/2052	8,455,000	6,618,400	0.04%
ING Groep N.V.	1.726	4/1/2027	7,315,000	6,610,209	0.04%
AbbVie, Inc.	4.250	11/21/2049	7,060,000	6,585,207	0.04%
Pacific Gas and Electric Co.	2.500	2/1/2031	8,225,000	6,567,718	0.04%
VICI Properties L.P.	4.950	2/15/2030	6,660,000	6,546,514	0.04%
UniCredit S.p.A.	1.982	6/3/2027	7,355,000	6,494,280	0.04%
Shell International Finance B.V.	2.875	11/26/2041	8,000,000	6,492,689	0.04%
Cigna Corp.	1.250	3/15/2026	7,085,000	6,484,665	0.04%
Conagra Brands, Inc.	1.375	11/1/2027	7,570,000	6,482,755	0.04%
Bank of America Corp.	3.311	4/22/2042	7,740,000	6,462,661	0.04%
Ford Motor Credit Co. LLC	2.300	2/10/2025	6,930,000	6,458,500	0.04%
Duke Energy Progress LLC	4.200	8/15/2045	6,845,000	6,446,545	0.04%
Bank of America Corp.	3.824	1/20/2028	6,550,000	6,443,214	0.04%
Imperial Brands Finance plc	3.500	2/11/2023	6,455,000	6,439,220	0.04%
NXP B.V. / NXP Funding LLC	2.650	2/15/2032	7,760,000	6,437,832	0.04%
MPLX L.P.	4.250	12/1/2027	6,490,000	6,430,429	0.04%
Morgan Stanley	1.928	4/28/2032	7,800,000	6,430,297	0.04%
Standard Chartered plc	1.456	1/14/2027	7,165,000	6,407,081	0.04%
Rio Tinto Finance USA Ltd.	2.750	11/2/2051	8,355,000	6,396,323	0.04%
Staples, Inc.	7.500	4/15/2026	6,910,000	6,396,242	0.04%
Altria Group, Inc.	3.875	9/16/2046	8,645,000	6,376,685	0.04%
Vodafone Group plc	5.250	5/30/2048	6,355,000	6,376,138	0.04%
Virginia Electric and Power Co.	3.800	9/15/2047	7,130,000	6,365,150	0.04%
Goldman Sachs Group, Inc.	3.500	1/23/2025	6,345,000	6,356,080	0.04%
Wells Fargo & Co.	3.584	5/22/2028	6,500,000	6,339,421	0.04%
LSEGA Financing plc	1.375	4/6/2026	6,950,000	6,326,238	0.04%
American Tower Corp.	1.875	10/15/2030	7,875,000	6,313,317	0.04%
salesforce.com, Inc.	2.700	7/15/2041	7,880,000	6,285,657	0.04%
Johnson & Johnson	3.625	3/3/2037	6,420,000	6,265,376	0.04%
LBM Acquisition LLC	6.250	1/15/2029	8,073,000	6,252,243	0.04%
Home Depot, Inc.	5.875	12/16/2036	5,215,000	6,250,816	0.04%
Alibaba Group Holding Ltd.	4.000	12/6/2037	7,179,000	6,250,466	0.04%
Apple, Inc.	3.850	8/4/2046	6,520,000	6,228,288	0.04%
Lockheed Martin Corp.	4.500	5/15/2036	6,025,000	6,222,375	0.04%
Gilead Sciences, Inc.	1.200	10/1/2027	7,060,000	6,209,393	0.04%
ITC Holdings Corp.	3.250	6/30/2026	6,355,000	6,208,135	0.04%
Boeing Co.	5.705	5/1/2040	6,350,000	6,193,998	0.04%
Oracle Corp.	3.850	4/1/2060	8,610,000	6,162,011	0.04%
Intercontinental Exchange, Inc.	4.350	6/15/2029	6,095,000	6,161,740	0.04%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Duquesne Light Holdings, Inc.	2.775	1/7/2032	7,265,000	6,124,985	0.04%
Discovery Communications LLC	3.950	6/15/2025	6,110,000	6,074,121	0.04%
JP Morgan Chase & Co.	4.493	3/24/2031	6,000,000	6,063,662	0.04%
Amazon.com, Inc.	4.950	12/5/2044	5,535,000	6,054,819	0.04%
El du Pont de Nemours and Co.	1.700	7/15/2025	6,360,000	6,053,279	0.04%
Consumers Energy Co.	3.950	7/15/2047	6,500,000	6,032,259	0.04%
Pacific Gas and Electric Co.	4.250	8/1/2023	6,000,000	6,030,746	0.04%
Humana, Inc.	3.950	3/15/2027	6,000,000	5,989,201	0.04%
Intel Corp.	2.800	8/12/2041	7,500,000	5,971,626	0.04%
Credit Suisse Group AG	1.305	2/2/2027	6,795,000	5,959,283	0.04%
Ovintiv, Inc.	7.375	11/1/2031	5,190,000	5,936,237	0.04%
Danske Bank A/S	1.621	9/11/2026	6,504,000	5,931,464	0.04%
McDonald's Corp.	6.300	10/15/2037	5,000,000	5,929,829	0.04%
Anheuser-Busch InBev Worldwide, Inc.	4.750	4/15/2058	6,130,000	5,905,311	0.04%
JP Morgan Chase & Co.	3.882	7/24/2038	6,290,000	5,904,037	0.04%
Anglo American Capital plc	2.875	3/17/2031	6,825,000	5,902,753	0.04%
Vodafone Group plc	5.125	6/4/2081	7,585,000	5,895,286	0.04%
Bank of America Corp.	2.299	7/21/2032	7,000,000	5,876,220	0.04%
Crown Castle International Corp.	2.250	1/15/2031	7,000,000	5,863,324	0.04%
Athene Global Funding	2.673	6/7/2031	7,000,000	5,859,917	0.04%
TransCanada PipeLines Ltd.	4.625	3/1/2034	5,840,000	5,857,615	0.04%
BP Capital Markets America, Inc.	3.060	6/17/2041	7,125,000	5,851,719	0.04%
HCA, Inc.	2.375	7/15/2031	7,000,000	5,849,717	0.04%
Bacardi Ltd.	2.750	7/15/2026	6,215,000	5,847,443	0.04%
Berkshire Hathaway Finance Corp.	3.850	3/15/2052	6,405,000	5,844,356	0.04%
Duke Energy Corp.	3.300	6/15/2041	7,240,000	5,841,151	0.04%
General Motors Co.	5.150	4/1/2038	6,235,000	5,807,990	0.04%
Kraft Heinz Foods Co.	3.000	6/1/2026	6,000,000	5,801,493	0.04%
Fifth Third Bancorp	4.055	4/25/2028	5,820,000	5,780,100	0.04%
Pacific Gas and Electric Co.	3.500	8/1/2050	8,095,000	5,777,211	0.04%
Pacific Life Global Funding	1.375	4/14/2026	6,320,000	5,760,427	0.04%
Duke Energy Carolinas LLC	3.200	8/15/2049	6,965,000	5,743,372	0.04%
Berkshire Hathaway Energy Co.	2.850	5/15/2051	7,650,000	5,737,160	0.04%
American International Group, Inc.	4.375	6/30/2050	6,045,000	5,733,459	0.04%
Comcast Corp.	2.987	11/1/2063	7,884,000	5,708,194	0.04%
TransCanada PipeLines Ltd.	1.000	10/12/2024	6,025,000	5,697,945	0.04%
BAT Capital Corp	4.742	3/16/2032	6,055,000	5,670,871	0.04%
Paramount Global	4.950	1/15/2031	5,655,000	5,657,884	0.04%
Comcast Corp.	3.400	7/15/2046	6,640,000	5,648,355	0.04%
DCP Midstream Operating L.P.	5.375	7/15/2025	5,510,000	5,645,546	0.04%
JP Morgan Chase & Co.	3.109	4/22/2041	6,860,000	5,636,130	0.04%
Trane Technologies Luxembourg Finance S.A.	4.500	3/21/2049	6,006,000	5,632,293	0.04%
Oracle Corp.	2.650	7/15/2026	6,000,000	5,627,698	0.04%
Western Midstream Operating L.P.	4.550	2/1/2030	5,845,000	5,595,419	0.04%
Israel Electric Corp. Ltd.	4.250	8/14/2028	5,685,000	5,585,513	0.04%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Corebridge Financial, Inc.	3.850	4/5/2029	5,800,000	5,574,062	0.04%
Walmart, Inc.	2.500	9/22/2041	6,890,000	5,570,661	0.04%
Boeing Co.	3.250	2/1/2035	7,000,000	5,557,537	0.04%
Energy Transfer L.P.	3.750	5/15/2030	5,950,000	5,537,507	0.04%
CDW LLC / CDW Finance Corp.	3.250	2/15/2029	6,154,000	5,430,905	0.04%
Citigroup, Inc.	4.600	3/9/2026	5,350,000	5,425,625	0.04%
S & P Global, Inc.	3.700	3/1/2052	6,060,000	5,417,411	0.04%
Exelon Corp.	4.700	4/15/2050	5,557,000	5,414,940	0.04%
Equitable Financial Life Global Funding	1.800	3/8/2028	6,100,000	5,412,434	0.04%
American International Group, Inc.	4.700	7/10/2035	5,348,000	5,406,638	0.04%
Targa Resources Partners L.P. / Targa Resources Partners Finance Corp.	6.500	7/15/2027	5,175,000	5,369,063	0.04%
CSC Holdings LLC	5.500	4/15/2027	5,360,000	5,366,486	0.04%
FirstEnergy Corp.	7.375	11/15/2031	4,525,000	5,343,889	0.04%
Diamondback Energy, Inc.	4.250	3/15/2052	6,000,000	5,335,063	0.04%
NextEra Energy Capital Holdings, Inc.	1.900	6/15/2028	5,955,000	5,314,631	0.04%
Edison International	3.125	11/15/2022	5,285,000	5,289,331	0.04%
Bacardi Ltd.	5.150	5/15/2038	5,365,000	5,280,215	0.04%
Comcast Corp.	2.937	11/1/2056	7,000,000	5,231,238	0.04%
Rogers Communications, Inc.	3.800	3/15/2032	5,500,000	5,220,003	0.04%
OmGrid Funding Ltd.	5.196	5/16/2027	5,415,000	5,209,772	0.03%
Citigroup, Inc.	4.450	9/29/2027	5,180,000	5,195,801	0.03%
Bank of America Corp.	3.093	10/1/2025	5,270,000	5,183,040	0.03%
Acrisure LLC / Acrisure Finance, Inc.	7.000	11/15/2025	5,305,000	5,145,850	0.03%
Athene Holding Ltd.	3.450	5/15/2052	7,053,000	5,139,075	0.03%
Amazon.com, Inc.	3.875	8/22/2037	5,165,000	5,109,329	0.03%
Rochester Gas and Electric Corp.	1.850	12/1/2030	6,140,000	5,101,328	0.03%
Bank of America Corp.	2.551	2/4/2028	5,445,000	5,093,471	0.03%
TransDigm, Inc.	6.250	3/15/2026	4,970,000	5,082,223	0.03%
LSEGA Financing plc	2.000	4/6/2028	5,685,000	5,079,351	0.03%
Bank of America Corp.	3.864	7/23/2024	5,015,000	5,050,196	0.03%
GLP Capital L.P. / GLP Financing II, Inc.	3.250	1/15/2032	5,990,000	5,028,092	0.03%
Gilead Sciences, Inc.	3.650	3/1/2026	5,000,000	5,012,393	0.03%
Discovery Communications LLC	5.300	5/15/2049	5,395,000	4,993,003	0.03%
Southern Natural Gas Co. LLC	0.625	4/28/2023	5,065,000	4,992,870	0.03%
Morgan Stanley	3.217	4/22/2042	6,000,000	4,982,311	0.03%
Ashtead Capital, Inc.	1.500	8/12/2026	5,595,000	4,979,920	0.03%
Verizon Communications, Inc.	4.812	3/15/2039	4,790,000	4,976,496	0.03%
Protective Life Global Funding	1.646	1/13/2025	5,215,000	4,971,091	0.03%
Goldman Sachs Group, Inc.	4.223	5/1/2029	5,000,000	4,967,291	0.03%
Sherwin-Williams Co. (The)	2.900	3/15/2052	6,835,000	4,963,346	0.03%
Virginia Electric and Power Co.	3.150	1/15/2026	5,000,000	4,913,423	0.03%
Southern Co.	4.400	7/1/2046	5,345,000	4,896,397	0.03%
United Rentals North America, Inc.	4.875	1/15/2028	4,915,000	4,890,425	0.03%
Northrop Grumman Corp.	4.030	10/15/2047	5,215,000	4,883,049	0.03%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
HSBC Holdings plc	4.041	3/13/2028	5,000,000	4,875,564	0.03%
GLP Capital L.P. / GLP Financing II, Inc.	5.750	6/1/2028	4,815,000	4,868,499	0.03%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.400	10/29/2033	5,830,000	4,867,557	0.03%
Cleco Corporate Holdings LLC	3.375	9/15/2029	5,340,000	4,859,219	0.03%
Conocophillips Co.	3.800	3/15/2052	5,325,000	4,840,356	0.03%
AstraZeneca plc	4.000	9/18/2042	5,000,000	4,814,355	0.03%
Enterprise Products Operating LLC	4.200	1/31/2050	5,430,000	4,800,843	0.03%
BAT Capital Corp.	3.462	9/6/2029	5,395,000	4,798,928	0.03%
Carnival Corp.	6.000	5/1/2029	5,640,000	4,765,800	0.03%
Morgan Stanley	3.622	4/1/2031	5,000,000	4,758,772	0.03%
OneMain Finance Corp.	5.375	11/15/2029	5,045,000	4,736,650	0.03%
Cinemark USA, Inc.	5.250	7/15/2028	5,270,000	4,735,517	0.03%
Post Holdings, Inc.	5.625	1/15/2028	4,770,000	4,725,353	0.03%
Consolidated Edison Co. of New York, Inc.	4.500	5/15/2058	5,050,000	4,723,625	0.03%
GLP Capital L.P. / GLP Financing II, Inc.	5.300	1/15/2029	4,750,000	4,721,545	0.03%
CHS/Community Health Systems, Inc.	4.750	2/15/2031	5,850,000	4,714,720	0.03%
Wells Fargo & Co.	5.606	1/15/2044	4,408,000	4,710,453	0.03%
Royal Caribbean Cruises Ltd.	5.500	8/31/2026	5,350,000	4,694,625	0.03%
BP Capital Markets America, Inc.	3.001	3/17/2052	6,170,000	4,693,824	0.03%
Sempra Energy	3.800	2/1/2038	5,300,000	4,689,684	0.03%
HCA, Inc.	4.625	3/15/2052	5,310,000	4,686,090	0.03%
Wells Fargo & Co.	5.013	4/4/2051	4,490,000	4,678,068	0.03%
Energy Transfer L.P.	5.300	4/1/2044	5,100,000	4,673,192	0.03%
FirstEnergy Transmission LLC	4.350	1/15/2025	4,655,000	4,663,430	0.03%
UnitedHealth Group, Inc.	3.050	5/15/2041	5,550,000	4,645,558	0.03%
Oracle Corp.	6.500	4/15/2038	4,300,000	4,640,029	0.03%
Century Communities, Inc.	3.875	8/15/2029	5,350,000	4,627,215	0.03%
Bristol-Myers Squibb Co.	4.250	10/26/2049	4,655,000	4,613,411	0.03%
Virgin Media Secured Finance plc	4.500	8/15/2030	5,090,000	4,604,923	0.03%
Royalty Pharma plc	3.350	9/2/2051	6,530,000	4,603,479	0.03%
Natwest Group plc	1.642	6/14/2027	5,095,000	4,567,085	0.03%
Apple, Inc.	4.375	5/13/2045	4,420,000	4,558,873	0.03%
Bristol-Myers Squibb Co.	2.350	11/13/2040	5,935,000	4,548,003	0.03%
HSBC Holdings plc	3.973	5/22/2030	4,780,000	4,547,562	0.03%
Pfizer, Inc.	4.000	12/15/2036	4,525,000	4,530,733	0.03%
UDR, Inc.	2.100	8/1/2032	5,605,000	4,522,447	0.03%
Energy Transfer L.P.	5.300	4/15/2047	4,958,000	4,520,371	0.03%
Paramount Global	4.950	5/19/2050	5,005,000	4,520,105	0.03%
Saudi Arabian Oil Co.	3.500	4/16/2029	4,590,000	4,509,583	0.03%
Southern California Edison Co.	3.450	2/1/2052	5,760,000	4,490,776	0.03%
MPLX L.P.	5.200	12/1/2047	4,780,000	4,488,216	0.03%
Penske Truck Leasing Co. L.P. / PTL Finance Corp.	3.450	7/1/2024	4,520,000	4,484,497	0.03%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.750	4/1/2048	4,595,000	4,466,902	0.03%
JAB Holdings B.V.	3.750	5/28/2051	5,970,000	4,457,041	0.03%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Ford Motor Credit Co. LLC	3.370	11/17/2023	4,510,000	4,455,226	0.03%
Freeport Indonesia PT	5.315	4/14/2032	4,584,000	4,454,731	0.03%
International Business Machines Corp.	4.150	5/15/2039	4,755,000	4,445,731	0.03%
Raytheon Technologies Corp.	3.750	11/1/2046	5,000,000	4,442,408	0.03%
Specialty Building Products Holdings LLC / SBP Finance Corp.	6.375	9/30/2026	4,818,000	4,436,174	0.03%
BNP Paribas S.A.	2.159	9/15/2029	5,125,000	4,408,261	0.03%
Amazon.com, Inc.	4.250	8/22/2057	4,320,000	4,318,474	0.03%
Exelon Corp.	3.350	3/15/2032	4,705,000	4,318,259	0.03%
Metropolitan Edison Co.	4.300	1/15/2029	4,308,000	4,307,340	0.03%
Mondelez International, Inc.	2.625	3/17/2027	4,520,000	4,296,268	0.03%
AbbVie, Inc.	4.050	11/21/2039	4,630,000	4,286,824	0.03%
Micron Technology, Inc.	4.975	2/6/2026	4,150,000	4,283,770	0.03%
Roche Holdings, Inc.	2.607	12/13/2051	5,635,000	4,282,635	0.03%
International Business Machines Corp	2.720	2/9/2032	4,775,000	4,259,805	0.03%
Morgan Stanley	2.511	10/20/2032	4,950,000	4,258,412	0.03%
NVIDIA Corp.	3.500	4/1/2050	4,740,000	4,232,175	0.03%
Fortis, Inc.	3.055	10/4/2026	4,372,000	4,217,343	0.03%
Sabine Pass Liquefaction LLC	5.875	6/30/2026	4,000,000	4,217,179	0.03%
BrightHouse Financial, Inc.	3.850	12/22/2051	5,850,000	4,203,509	0.03%
CVS Health Corp.	4.125	4/1/2040	4,605,000	4,188,542	0.03%
Bristol-Myers Squibb Co.	1.450	11/13/2030	5,000,000	4,185,772	0.03%
General Motors Financial Co., Inc.	4.350	1/17/2027	4,245,000	4,177,934	0.03%
Broadcom, Inc.	3.500	2/15/2041	5,255,000	4,158,655	0.03%
NIKE, Inc.	3.250	3/27/2040	4,675,000	4,138,538	0.03%
SS&C Technologies, Inc.	5.500	9/30/2027	4,095,000	4,126,941	0.03%
International Business Machines Corp.	1.950	5/15/2030	4,800,000	4,116,536	0.03%
Republic Services, Inc.	0.875	11/15/2025	4,515,000	4,111,357	0.03%
Clearway Energy Operating LLC	3.750	2/15/2031	4,665,000	4,109,865	0.03%
Devon Energy Corp.	7.875	9/30/2031	3,345,000	4,108,558	0.03%
Michaels Cos, Inc.	5.250	5/1/2028	4,975,000	4,091,938	0.03%
Go Daddy Operating Co. LLC / GD Finance Co., Inc.	3.500	3/1/2029	4,430,000	4,089,444	0.03%
Altice France S.A.	8.125	2/1/2027	4,075,000	4,087,307	0.03%
Steel Dynamics, Inc.	2.800	12/15/2024	4,159,000	4,085,131	0.03%
Williams Cos., Inc.	5.400	3/4/2044	4,100,000	4,084,489	0.03%
Energy Transfer L.P.	6.125	12/15/2045	4,045,000	4,072,718	0.03%
T-Mobile USA, Inc.	3.875	4/15/2030	4,245,000	4,068,153	0.03%
Workday, Inc.	3.500	4/1/2027	4,145,000	4,066,800	0.03%
Puget Sound Energy, Inc.	3.250	9/15/2049	5,110,000	4,064,900	0.03%
Dominion Energy, Inc.	7.000	6/15/2038	3,390,000	4,059,311	0.03%
Southern California Edison Co.	4.700	6/1/2027	3,985,000	4,051,084	0.03%
Xerox Corp.	4.625	3/15/2023	4,050,000	4,044,938	0.03%
Credit Suisse Group AG	6.250	12/18/2024	4,160,000	4,030,000	0.03%
Williams Cos., Inc.	5.100	9/15/2045	4,145,000	4,019,852	0.03%
Energy Transfer L.P.	6.250	4/15/2049	3,910,000	3,988,191	0.03%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Oracle Corp.	4.000	11/15/2047	5,130,000	3,978,657	0.03%
Shell International Finance B.V.	4.000	5/10/2046	4,199,000	3,927,297	0.03%
JP Morgan Chase & Co.	2.580	4/22/2032	4,500,000	3,920,570	0.03%
Southern California Edison Co.	4.000	4/1/2047	4,585,000	3,916,068	0.03%
Sprint Corp.	7.875	9/15/2023	3,725,000	3,912,293	0.03%
NGPL PipeCo LLC	3.250	7/15/2031	4,490,000	3,906,977	0.03%
United Wholesale Mortgage LLC	5.500	4/15/2029	4,425,000	3,885,770	0.03%
Lowe's Cos., Inc.	2.800	9/15/2041	5,000,000	3,879,765	0.03%
Truist Financial Corp.	1.887	6/7/2029	4,360,000	3,864,409	0.03%
JP Morgan Chase & Co.	4.260	2/22/2048	4,055,000	3,860,969	0.03%
BP Capital Markets America, Inc.	3.633	4/6/2030	3,945,000	3,855,999	0.03%
DCP Midstream Operating L.P.	5.125	5/15/2029	3,845,000	3,845,385	0.03%
Hershey Co.	3.125	11/15/2049	4,720,000	3,842,977	0.03%
Service Properties Trust	7.500	9/15/2025	3,875,000	3,837,413	0.03%
QUALCOMM, Inc.	4.800	5/20/2045	3,676,000	3,835,748	0.03%
EIG Pearl Holdings S.a.r.l.	4.387	11/30/2046	4,550,000	3,815,803	0.03%
Sempra Energy	3.400	2/1/2028	3,938,000	3,814,761	0.03%
Imola Merger Corp.	4.750	5/15/2029	4,040,000	3,804,670	0.03%
Lennox International, Inc.	1.700	8/1/2027	4,285,000	3,804,623	0.03%
Canadian Pacific Railway Co.	1.750	12/2/2026	4,125,000	3,800,227	0.03%
American Tower Corp.	2.950	1/15/2051	5,385,000	3,799,458	0.03%
Kyndryl Holdings, Inc.	3.150	10/15/2031	4,945,000	3,797,389	0.03%
UnitedHealth Group, Inc.	4.200	5/15/2032	3,695,000	3,788,742	0.03%
Union Pacific Corp.	2.800	2/14/2032	4,150,000	3,777,844	0.03%
1011778 BC ULC / New Red Finance, Inc.	4.375	1/15/2028	4,020,000	3,777,594	0.03%
Apple, Inc.	2.950	9/11/2049	4,545,000	3,759,053	0.03%
Altria Group, Inc.	5.375	1/31/2044	3,970,000	3,757,033	0.03%
MPLX L.P.	4.000	2/15/2025	3,750,000	3,753,900	0.03%
Verizon Communications, Inc.	1.750	1/20/2031	4,515,000	3,746,377	0.03%
Lowe's Cos., Inc.	3.750	4/1/2032	3,930,000	3,740,505	0.03%
Sirius XM Radio, Inc.	3.125	9/1/2026	3,960,000	3,738,359	0.03%
Bank of America Corp.	3.004	12/20/2023	3,733,000	3,732,429	0.03%
AbbVie, Inc.	4.850	6/15/2044	3,702,000	3,728,531	0.03%
JP Morgan Chase & Co.	3.157	4/22/2042	4,500,000	3,725,633	0.02%
Consolidated Edison Co of New York, Inc.	3.200	12/1/2051	4,700,000	3,712,638	0.02%
Bristol-Myers Squibb Co.	2.550	11/13/2050	5,025,000	3,710,247	0.02%
Norfolk Southern Corp.	4.650	1/15/2046	3,734,000	3,710,232	0.02%
DT Midstream, Inc.	4.125	6/15/2029	3,960,000	3,702,600	0.02%
Oncor Electric Delivery Co. LLC	2.750	5/15/2030	3,980,000	3,690,046	0.02%
Bristol-Myers Squibb Co.	1.125	11/13/2027	4,125,000	3,673,162	0.02%
Southern California Edison Co.	3.650	2/1/2050	4,565,000	3,670,199	0.02%
T-Mobile USA, Inc.	2.250	2/15/2026	3,920,000	3,665,200	0.02%
II-VI, Inc.	5.000	12/15/2029	3,875,000	3,655,055	0.02%
Citigroup, Inc.	3.200	10/21/2026	3,770,000	3,653,769	0.02%
Brighthouse Financial Global Funding	1.550	5/24/2026	3,995,000	3,646,591	0.02%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Guardian Life Global Funding	1.250	5/13/2026	3,980,000	3,625,943	0.02%
MajorDrive Holdings LLC	6.375	6/1/2029	4,735,000	3,618,619	0.02%
American Tower Corp.	3.100	6/15/2050	5,000,000	3,605,239	0.02%
Herc Holdings, Inc.	5.500	7/15/2027	3,595,000	3,603,988	0.02%
Qatar Energy	3.300	7/12/2051	4,380,000	3,602,077	0.02%
BP Capital Markets America, Inc.	2.939	6/4/2051	4,750,000	3,594,639	0.02%
TransDigm, Inc.	5.500	11/15/2027	3,750,000	3,590,213	0.02%
Scripps Escrow, Inc.	5.875	7/15/2027	3,800,000	3,587,200	0.02%
Lorca Telecom Bondco S.A.	4.000	9/18/2027	3,575,000	3,585,328	0.02%
American Transmission Systems, Inc.	2.650	1/15/2032	4,115,000	3,585,288	0.02%
Realty Income Corp.	3.400	1/15/2028	3,675,000	3,553,818	0.02%
Southern California Edison Co.	5.450	6/1/2052	3,425,000	3,547,987	0.02%
McDonald's Corp.	4.600	5/26/2045	3,615,000	3,540,263	0.02%
CVS Health Corp.	5.125	7/20/2045	3,455,000	3,528,386	0.02%
Edison International	2.400	9/15/2022	3,542,000	3,527,249	0.02%
Goldman Sachs Group, Inc.	3.436	2/24/2043	4,185,000	3,516,077	0.02%
goeasy Ltd.	5.375	12/1/2024	3,675,000	3,509,625	0.02%
Aon Global Ltd.	3.875	12/15/2025	3,480,000	3,501,233	0.02%
Speedway Motorsports LLC / Speedway Funding II, Inc.	4.875	11/1/2027	3,678,000	3,485,273	0.02%
Raytheon Technologies Corp.	4.625	11/16/2048	3,425,000	3,482,103	0.02%
Enact Holdings, Inc.	6.500	8/15/2025	3,470,000	3,479,091	0.02%
FedEx Corp.	4.100	2/1/2045	4,000,000	3,467,788	0.02%
GE Capital International Funding Co.	4.418	11/15/2035	3,503,000	3,459,142	0.02%
Empresa Nacional del Petroleo	5.250	11/6/2029	3,550,000	3,455,393	0.02%
Sprint Corp.	7.125	6/15/2024	3,253,000	3,452,637	0.02%
Hess Corp.	7.125	3/15/2033	2,980,000	3,445,807	0.02%
Presidio Holdings, Inc.	4.875	2/1/2027	3,526,000	3,443,740	0.02%
Valero Energy Corp.	4.350	6/1/2028	3,460,000	3,442,282	0.02%
Mastercard, Inc.	2.950	3/15/2051	4,270,000	3,428,419	0.02%
CCO Holdings LLC / CCO Holdings Capital Corp.	4.250	1/15/2034	4,135,000	3,425,620	0.02%
Royalty Pharma plc	2.150	9/2/2031	4,220,000	3,425,168	0.02%
Adient Global Holdings Ltd.	4.875	8/15/2026	3,665,000	3,409,183	0.02%
Galaxy Pipeline Assets Bidco Ltd.	3.250	9/30/2040	4,100,000	3,382,403	0.02%
Duke University	2.832	10/1/2055	4,495,000	3,367,479	0.02%
San Diego Gas & Electric Co.	3.700	3/15/2052	3,800,000	3,363,868	0.02%
Dun & Bradstreet Corp. (The)	5.000	12/15/2029	3,684,000	3,350,119	0.02%
Suncor Energy, Inc.	4.000	11/15/2047	3,735,000	3,325,983	0.02%
Equinor ASA	2.375	5/22/2030	3,685,000	3,323,311	0.02%
Duke Energy Progress LLC	3.400	4/1/2032	3,460,000	3,312,789	0.02%
Anheuser-Busch InBev Worldwide, Inc.	4.375	4/15/2038	3,440,000	3,299,892	0.02%
EQM Midstream Partners L.P.	4.500	1/15/2029	3,709,000	3,289,104	0.02%
Qualcomm, Inc.	4.500	5/20/2052	3,245,000	3,281,054	0.02%
Magallanes, Inc.	3.755	3/15/2027	3,375,000	3,275,381	0.02%
Earthstone Energy Holdings LLC	8.000	4/15/2027	3,205,000	3,253,075	0.02%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Discovery Communications LLC	4.650	5/15/2050	3,846,000	3,244,507	0.02%
Duke Energy Carolinas LLC	5.300	2/15/2040	3,000,000	3,230,936	0.02%
PacifiCorp	4.100	2/1/2042	3,500,000	3,198,175	0.02%
CVS Health Corp.	3.000	8/15/2026	3,280,000	3,193,071	0.02%
Exelon Corp.	4.050	4/15/2030	3,255,000	3,192,320	0.02%
Duquesne Light Holdings, Inc.	2.532	10/1/2030	3,755,000	3,174,657	0.02%
Bath & Body Works, Inc.	5.250	2/1/2028	3,320,000	3,170,600	0.02%
Caesars Entertainment, Inc.	8.125	7/1/2027	3,110,000	3,163,492	0.02%
PennyMac Financial Services, Inc.	5.375	10/15/2025	3,245,000	3,151,706	0.02%
Rogers Communications, Inc.	4.500	3/15/2042	3,385,000	3,140,300	0.02%
Bank of America Corp.	4.244	4/24/2038	3,225,000	3,128,233	0.02%
LD Holdings Group LLC	6.500	11/1/2025	3,740,000	3,122,900	0.02%
Saudi Arabian Oil Co.	2.875	4/16/2024	3,145,000	3,118,205	0.02%
Ford Motor Credit Co. LLC	4.542	8/1/2026	3,200,000	3,116,000	0.02%
NiSource, Inc.	3.600	5/1/2030	3,319,000	3,112,007	0.02%
SLM Corp.	3.125	11/2/2026	3,375,000	3,108,240	0.02%
Intercontinental Exchange, Inc.	4.600	3/15/2033	3,035,000	3,107,870	0.02%
Northrop Grumman Corp.	3.250	1/15/2028	3,200,000	3,102,087	0.02%
Minerva Merger Sub, Inc.	6.500	2/15/2030	3,353,000	3,101,525	0.02%
Antero Midstream Partners L.P. / Antero Midstream Finance Corp.	5.750	1/15/2028	3,100,000	3,100,000	0.02%
Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp.	4.250	2/1/2027	3,435,000	3,097,901	0.02%
Equinor ASA	3.625	4/6/2040	3,365,000	3,086,061	0.02%
Arches Buyer, Inc.	4.250	6/1/2028	3,364,000	3,070,928	0.02%
Novelis Corp.	4.750	1/30/2030	3,230,000	3,060,603	0.02%
Valero Energy Corp.	4.000	4/1/2029	3,130,000	3,059,700	0.02%
Sempra Energy	4.000	2/1/2048	3,480,000	3,037,873	0.02%
Bank of America Corp.	1.898	7/23/2031	3,640,000	3,032,775	0.02%
Duke Energy Carolinas LLC	3.875	3/15/2046	3,305,000	3,013,005	0.02%
T-Mobile USA, Inc.	2.625	4/15/2026	3,175,000	3,012,432	0.02%
Time Warner Cable LLC	6.750	6/15/2039	2,825,000	3,011,859	0.02%
Simon Property Group L.P.	3.250	9/13/2049	3,885,000	3,008,550	0.02%
Avantor Funding, Inc.	4.625	7/15/2028	3,090,000	3,008,208	0.02%
Gilead Sciences, Inc.	2.600	10/1/2040	3,965,000	3,007,235	0.02%
Global Payments, Inc.	4.450	6/1/2028	3,020,000	2,992,745	0.02%
Itau Unibanco Holding S.A.	2.900	1/24/2023	2,985,000	2,985,896	0.02%
Microsoft Corp.	3.450	8/8/2036	3,045,000	2,979,181	0.02%
Amazon.com, Inc.	3.600	4/13/2032	3,000,000	2,978,184	0.02%
Wells Fargo & Co.	4.900	11/17/2045	3,026,000	2,970,077	0.02%
Walt Disney Co.	6.400	12/15/2035	2,440,000	2,955,904	0.02%
Amgen, Inc.	3.150	2/21/2040	3,570,000	2,954,782	0.02%
Apple, Inc.	4.250	2/9/2047	2,895,000	2,942,539	0.02%
DISH DBS Corp.	5.875	11/15/2024	3,195,000	2,938,122	0.02%
Sutter Health	3.161	8/15/2040	3,645,000	2,935,283	0.02%
Nexstar Media, Inc.	5.625	7/15/2027	2,930,000	2,932,593	0.02%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Southern Co.	3.250	7/1/2026	3,000,000	2,932,559	0.02%
Sutter Health	1.321	8/15/2025	3,150,000	2,925,232	0.02%
EnLink Midstream LLC	5.625	1/15/2028	2,935,000	2,916,656	0.02%
Endurance International Group Holdings Inc	6.000	2/15/2029	3,880,000	2,910,000	0.02%
Continental Resources, Inc.	5.750	1/15/2031	2,820,000	2,898,395	0.02%
Valero Energy Partners L.P.	4.500	3/15/2028	2,870,000	2,879,917	0.02%
Duke Energy Carolinas LLC	3.750	6/1/2045	3,270,000	2,869,345	0.02%
HCA, Inc.	5.125	6/15/2039	2,950,000	2,849,633	0.02%
Johnson Controls International plc	4.625	7/2/2044	2,971,000	2,821,911	0.02%
Wachovia Corp.	5.500	8/1/2035	2,655,000	2,811,597	0.02%
Ashton Woods USA LLC / Ashton Woods Finance Co.	6.625	1/15/2028	2,990,000	2,802,858	0.02%
Carrier Global Corp.	2.493	2/15/2027	3,015,000	2,800,516	0.02%
Lamar Media Corp.	3.750	2/15/2028	2,985,000	2,798,139	0.02%
American Water Capital Corp.	3.450	5/1/2050	3,365,000	2,795,988	0.02%
Titan Holdings II B.V.	5.125	7/15/2029	2,990,000	2,792,626	0.02%
Open Text Corp.	3.875	2/15/2028	2,970,000	2,790,077	0.02%
BPCE S.A.	2.045	10/19/2027	3,100,000	2,786,256	0.02%
Bayer U.S. Finance LLC	4.200	7/15/2034	2,900,000	2,786,178	0.02%
AmeriGas Partners L.P. / AmeriGas Finance Corp.	5.875	8/20/2026	2,738,000	2,784,546	0.02%
ONEOK, Inc.	3.100	3/15/2030	3,125,000	2,780,404	0.02%
Williams Scotsman International, Inc.	4.625	8/15/2028	2,903,000	2,752,146	0.02%
Southern California Edison Co.	4.500	9/1/2040	3,000,000	2,750,285	0.02%
AbbVie, Inc.	4.625	10/1/2042	2,840,000	2,743,233	0.02%
ARD Finance S.A.	6.500	6/30/2027	3,480,000	2,731,800	0.02%
Owens-Brockway Glass Container, Inc.	6.375	8/15/2025	2,710,000	2,723,008	0.02%
Aker BP ASA	3.750	1/15/2030	2,920,000	2,722,892	0.02%
Apache Corp.	4.375	10/15/2028	2,850,000	2,721,750	0.02%
Nielsen Finance LLC / Nielsen Finance Co.	4.500	7/15/2029	2,875,000	2,716,558	0.02%
Taylor Morrison Communities, Inc.	5.750	1/15/2028	2,735,000	2,707,204	0.02%
Barclays plc	2.667	3/10/2032	3,220,000	2,705,276	0.02%
Builders FirstSource, Inc.	5.000	3/1/2030	2,880,000	2,701,246	0.02%
MGIC Investment Corp.	5.250	8/15/2028	2,795,000	2,700,389	0.02%
CDW LLC / CDW Finance Corp.	2.670	12/1/2026	2,930,000	2,695,541	0.02%
Ford Motor Credit Co. LLC	5.125	6/16/2025	2,690,000	2,689,926	0.02%
FirstEnergy Transmission LLC	5.450	7/15/2044	2,790,000	2,682,665	0.02%
Gray Oak Pipeline LLC	2.000	9/15/2023	2,730,000	2,678,072	0.02%
Intercontinental Exchange, Inc.	2.650	9/15/2040	3,470,000	2,664,328	0.02%
Credit Suisse Group AG	3.091	5/14/2032	3,155,000	2,661,397	0.02%
Equinix, Inc.	3.400	2/15/2052	3,489,000	2,654,807	0.02%
Consorcio Transmantaro S.A.	5.200	4/11/2038	2,825,000	2,648,438	0.02%
Performance Food Group, Inc.	5.500	10/15/2027	2,690,000	2,645,723	0.02%
Duke Energy Progress LLC	4.375	3/30/2044	2,730,000	2,643,226	0.02%
Sprint Spectrum Co. LLC / Sprint Spectrum Co. II LLC / Sprint Spectrum Co. III LLC	5.152	9/20/2029	2,555,000	2,638,003	0.02%
JPMorgan Chase & Co.	4.586	4/26/2033	2,580,000	2,635,738	0.02%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Welltower, Inc.	4.000	6/1/2025	2,620,000	2,633,594	0.02%
Saudi Arabian Oil Co.	3.250	11/24/2050	3,335,000	2,631,955	0.02%
Welltower, Inc.	3.850	6/15/2032	2,770,000	2,631,040	0.02%
Frontier Communications Holdings LLC	6.750	5/1/2029	2,985,000	2,630,860	0.02%
Brixmor Operating Partnership L.P.	2.500	8/16/2031	3,195,000	2,628,103	0.02%
DISH DBS Corp.	5.000	3/15/2023	2,680,000	2,626,400	0.02%
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.	5.250	8/15/2027	3,135,000	2,625,563	0.02%
Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp.	5.500	3/1/2025	2,660,000	2,604,140	0.02%
B&G Foods, Inc.	5.250	9/15/2027	2,900,000	2,595,500	0.02%
Capital One Financial Corp.	3.800	1/31/2028	2,675,000	2,591,304	0.02%
Silgan Holdings, Inc.	2.250	6/1/2028	2,830,000	2,590,020	0.02%
1011778 BC ULC / New Red Finance, Inc.	3.500	2/15/2029	2,830,000	2,587,469	0.02%
EQM Midstream Partners L.P.	4.750	1/15/2031	2,950,000	2,559,125	0.02%
ROBLOX Corp.	3.875	5/1/2030	2,880,000	2,555,712	0.02%
Corebridge Financial, Inc.	3.900	4/5/2032	2,685,000	2,552,036	0.02%
Nucor Corp.	3.850	4/1/2052	2,930,000	2,528,189	0.02%
Ford Motor Credit Co. LLC	3.375	11/13/2025	2,635,000	2,525,858	0.02%
Potomac Electric Power Co.	4.150	3/15/2043	2,700,000	2,521,443	0.02%
MidAmerican Energy Co.	4.400	10/15/2044	2,598,000	2,516,820	0.02%
Sempra Energy	3.700	4/1/2029	2,605,000	2,510,083	0.02%
Kaixo Bondco Telecom S.A.	5.125	9/30/2029	2,775,000	2,503,935	0.02%
UnitedHealth Group, Inc.	2.750	5/15/2040	3,065,000	2,502,121	0.02%
Ecopetrol S.A.	4.625	11/2/2031	2,900,000	2,500,989	0.02%
Berry Global, Inc.	5.625	7/15/2027	2,510,000	2,475,488	0.02%
Israel Electric Corp. Ltd.	5.000	11/12/2024	2,405,000	2,473,398	0.02%
Enterprise Products Operating LLC	4.250	2/15/2048	2,760,000	2,471,002	0.02%
GSK Consumer Healthcare Capital US LLC	3.625	3/24/2032	2,585,000	2,467,357	0.02%
Altice France S.A.	5.125	7/15/2029	2,825,000	2,465,872	0.02%
Pacific Gas and Electric Co.	4.500	7/1/2040	3,020,000	2,460,312	0.02%
Apple, Inc.	3.750	11/13/2047	2,600,000	2,458,979	0.02%
Williams Cos., Inc.	6.300	4/15/2040	2,224,000	2,454,238	0.02%
JP Morgan Chase & Co.	2.956	5/13/2031	2,725,000	2,434,477	0.02%
Comcast Corp.	3.250	11/1/2039	2,810,000	2,416,431	0.02%
Aon Corp. / Aon Global Holdings plc	2.850	5/28/2027	2,530,000	2,415,496	0.02%
MPLX L.P.	4.900	4/15/2058	2,770,000	2,410,992	0.02%
Al Candelaria Spain SLU	5.750	6/15/2033	2,905,000	2,407,374	0.02%
Equinix, Inc.	2.000	5/15/2028	2,730,000	2,401,812	0.02%
ConocoPhillips Co.	4.025	3/15/2062	2,645,000	2,394,934	0.02%
Apache Corp.	5.100	9/1/2040	2,550,000	2,380,553	0.02%
Coterra Energy, Inc.	3.900	5/15/2027	2,415,000	2,377,935	0.02%
Range Resources Corp.	4.875	5/15/2025	2,335,000	2,375,863	0.02%
New York Life Insurance Co.	3.750	5/15/2050	2,775,000	2,375,367	0.02%
Caesars Entertainment, Inc.	6.250	7/1/2025	2,345,000	2,373,093	0.02%
Equinix, Inc.	1.800	7/15/2027	2,645,000	2,342,859	0.02%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Home Depot, Inc.	4.500	12/6/2048	2,315,000	2,340,732	0.02%
Comcast Corp.	3.969	11/1/2047	2,520,000	2,333,985	0.02%
Citigroup Inc	3.070	2/24/2028	2,450,000	2,332,924	0.02%
Magallanes, Inc.	5.391	3/15/2062	2,600,000	2,332,304	0.02%
Shell International Finance B.V.	4.550	8/12/2043	2,320,000	2,325,960	0.02%
NiSource, Inc.	3.950	3/30/2048	2,768,000	2,311,407	0.02%
Frontier Communications Holdings LLC	5.875	10/15/2027	2,345,000	2,309,520	0.02%
EIG Pearl Holdings S.a.r.l.	3.545	8/31/2036	2,600,000	2,297,750	0.02%
Ovintiv Exploration, Inc.	5.625	7/1/2024	2,180,000	2,293,398	0.02%
S.C. Johnson & Son, Inc.	4.000	5/15/2043	2,520,000	2,287,006	0.02%
Eversource Energy	2.550	3/15/2031	2,640,000	2,286,515	0.02%
Crown Americas LLC / Crown Americas Capital Corp.	4.750	2/1/2026	2,283,000	2,281,032	0.02%
JP Morgan Chase & Co.	4.023	12/5/2024	2,251,000	2,274,158	0.02%
Aeropuerto Internacional de Tocumen S.A.	5.125	8/11/2061	2,697,000	2,257,697	0.02%
Buckeye Partners L.P.	4.500	3/1/2028	2,415,000	2,248,313	0.02%
Oracle Corp.	4.000	7/15/2046	2,860,000	2,238,392	0.02%
Frontier Communications Holdings LLC	5.000	5/1/2028	2,405,000	2,237,239	0.02%
Black Knight InfoServ LLC	3.625	9/1/2028	2,350,000	2,222,936	0.01%
Exelon Corp.	4.100	3/15/2052	2,485,000	2,220,438	0.01%
Wells Fargo & Co.	4.750	12/7/2046	2,280,000	2,219,662	0.01%
Leviathan Bond Ltd.	6.500	6/30/2027	2,235,000	2,218,238	0.01%
Signal Parent, Inc.	6.125	4/1/2029	3,127,000	2,217,063	0.01%
Georgetown University (The)	2.247	4/1/2030	2,500,000	2,213,169	0.01%
Embarq Corp.	7.995	6/1/2036	2,630,000	2,212,751	0.01%
NiSource, Inc.	3.490	5/15/2027	2,260,000	2,208,675	0.01%
M/I Homes, Inc.	4.950	2/1/2028	2,360,000	2,198,529	0.01%
GC Treasury Centre Co, Ltd.	4.400	3/30/2032	2,300,000	2,191,607	0.01%
Bath & Body Works, Inc.	6.625	10/1/2030	2,190,000	2,186,091	0.01%
Central American Bottling Corp. / CBC Bottling Holdco SL / Beliv Holdco SL	5.250	4/27/2029	2,289,000	2,185,059	0.01%
United Overseas Bank Ltd.	3.863	10/7/2032	2,235,000	2,182,276	0.01%
Energy Transfer L.P.	4.900	3/15/2035	2,275,000	2,143,476	0.01%
Discovery Communications LLC	4.000	9/15/2055	2,816,000	2,138,650	0.01%
Sirius XM Radio, Inc.	4.000	7/15/2028	2,300,000	2,132,905	0.01%
Westinghouse Air Brake Technologies Corp.	3.200	6/15/2025	2,205,000	2,130,733	0.01%
Cleco Corporate Holdings LLC	4.973	5/1/2046	2,222,000	2,121,863	0.01%
CHS/Community Health Systems, Inc.	5.625	3/15/2027	2,275,000	2,121,551	0.01%
PTC, Inc.	3.625	2/15/2025	2,135,000	2,120,696	0.01%
BNP Paribas S.A.	1.323	1/13/2027	2,365,000	2,116,321	0.01%
Verizon Communications, Inc.	2.850	9/3/2041	2,660,000	2,113,491	0.01%
Targa Resources Corp. Co.	4.950	4/15/2052	2,300,000	2,105,633	0.01%
IBM Corp.	3.430	2/9/2052	2,590,000	2,099,503	0.01%
Pacific Gas and Electric Co.	3.950	12/1/2047	2,875,000	2,091,961	0.01%
Ford Motor Credit Co. LLC	5.584	3/18/2024	2,055,000	2,086,318	0.01%
Berkshire Hathaway Energy Co.	5.950	5/15/2037	1,833,000	2,082,364	0.01%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Teledyne Technologies, Inc.	1.600	4/1/2026	2,270,000	2,070,344	0.01%
STL Holding Co. LLC	7.500	2/15/2026	2,230,000	2,068,325	0.01%
Skyworks Solutions, Inc.	1.800	6/1/2026	2,285,000	2,063,717	0.01%
NCL Corp. Ltd.	5.875	2/15/2027	2,215,000	2,063,516	0.01%
Aon Global Ltd.	4.250	12/12/2042	2,300,000	2,061,420	0.01%
OneMain Finance Corp.	4.000	9/15/2030	2,410,000	2,046,572	0.01%
Clean Harbors, Inc.	4.875	7/15/2027	2,042,000	2,016,475	0.01%
Open Text Holdings, Inc.	4.125	2/15/2030	2,165,000	2,012,368	0.01%
Grupo Aval Ltd.	4.750	9/26/2022	2,015,000	2,011,433	0.01%
Mozart Debt Merger Sub, Inc.	5.250	10/1/2029	2,272,000	2,007,880	0.01%
Prestige Brands, Inc.	5.125	1/15/2028	2,085,000	2,001,600	0.01%
Standard Industries, Inc.	4.750	1/15/2028	2,105,000	1,994,488	0.01%
Owens-Brockway Glass Container, Inc.	5.875	8/15/2023	1,961,000	1,987,866	0.01%
Nielsen Finance LLC / Nielsen Finance Co.	5.625	10/1/2028	2,000,000	1,985,000	0.01%
PennyMac Financial Services, Inc.	4.250	2/15/2029	2,405,000	1,984,125	0.01%
FirstEnergy Corp.	4.400	7/15/2027	1,980,000	1,977,525	0.01%
Boeing Co.	3.750	2/1/2050	2,655,000	1,967,859	0.01%
Anthem, Inc.	1.500	3/15/2026	2,115,000	1,966,570	0.01%
Penske Truck Leasing Co. L.P. / PTL Finance Corp.	2.700	11/1/2024	2,000,000	1,951,583	0.01%
Zayo Group Holdings, Inc.	4.000	3/1/2027	2,230,000	1,945,341	0.01%
UPC Broadband Finco B.V.	4.875	7/15/2031	2,115,000	1,939,735	0.01%
Adient Global Holdings Ltd.	3.500	8/15/2024	1,930,000	1,939,135	0.01%
ACE Capital Trust II	9.700	4/1/2030	1,470,000	1,933,050	0.01%
FirstCash, Inc.	4.625	9/1/2028	2,125,000	1,928,863	0.01%
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.	4.125	8/15/2026	2,065,000	1,926,583	0.01%
T-Mobile USA, Inc.	2.050	2/15/2028	2,160,000	1,926,375	0.01%
VTR Comunicaciones S.p.A.	5.125	1/15/2028	2,365,000	1,925,417	0.01%
Energy Transfer L.P.	5.000	5/15/2050	2,150,000	1,923,359	0.01%
Raytheon Technologies Corp.	4.500	6/1/2042	1,925,000	1,920,778	0.01%
Southern California Edison Co.	5.950	2/1/2038	1,775,000	1,916,093	0.01%
Buckeye Partners L.P.	3.950	12/1/2026	1,997,000	1,912,527	0.01%
Occidental Petroleum Corp.	3.200	8/15/2026	1,980,000	1,910,571	0.01%
VICI Properties L.P. / VICI Note Co., Inc.	4.625	12/1/2029	2,025,000	1,903,500	0.01%
Interchile S.A.	4.500	6/30/2056	2,190,000	1,902,234	0.01%
Dominion Energy, Inc.	3.375	4/1/2030	2,030,000	1,901,902	0.01%
S.C. Johnson & Son, Inc.	4.750	10/15/2046	1,840,000	1,899,370	0.01%
Time Warner Entertainment Co., L.P.	8.375	7/15/2033	1,565,000	1,891,175	0.01%
American Water Capital Corp.	2.300	6/1/2031	2,190,000	1,889,969	0.01%
Coca-Cola Co.	3.000	3/5/2051	2,270,000	1,886,879	0.01%
Kraft Heinz Foods Co.	3.750	4/1/2030	1,975,000	1,878,048	0.01%
Ecolab, Inc.	2.700	12/15/2051	2,510,000	1,877,797	0.01%
Equinor ASA	3.700	4/6/2050	2,055,000	1,872,579	0.01%
Ford Motor Credit Co. LLC	2.900	2/16/2028	2,135,000	1,856,895	0.01%
Boeing Co.	3.900	5/1/2049	2,450,000	1,847,034	0.01%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Bioceanico Sovereign Certificate Ltd.	0.010	6/5/2034	2,720,070	1,836,047	0.01%
Duke Energy Progress LLC	4.150	12/1/2044	1,940,000	1,815,082	0.01%
Shinhan Bank Co., Ltd.	4.375	4/13/2032	1,855,000	1,811,442	0.01%
Nasdaq, Inc.	3.850	6/30/2026	1,805,000	1,810,362	0.01%
Global Payments, Inc.	2.150	1/15/2027	1,990,000	1,808,378	0.01%
Kallpa Generacion S.A.	4.875	5/24/2026	1,835,000	1,793,713	0.01%
Venture Global Calcasieu Pass LLC	3.875	8/15/2029	1,890,000	1,791,588	0.01%
OCP S.A.	5.125	6/23/2051	2,400,000	1,783,200	0.01%
Braskem Netherlands Finance B.V.	4.500	1/31/2030	1,915,000	1,782,539	0.01%
Oracle Corp.	3.850	7/15/2036	2,100,000	1,775,140	0.01%
Frontier Communications Holdings LLC	5.875	11/1/2029	2,103,208	1,774,624	0.01%
OCP S.A.	4.500	10/22/2025	1,769,000	1,773,423	0.01%
Western Digital Corp.	4.750	2/15/2026	1,768,000	1,765,569	0.01%
SRS Distribution, Inc.	4.625	7/1/2028	1,915,000	1,761,800	0.01%
Comcast Corp.	3.750	4/1/2040	1,925,000	1,761,382	0.01%
Home Point Capital, Inc.	5.000	2/1/2026	2,130,000	1,750,860	0.01%
San Diego Gas & Electric Co.	3.320	4/15/2050	2,155,000	1,743,444	0.01%
BOC Aviation USA Corp.	1.625	4/29/2024	1,795,000	1,730,416	0.01%
Bank Hapoalim BM	3.255	1/21/2032	1,965,000	1,726,744	0.01%
Bausch Health Cos., Inc.	5.000	2/15/2029	2,875,000	1,726,438	0.01%
DISH DBS Corp.	7.375	7/1/2028	2,210,000	1,718,275	0.01%
Bristol-Myers Squibb Co.	3.250	8/1/2042	2,000,000	1,694,265	0.01%
Bangkok Bank PCL	3.466	9/23/2036	1,975,000	1,692,792	0.01%
PetSmart, Inc.	7.750	2/15/2029	1,825,000	1,687,286	0.01%
1011778 BC ULC / New Red Finance, Inc.	3.875	1/15/2028	1,780,000	1,685,838	0.01%
Empire Communities Corp.	7.000	12/15/2025	1,880,000	1,684,950	0.01%
Carnival Corp.	10.500	6/1/2030	1,650,000	1,675,880	0.01%
CSL Finance plc Co.	4.625	4/27/2042	1,700,000	1,672,074	0.01%
M/I Homes, Inc.	3.950	2/15/2030	2,040,000	1,670,517	0.01%
Mauser Packaging Solutions Holding Co.	7.250	4/15/2025	1,725,000	1,667,213	0.01%
Nationstar Mortgage Holdings, Inc.	5.125	12/15/2030	1,865,000	1,665,611	0.01%
CSL Finance plc	4.250	4/27/2032	1,660,000	1,659,023	0.01%
CSN Resources S.A.	5.875	4/8/2032	1,885,000	1,654,088	0.01%
Sherwin-Williams Co.	4.500	6/1/2047	1,740,000	1,653,246	0.01%
Sugarhouse HSP Gaming Prop Mezz L.P. / Sugarhouse HSP Gaming Finance Corp.	5.875	5/15/2025	1,725,000	1,651,688	0.01%
Constellium SE	5.625	6/15/2028	1,716,000	1,646,437	0.01%
CCO Holdings LLC / CCO Holdings Capital Corp.	4.500	8/15/2030	1,820,000	1,643,642	0.01%
AngloGold Ashanti Holdings plc	3.375	11/1/2028	1,860,000	1,636,603	0.01%
Royal Caribbean Cruises Ltd.	9.125	6/15/2023	1,600,000	1,632,000	0.01%
Clean Harbors, Inc.	5.125	7/15/2029	1,700,000	1,632,000	0.01%
State Oil Co. of the Azerbaijan Republic	6.950	3/18/2030	1,570,000	1,624,950	0.01%
Emera U.S. Finance L.P.	4.750	6/15/2046	1,755,000	1,624,742	0.01%
Georgia Power Co.	3.700	1/30/2050	1,955,000	1,614,043	0.01%
Mizrahi Tefahot Bank Ltd.	3.077	4/7/2031	1,800,000	1,611,000	0.01%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
AIA Group Ltd.	3.200	9/16/2040	1,960,000	1,600,521	0.01%
EQT Corp.	3.900	10/1/2027	1,650,000	1,590,419	0.01%
Trivium Packaging Finance B.V.	5.500	8/15/2026	1,590,000	1,580,086	0.01%
Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp.	5.250	5/15/2027	1,700,000	1,576,750	0.01%
EQM Midstream Partners L.P.	6.500	7/15/2048	1,840,000	1,568,600	0.01%
Energean Israel Finance Ltd.	5.375	3/30/2028	1,695,000	1,567,875	0.01%
Constellium SE	3.750	4/15/2029	1,785,000	1,562,268	0.01%
HCA, Inc.	5.375	9/1/2026	1,500,000	1,561,875	0.01%
Credit Acceptance Corp.	5.125	12/31/2024	1,585,000	1,561,225	0.01%
Conagra Brands, Inc.	5.400	11/1/2048	1,545,000	1,557,505	0.01%
Braskem Idesa SAPI	6.990	2/20/2032	1,760,000	1,554,098	0.01%
Wells Fargo & Co.	5.375	11/2/2043	1,475,000	1,541,379	0.01%
Paramount Global	4.375	3/15/2043	1,852,000	1,540,081	0.01%
Qatar Energy	2.250	7/12/2031	1,735,000	1,538,577	0.01%
KB Home	4.800	11/15/2029	1,670,000	1,536,400	0.01%
Stericycle, Inc.	5.375	7/15/2024	1,535,000	1,535,000	0.01%
Prosus N.V.	3.257	1/19/2027	1,720,000	1,532,982	0.01%
Constellium SE	5.875	2/15/2026	1,547,000	1,530,463	0.01%
Lamar Funding Ltd.	3.958	5/7/2025	1,600,000	1,530,048	0.01%
Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp.	5.250	10/1/2025	1,595,000	1,527,213	0.01%
Carnival Corp.	7.625	3/1/2026	1,620,000	1,520,791	0.01%
Sensata Technologies B.V.	5.625	11/1/2024	1,475,000	1,499,836	0.01%
CDW LLC / CDW Finance Corp.	4.250	4/1/2028	1,565,000	1,492,963	0.01%
NOVA Chemicals Corp.	4.250	5/15/2029	1,680,000	1,491,395	0.01%
Western Midstream Operating L.P.	5.750	2/1/2050	1,675,000	1,484,831	0.01%
Energizer Holdings, Inc.	6.500	12/31/2027	1,565,000	1,477,110	0.01%
Klabn Austria GmbH	3.200	1/12/2031	1,800,000	1,475,406	0.01%
First Student Bidco, Inc. / First Transit Parent, Inc.	4.000	7/31/2029	1,660,000	1,472,586	0.01%
Bank Leumi Le-Israel BM	3.275	1/29/2031	1,610,000	1,469,125	0.01%
PECO Energy Co.	4.600	5/15/2052	1,400,000	1,466,896	0.01%
Energean Israel Finance Ltd.	4.500	3/30/2024	1,495,000	1,465,848	0.01%
Enterprise Products Operating LLC	4.850	8/15/2042	1,516,000	1,463,359	0.01%
Qorvo, Inc.	3.375	4/1/2031	1,745,000	1,460,391	0.01%
Constellation Brands, Inc.	3.150	8/1/2029	1,585,000	1,454,652	0.01%
FMG Resources August Pty Ltd.	4.375	4/1/2031	1,630,000	1,454,009	0.01%
International Business Machines Corp.	4.250	5/15/2049	1,545,000	1,447,661	0.01%
TK Elevator US Newco, Inc.	5.250	7/15/2027	1,470,000	1,439,045	0.01%
Bharti Airtel International Netherlands B.V.	5.350	5/20/2024	1,385,000	1,423,082	0.01%
Gap, Inc.	3.625	10/1/2029	1,945,000	1,419,850	0.01%
Petroleos Mexicanos	6.700	2/16/2032	1,630,000	1,410,113	0.01%
Union Pacific Corp.	3.500	2/14/2053	1,630,000	1,394,771	0.01%
Canadian Natural Resources Ltd.	3.900	2/1/2025	1,389,000	1,393,927	0.01%
Standard Industries, Inc.	4.375	7/15/2030	1,555,000	1,391,725	0.01%
Bausch Health Cos., Inc.	4.875	6/1/2028	1,620,000	1,387,449	0.01%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
IQVIA, Inc.	5.000	5/15/2027	1,390,000	1,386,525	0.01%
Gap, Inc.	3.875	10/1/2031	1,945,000	1,385,813	0.01%
Sabine Pass Liquefaction LLC	5.000	3/15/2027	1,345,000	1,385,138	0.01%
Ziggo B.V.	4.875	1/15/2030	1,495,000	1,384,445	0.01%
Venture Global Calcasieu Pass LLC	4.125	8/15/2031	1,470,000	1,379,992	0.01%
EIG Pearl Holdings Sarl	4.387	11/30/2046	1,645,000	1,379,560	0.01%
Freeport Indonesia PT	4.763	4/14/2027	1,365,000	1,368,413	0.01%
Cigna Corp.	3.200	3/15/2040	1,655,000	1,364,205	0.01%
Bausch Health Cos., Inc.	5.000	1/30/2028	2,137,000	1,362,338	0.01%
Genworth Holdings, Inc.	4.800	2/15/2024	1,355,000	1,361,775	0.01%
Presidio Holdings, Inc.	8.250	2/1/2028	1,375,000	1,349,191	0.01%
Credit Acceptance Corp.	6.625	3/15/2026	1,325,000	1,341,761	0.01%
Occidental Petroleum Corp.	6.375	9/1/2028	1,234,000	1,333,325	0.01%
Occidental Petroleum Corp.	5.500	12/1/2025	1,285,000	1,329,975	0.01%
Galaxy Pipeline Assets Bidco Ltd.	2.625	3/31/2036	1,585,000	1,325,412	0.01%
Cargill, Inc.	4.375	4/22/2052	1,305,000	1,325,194	0.01%
Galaxy Pipeline Assets Bidco Ltd.	2.160	3/31/2034	1,503,746	1,316,794	0.01%
Sirius XM Radio, Inc.	4.125	7/1/2030	1,450,000	1,311,540	0.01%
General Motors Financial Co., Inc.	2.400	4/10/2028	1,500,000	1,309,056	0.01%
Open Text Corp.	3.875	12/1/2029	1,435,000	1,305,777	0.01%
Entegris, Inc.	4.375	4/15/2028	1,400,000	1,305,500	0.01%
Walt Disney Co.	5.400	10/1/2043	1,177,000	1,303,831	0.01%
Bancolombia S.A.	3.000	1/29/2025	1,380,000	1,300,664	0.01%
Suncor Energy, Inc.	3.750	3/4/2051	1,510,000	1,289,021	0.01%
CCO Holdings LLC / CCO Holdings Capital Corp.	5.000	2/1/2028	1,325,000	1,281,785	0.01%
Minejesa Capital B.V.	4.625	8/10/2030	1,370,000	1,279,238	0.01%
Banco do Brasil S.A.	4.875	1/11/2029	1,300,000	1,274,832	0.01%
Southwestern Energy Co.	4.750	2/1/2032	1,305,000	1,271,015	0.01%
KFC Holding Co. / Pizza Hut Holdings LLC / Taco Bell of America LLC	4.750	6/1/2027	1,275,000	1,269,275	0.01%
Buckeye Partners L.P.	4.125	12/1/2027	1,360,000	1,264,800	0.01%
BRF S.A.	4.875	1/24/2030	1,460,000	1,259,250	0.01%
Targa Resources Partners L.P. / Targa Resources Partners Finance Corp.	4.000	1/15/2032	1,375,000	1,255,161	0.01%
Braskem Netherlands Finance B.V.	4.500	1/10/2028	1,305,000	1,254,979	0.01%
Apple, Inc.	3.850	5/4/2043	1,300,000	1,254,074	0.01%
Industrial & Commercial Bank of China Ltd.	4.875	9/21/2025	1,205,000	1,250,320	0.01%
Verizon Communications, Inc.	3.850	11/1/2042	1,390,000	1,248,254	0.01%
T-Mobile USA, Inc.	2.250	2/15/2026	1,330,000	1,243,550	0.01%
CHS/Community Health Systems, Inc.	5.250	5/15/2030	1,450,000	1,241,809	0.01%
HCA, Inc.	7.500	11/15/2095	1,131,000	1,238,445	0.01%
Arches Buyer, Inc.	6.125	12/1/2028	1,470,000	1,234,256	0.01%
Kraft Heinz Foods Co.	4.625	1/30/2029	1,225,000	1,233,417	0.01%
NMI Holdings, Inc.	7.375	6/1/2025	1,170,000	1,225,868	0.01%
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.	5.250	8/15/2027	1,460,000	1,222,750	0.01%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Massachusetts Mutual Life Insurance Co.	3.729	10/15/2070	1,625,000	1,222,497	0.01%
Cinemark USA, Inc.	5.875	3/15/2026	1,285,000	1,219,022	0.01%
Block, Inc.	3.500	6/1/2031	1,420,000	1,217,650	0.01%
EQT Corp.	3.125	5/15/2026	1,285,000	1,216,510	0.01%
CDK Global, Inc.	5.250	5/15/2029	1,215,000	1,215,000	0.01%
Bausch Health Cos., Inc.	5.250	1/30/2030	2,050,000	1,199,250	0.01%
Graphic Packaging International LLC	3.750	2/1/2030	1,335,000	1,187,775	0.01%
Alfa Desarrollo S.p.A.	4.550	9/27/2051	1,555,789	1,184,344	0.01%
Clearway Energy Operating LLC	4.750	3/15/2028	1,235,000	1,179,425	0.01%
Oncor Electric Delivery	2.700	11/15/2051	1,590,000	1,179,241	0.01%
IHS Holding Ltd.	6.250	11/29/2028	1,295,000	1,177,026	0.01%
Ford Motor Co.	3.250	2/12/2032	1,380,000	1,158,071	0.01%
Royalty Pharma plc	3.550	9/2/2050	1,570,000	1,152,855	0.01%
Ooredoo International Finance Ltd.	2.625	4/8/2031	1,290,000	1,144,712	0.01%
Performance Food Group, Inc.	4.250	8/1/2029	1,285,000	1,141,671	0.01%
BPCE S.A.	4.000	9/12/2023	1,135,000	1,141,016	0.01%
VICI Properties L.P. / VICI Note Co., Inc.	4.250	12/1/2026	1,200,000	1,139,544	0.01%
Cheniere Energy Partners L.P.	4.500	10/1/2029	1,154,000	1,129,570	0.01%
Banco de Credito del Peru S.A.	3.125	7/1/2030	1,200,000	1,119,516	0.01%
AbbVie, Inc.	4.700	5/14/2045	1,118,000	1,103,033	0.01%
Petroleos Mexicanos	7.690	1/23/2050	1,395,000	1,081,125	0.01%
Ford Motor Credit Co. LLC	4.134	8/4/2025	1,105,000	1,076,988	0.01%
American Builders & Contractors Supply Co., Inc.	4.000	1/15/2028	1,145,000	1,076,976	0.01%
Group 1 Automotive, Inc.	4.000	8/15/2028	1,180,000	1,074,626	0.01%
Iliad Holding SASU	6.500	10/15/2026	1,110,000	1,072,915	0.01%
Energy Transfer L.P.	5.150	3/15/2045	1,190,000	1,066,883	0.01%
Mattel, Inc.	5.875	12/15/2027	1,040,000	1,058,200	0.01%
AngloGold Ashanti Holdings plc	3.750	10/1/2030	1,220,000	1,055,300	0.01%
AssuredPartners, Inc.	5.625	1/15/2029	1,200,000	1,050,876	0.01%
Verizon Communications, Inc.	2.355	3/15/2032	1,225,000	1,050,288	0.01%
Range Resources Corp.	4.750	2/15/2030	1,070,000	1,046,519	0.01%
NVIDIA Corp.	3.700	4/1/2060	1,180,000	1,039,924	0.01%
Xerox Holdings Corp.	5.000	8/15/2025	1,060,000	1,038,864	0.01%
Lukoil Capital DAC	2.800	4/26/2027	1,905,000	1,038,225	0.01%
Shell International Finance B.V.	4.375	5/11/2045	1,056,000	1,038,149	0.01%
Post Holdings, Inc.	5.750	3/1/2027	1,013,000	1,032,542	0.01%
Sensata Technologies B.V.	5.000	10/1/2025	1,020,000	1,028,670	0.01%
Belo Corp.	7.250	9/15/2027	965,000	1,027,725	0.01%
Anglo American Capital plc	4.875	5/14/2025	1,001,000	1,023,529	0.01%
OCP S.A.	5.125	6/23/2051	1,376,000	1,022,368	0.01%
Duke Energy Corp.	3.950	8/15/2047	1,201,000	1,018,067	0.01%
EnLink Midstream LLC	5.375	6/1/2029	1,050,000	1,016,799	0.01%
OneMain Finance Corp.	7.125	3/15/2026	990,000	1,013,760	0.01%
United Rentals North America, Inc.	3.875	2/15/2031	1,110,000	1,010,133	0.01%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Charter Communications Operating LLC / Charter Communications Operating Capital	5.250	4/1/2053	1,105,000	1,009,790	0.01%
NuStar Logistics L.P.	5.625	4/28/2027	1,005,000	1,008,015	0.01%
Mattel, Inc.	3.375	4/1/2026	1,045,000	1,003,200	0.01%
Galaxy Pipeline Assets Bidco Ltd.	1.750	9/30/2027	1,061,503	1,002,525	0.01%
Antofagasta plc	5.625	5/13/2032	980,000	1,000,580	0.01%
AmeriGas Partners L.P. / AmeriGas Finance Corp.	5.750	5/20/2027	1,015,000	997,238	0.01%
OneMain Finance Corp.	6.875	3/15/2025	980,000	995,994	0.01%
Suzano Austria GmbH	2.500	9/15/2028	1,145,000	988,994	0.01%
Occidental Petroleum Corp.	4.400	4/15/2046	1,098,000	988,200	0.01%
Buckeye Partners L.P.	4.125	3/1/2025	1,005,000	987,964	0.01%
Taylor Morrison Communities, Inc.	5.125	8/1/2030	1,055,000	987,337	0.01%
Carnival Corp.	4.000	8/1/2028	1,085,000	983,661	0.01%
Peru LNG Srl	5.375	3/22/2030	1,120,000	982,800	0.01%
Sunoco L.P. / Sunoco Finance Corp.	4.500	5/15/2029	1,055,000	978,829	0.01%
Lorca Telecom Bondco S.A.	4.000	9/18/2027	975,000	977,817	0.01%
Las Vegas Sands Corp.	3.900	8/8/2029	1,120,000	976,886	0.01%
Energy Transfer L.P.	5.350	5/15/2045	1,065,000	975,456	0.01%
Greenko Power II Ltd.	4.300	12/13/2028	1,075,000	975,014	0.01%
Buckeye Partners L.P.	5.850	11/15/2043	1,250,000	974,798	0.01%
Star Energy Geothermal Darajat II / Star Energy Geothermal Salak	4.850	10/14/2038	1,075,000	973,413	0.01%
Ford Motor Credit Co. LLC	3.350	11/1/2022	975,000	972,036	0.01%
Plains All American Pipeline L.P. / PAA Finance Corp.	4.300	1/31/2043	1,205,000	966,211	0.01%
Rumo Luxembourg S.a.r.l.	4.200	1/18/2032	1,155,000	964,425	0.01%
Caesars Entertainment, Inc.	4.625	10/15/2029	1,130,000	964,116	0.01%
Empresa Nacional de Telecomunicaciones S.A.	3.050	9/14/2032	1,158,000	964,047	0.01%
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance plc	4.000	9/1/2029	1,115,000	961,576	0.01%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.700	4/1/2051	1,315,000	960,371	0.01%
Rocket Mortgage LLC / Rocket Mortgage Co-Issuer, Inc.	4.000	10/15/2033	1,170,000	959,400	0.01%
AGFC Capital Trust I	2.794	1/15/2067	1,835,000	948,346	0.01%
Ashton Woods USA LLC / Ashton Woods Finance Co.	4.625	8/1/2029	1,105,000	944,775	0.01%
Grifols Escrow Issuer S.A.	4.750	10/15/2028	1,030,000	941,163	0.01%
QNB Finance Ltd.	2.625	5/12/2025	970,000	938,324	0.01%
Ford Motor Credit Co. LLC	4.375	8/6/2023	930,000	930,391	0.01%
Alfa Desarrollo S.p.A.	4.550	9/27/2051	1,211,724	922,425	0.01%
BRF S.A.	5.750	9/21/2050	1,225,000	918,383	0.01%
Post Holdings, Inc.	4.500	9/15/2031	1,045,000	916,841	0.01%
TerraForm Power Operating LLC	5.000	1/31/2028	970,000	916,650	0.01%
CT Trust	5.125	2/3/2032	1,020,000	912,084	0.01%
IHS Holding Ltd.	5.625	11/29/2026	1,000,000	911,800	0.01%
AT&T, Inc.	4.500	5/15/2035	905,000	905,021	0.01%
Penn National Gaming, Inc.	4.125	7/1/2029	1,105,000	904,332	0.01%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Ashton Woods USA LLC / Ashton Woods Finance Co.	4.625	4/1/2030	1,055,000	888,838	0.01%
Greenko Power II Ltd.	4.300	12/13/2028	975,000	884,315	0.01%
Ford Motor Credit Co. LLC	4.950	5/28/2027	885,000	880,825	0.01%
AT&T, Inc.	4.350	3/1/2029	870,000	880,563	0.01%
OCP S.A.	5.625	4/25/2024	855,000	875,306	0.01%
Celulosa Arauco y Constitucion S.A.	4.500	8/1/2024	870,000	871,096	0.01%
Empresa Nacional de Telecomunicaciones S.A.	3.050	9/14/2032	1,040,000	865,810	0.01%
Otis Worldwide Corp.	2.565	2/15/2030	980,000	863,559	0.01%
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.	5.250	4/30/2025	870,000	863,049	0.01%
Kallpa Generacion S.A.	4.125	8/16/2027	920,000	861,350	0.01%
Discovery Communications LLC	3.900	11/15/2024	855,000	857,224	0.01%
VTR Comunicaciones S.p.A.	5.125	1/15/2028	1,049,000	854,022	0.01%
Unum Group	4.000	6/15/2029	865,000	838,275	0.01%
Open Text Holdings, Inc.	4.125	12/1/2031	930,000	837,159	0.01%
Owens & Minor, Inc.	6.625	4/1/2030	845,000	835,494	0.01%
Targa Resources Partners L.P. / Targa Resources Partners Finance Corp.	4.875	2/1/2031	870,000	834,052	0.01%
CCO Holdings LLC / CCO Holdings Capital Corp.	4.750	2/1/2032	925,000	825,563	0.01%
Wells Fargo & Co.	4.400	6/14/2046	880,000	825,492	0.01%
OCP S.A.	3.750	6/23/2031	980,000	812,714	0.01%
EQM Midstream Partners L.P.	6.500	7/1/2027	805,000	805,000	0.01%
EnLink Midstream Partners L.P.	5.050	4/1/2045	1,015,000	803,642	0.01%
EQM Midstream Partners L.P.	6.000	7/1/2025	795,000	802,950	0.01%
LD Holdings Group LLC	6.125	4/1/2028	1,000,000	802,000	0.01%
IQVIA, Inc.	2.250	1/15/2028	820,000	792,474	0.01%
Aon Corp. / Aon Global Holdings plc	3.900	2/28/2052	920,000	784,950	0.01%
Centene Corp.	4.625	12/15/2029	790,000	778,814	0.01%
Caesars Resort Collection LLC / CRC Finco, Inc.	5.750	7/1/2025	775,000	778,023	0.01%
Union Pacific Corp.	3.375	2/14/2042	890,000	774,207	0.01%
Greenko Dutch B.V.	3.850	3/29/2026	843,900	772,169	0.01%
Greenko Dutch B.V.	3.850	3/29/2026	843,900	772,169	0.01%
Service Corp. International	4.625	12/15/2027	775,000	767,379	0.01%
Bancolombia S.A.	4.625	12/18/2029	835,000	757,779	0.01%
Sands China Ltd.	2.550	3/8/2027	965,000	756,769	0.01%
CIFI Holdings Group Co., Ltd.	5.250	5/13/2026	1,035,000	755,550	0.01%
FirstCash, Inc.	5.625	1/1/2030	790,000	753,229	0.01%
Centene Corp.	4.250	12/15/2027	755,000	751,733	0.01%
Energean Israel Finance Ltd.	4.875	3/30/2026	795,000	749,288	0.01%
Frontier Communications Holdings LLC	6.000	1/15/2030	875,000	743,750	0.00%
1011778 BC ULC / New Red Finance, Inc.	4.000	10/15/2030	840,000	737,100	0.00%
Galaxy Pipeline Assets Bidco Ltd.	2.625	3/31/2036	875,000	731,694	0.00%
Novelis Corp.	3.250	11/15/2026	795,000	729,277	0.00%
Pertamina Persero PT	4.150	2/25/2060	910,000	724,551	0.00%
Lithia Motors, Inc.	4.625	12/15/2027	735,000	723,446	0.00%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
State Oil Co. of the Azerbaijan Republic	4.750	3/13/2023	725,000	721,013	0.00%
CDW LLC / CDW Finance Corp.	4.125	5/1/2025	730,000	720,802	0.00%
Novelis Corp.	3.875	8/15/2031	820,000	715,450	0.00%
Centrais Eletricas Brasileiras S.A.	4.625	2/4/2030	805,000	714,043	0.00%
DISH DBS Corp.	7.750	7/1/2026	830,000	709,650	0.00%
Star Energy Geothermal Darajat II / Star Energy Geothermal Salak	4.850	10/14/2038	780,000	706,290	0.00%
Leviathan Bond Ltd.	6.750	6/30/2030	715,000	706,063	0.00%
Iliad Holding SASU	7.000	10/15/2028	730,000	703,596	0.00%
Leviathan Bond Ltd.	6.125	6/30/2025	705,000	700,967	0.00%
UnitedHealth Group, Inc.	6.875	2/15/2038	551,000	700,648	0.00%
Acadia Healthcare Co., Inc.	5.000	4/15/2029	715,000	698,126	0.00%
Occidental Petroleum Corp.	6.125	1/1/2031	640,000	696,000	0.00%
Darling Ingredients, Inc.	6.000	6/15/2030	690,000	690,000	0.00%
AmeriGas Partners L.P. / AmeriGas Finance Corp.	5.500	5/20/2025	692,000	685,080	0.00%
VEON Holdings B.V.	3.375	11/25/2027	1,120,000	683,200	0.00%
Mexico City Airport Trust	4.250	10/31/2026	730,000	682,605	0.00%
Ford Motor Co.	4.750	1/15/2043	825,000	680,625	0.00%
Allied Universal Holdco LLC/Allied Universal Finance Corp. / Atlas Luxco 4 S.a.r.l.	4.625	6/1/2028	760,000	679,486	0.00%
DISH DBS Corp.	5.750	12/1/2028	830,000	678,940	0.00%
Freeport Indonesia PT	6.200	4/14/2052	710,000	672,292	0.00%
Yum! Brands, Inc.	4.750	1/15/2030	690,000	664,125	0.00%
Wells Fargo & Co.	4.650	11/4/2044	690,000	655,327	0.00%
Galaxy Pipeline Assets Bidco Ltd.	3.250	9/30/2040	790,000	651,731	0.00%
Corp. Nacional del Cobre de Chile	3.700	1/30/2050	795,000	639,069	0.00%
Termocandelaria Power Ltd.	7.875	1/30/2029	658,750	637,999	0.00%
Telecom Italia Capital S.A.	6.000	9/30/2034	720,000	636,386	0.00%
Ecopetrol S.A.	5.375	6/26/2026	640,000	634,259	0.00%
Catalent Pharma Solutions, Inc.	3.125	2/15/2029	700,000	628,044	0.00%
Catalent Pharma Solutions, Inc.	3.500	4/1/2030	695,000	624,303	0.00%
Southern California Edison Co.	5.625	2/1/2036	595,000	620,520	0.00%
Millicom International Cellular S.A.	5.125	1/15/2028	643,500	609,073	0.00%
FirstEnergy Corp.	3.400	3/1/2050	810,000	601,182	0.00%
BRF S.A.	4.875	1/24/2030	695,000	599,438	0.00%
Prologis L.P.	2.125	10/15/2050	905,000	594,845	0.00%
Crocs, Inc.	4.125	8/15/2031	745,000	594,138	0.00%
Clydesdale Acquisition Holdings, Inc.	6.625	4/15/2029	600,000	592,500	0.00%
Millicom International Cellular S.A.	6.250	3/25/2029	603,000	590,036	0.00%
OneMain Finance Corp.	6.125	3/15/2024	575,000	588,835	0.00%
Altice France S.A.	5.500	1/15/2028	660,000	587,400	0.00%
Cable Onda S.A.	4.500	1/30/2030	630,000	583,304	0.00%
Danske Bank A/S	4.375	6/12/2028	587,000	579,688	0.00%
Telecom Italia S.p.A.	5.303	5/30/2024	570,000	578,322	0.00%
QNB Finance Ltd.	1.625	9/22/2025	600,000	560,250	0.00%
Meituan	3.050	10/28/2030	736,000	557,807	0.00%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Consumers Energy Co.	2.500	5/1/2060	831,000	556,903	0.00%
Service Corp. International	5.125	6/1/2029	550,000	550,130	0.00%
MPLX L.P.	4.950	3/14/2052	600,000	548,490	0.00%
Southern California Edison Co.	4.650	10/1/2043	580,000	541,665	0.00%
Celulosa Arauco y Constitucion S.A.	5.150	1/29/2050	610,000	537,642	0.00%
Stericycle, Inc.	3.875	1/15/2029	590,000	535,661	0.00%
VEON Holdings B.V.	4.000	4/9/2025	725,000	532,875	0.00%
TransDigm, Inc.	8.000	12/15/2025	505,000	525,862	0.00%
VEON Holdings B.V.	3.375	11/25/2027	860,000	524,600	0.00%
Mexico City Airport Trust	3.875	4/30/2028	585,000	524,061	0.00%
Braskem Idesa SAPI	6.990	2/20/2032	585,000	516,561	0.00%
Inversiones CMPC S.A.	3.850	1/13/2030	560,000	513,800	0.00%
Calpine Corp.	3.750	3/1/2031	585,000	511,360	0.00%
Valvoline, Inc.	3.625	6/15/2031	575,000	510,814	0.00%
Moody's Corp.	2.550	8/18/2060	780,000	505,489	0.00%
Boyd Gaming Corp.	4.750	12/1/2027	525,000	504,000	0.00%
OneMain Finance Corp.	3.875	9/15/2028	580,000	502,442	0.00%
America Movil S.A.B. de C.V.	5.375	4/4/2032	525,000	499,207	0.00%
Iron Mountain, Inc.	4.500	2/15/2031	555,000	497,892	0.00%
Ecopetrol S.A.	5.875	5/28/2045	610,000	497,205	0.00%
Radian Group, Inc.	4.875	3/15/2027	510,000	495,093	0.00%
Prime Security Services Borrower LLC / Prime Finance, Inc.	5.750	4/15/2026	500,000	494,510	0.00%
Altice France S.A.	5.500	10/15/2029	570,000	494,475	0.00%
Block, Inc.	2.750	6/1/2026	535,000	493,444	0.00%
Tallgrass Energy Partners L.P. / Tallgrass Energy Finance Corp.	6.000	3/1/2027	505,000	492,552	0.00%
Mexico City Airport Trust	5.500	7/31/2047	650,000	492,382	0.00%
Ford Motor Co.	4.346	12/8/2026	505,000	492,375	0.00%
Petroleos del Peru S.A.	5.625	6/19/2047	630,000	492,225	0.00%
Seagate HDD Cayman	4.875	6/1/2027	485,000	491,489	0.00%
Aegea Finance S.a.r.l.	6.750	5/20/2029	495,000	491,288	0.00%
National Retail Properties, Inc.	3.000	4/15/2052	695,000	489,695	0.00%
Builders FirstSource, Inc.	4.250	2/1/2032	550,000	489,335	0.00%
MSCI, Inc.	4.000	11/15/2029	515,000	489,029	0.00%
Star Energy Geothermal Wayang Windu Ltd.	6.750	4/24/2033	493,620	488,931	0.00%
American Tower Corp.	1.500	1/31/2028	570,000	487,901	0.00%
Intercontinental Exchange, Inc.	3.000	9/15/2060	695,000	487,551	0.00%
Calpine Corp.	4.500	2/15/2028	510,000	487,535	0.00%
Fertitta Entertainment LLC / Fertitta Entertainment Finance Co., Inc.	4.625	1/15/2029	535,000	486,850	0.00%
JSW Steel Ltd.	3.950	4/5/2027	550,000	486,679	0.00%
Medco Bell Pte Ltd.	6.375	1/30/2027	525,000	485,888	0.00%
Southern Co.	5.113	8/1/2027	470,000	485,256	0.00%
NextEra Energy Operating Partners L.P.	4.500	9/15/2027	500,000	485,115	0.00%
Telefonica Celular del Paraguay S.A.	5.875	4/15/2027	500,000	485,115	0.00%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.000	10/29/2028	555,000	485,081	0.00%
Southern California Edison Co.	2.950	2/1/2051	685,000	485,004	0.00%
Synchrony Financial	2.875	10/28/2031	595,000	483,720	0.00%
Capital One Financial Corp.	4.927	5/10/2028	475,000	482,804	0.00%
CBS Corp.	3.375	2/15/2028	510,000	482,429	0.00%
Vistra Operations Co. LLC	4.300	7/15/2029	515,000	482,139	0.00%
Meituan	3.050	10/28/2030	635,000	481,260	0.00%
Virginia Electric and Power Co.	2.450	12/15/2050	685,000	481,172	0.00%
Seagate HDD Cayman	3.125	7/15/2029	550,000	481,168	0.00%
OneMain Finance Corp.	3.500	1/15/2027	540,000	480,465	0.00%
Corp. Nacional del Cobre de Chile	3.625	8/1/2027	500,000	480,080	0.00%
BAT International Finance plc	4.448	3/16/2028	495,000	479,984	0.00%
Altria Group, Inc.	4.800	2/14/2029	480,000	479,782	0.00%
Navient Corp.	5.625	8/1/2033	610,000	479,515	0.00%
EQM Midstream Partners L.P.	5.500	7/15/2028	505,000	478,346	0.00%
YPF S.A.	8.500	3/23/2025	553,500	476,691	0.00%
Louisiana-Pacific Corp.	3.625	3/15/2029	550,000	475,654	0.00%
Pacific Gas and Electric Co.	2.100	8/1/2027	545,000	475,407	0.00%
United Wholesale Mortgage LLC	5.750	6/15/2027	525,000	474,314	0.00%
Rockwell Automation, Inc.	2.800	8/15/2061	690,000	474,104	0.00%
Adani Ports & Special Economic Zone Ltd.	4.200	8/4/2027	500,000	472,976	0.00%
Verizon Communications, Inc.	4.000	3/22/2050	520,000	471,402	0.00%
Total Play Telecomunicaciones S.A. de C.V.	6.375	9/20/2028	570,000	469,258	0.00%
Country Garden Holdings Co., Ltd.	5.625	1/14/2030	860,000	468,700	0.00%
OCP S.A.	3.750	6/23/2031	565,000	468,555	0.00%
Iron Mountain, Inc.	4.875	9/15/2029	500,000	466,775	0.00%
Essex Portfolio L.P.	2.650	9/1/2050	700,000	465,401	0.00%
Kyndryl Holdings, Inc.	2.700	10/15/2028	560,000	465,075	0.00%
goeasy Ltd.	4.375	5/1/2026	520,000	464,100	0.00%
MARB BondCo plc	3.950	1/29/2031	555,000	461,150	0.00%
Buckeye Partners L.P.	5.600	10/15/2044	595,000	459,057	0.00%
Royal Caribbean Cruises Ltd.	5.375	7/15/2027	540,000	458,580	0.00%
Advanced Drainage Systems, Inc.	5.000	9/30/2027	470,000	451,200	0.00%
YPF S.A.	8.500	3/23/2025	521,250	448,916	0.00%
CT Trust	5.125	2/3/2032	490,000	438,158	0.00%
IHS Holding Ltd.	6.250	11/29/2028	480,000	436,272	0.00%
Carnival Corp.	7.625	3/1/2026	425,000	427,195	0.00%
Ford Motor Credit Co. LLC	3.664	9/8/2024	435,000	424,203	0.00%
PTC, Inc.	4.000	2/15/2028	440,000	419,758	0.00%
Times China Holdings Ltd.	6.200	3/22/2026	1,440,000	417,600	0.00%
Carnival Corp.	5.750	3/1/2027	471,000	416,835	0.00%
CSN Resources S.A.	7.625	4/17/2026	400,000	413,004	0.00%
Banco de Credito del Peru S.A.	3.250	9/30/2031	460,000	412,160	0.00%
Catalent Pharma Solutions, Inc.	5.000	7/15/2027	415,000	409,827	0.00%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Banco do Brasil S.A.	3.250	9/30/2026	425,000	397,906	0.00%
Banco de Credito del Peru S.A.	3.125	7/1/2030	418,000	389,965	0.00%
EQM Midstream Partners L.P.	7.500	6/1/2027	370,000	370,000	0.00%
EQM Midstream Partners L.P.	7.500	6/1/2030	360,000	360,000	0.00%
Ooredoo International Finance Ltd.	2.625	4/8/2031	400,000	354,950	0.00%
Central American Bottling Corp. / CBC Bottling Holdco SL / Beliv Holdco SL	5.250	4/27/2029	370,000	353,199	0.00%
Centrais Eletricas Brasileiras S.A.	4.625	2/4/2030	395,000	350,369	0.00%
United Rentals North America, Inc.	3.750	1/15/2032	390,000	350,225	0.00%
At Home Group, Inc.	4.875	7/15/2028	430,000	346,516	0.00%
Inversiones CMPC S.A.	3.850	1/13/2030	370,000	339,475	0.00%
OCP S.A.	6.875	4/25/2044	340,000	313,893	0.00%
At Home Group, Inc.	7.125	7/15/2029	460,000	311,650	0.00%
Celulosa Arauco y Constitucion S.A.	5.150	1/29/2050	350,000	308,483	0.00%
Bausch Health Cos., Inc.	9.000	12/15/2025	360,000	304,200	0.00%
Azure Power Energy Ltd.	3.575	8/19/2026	337,295	301,879	0.00%
Continuum Energy Levanter Pte Ltd.	4.500	2/9/2027	330,394	294,216	0.00%
G-III Apparel Group Ltd.	7.875	8/15/2025	285,000	289,646	0.00%
Celulosa Arauco y Constitucion S.A.	5.500	4/30/2049	305,000	277,754	0.00%
VICI Properties L.P. / VICI Note Co., Inc.	3.500	2/15/2025	285,000	273,398	0.00%
Interchile S.A.	4.500	6/30/2056	310,000	269,266	0.00%
Clearway Energy Operating LLC	3.750	1/15/2032	315,000	268,506	0.00%
Bharti Airtel Ltd.	3.250	6/3/2031	295,000	256,072	0.00%
Millicom International Cellular S.A.	4.500	4/27/2031	295,000	254,682	0.00%
IHS Holding Ltd.	5.625	11/29/2026	265,000	241,627	0.00%
ADCB Finance Cayman Ltd.	4.500	3/6/2023	200,000	202,000	0.00%
Navient Corp.	5.000	3/15/2027	215,000	197,800	0.00%
Gtlk Europe Capital DAC	4.800	2/26/2028	1,300,000	195,000	0.00%
VICI Properties L.P. / VICI Note Co., Inc.	4.125	8/15/2030	213,000	194,541	0.00%
CDBL Funding 2	2.000	3/4/2026	200,000	186,174	0.00%
Cable Onda S.A.	4.500	1/30/2030	200,000	185,176	0.00%
Times China Holdings Ltd.	6.750	7/8/2025	575,000	178,250	0.00%
VICI Properties L.P. / VICI Note Co., Inc.	3.750	2/15/2027	185,000	171,188	0.00%
Oracle Corp.	4.125	5/15/2045	205,000	162,951	0.00%
Empresa Nacional del Petroleo	4.500	9/14/2047	200,000	155,252	0.00%
CIFI Holdings Group Co., Ltd.	6.000	7/16/2025	200,000	152,500	0.00%
HCA, Inc.	3.500	7/15/2051	200,000	149,431	0.00%
Country Garden Holdings Co., Ltd.	6.150	9/17/2025	225,000	144,000	0.00%
Yuzhou Group Holdings Co., Ltd.	7.700	2/20/2025	1,340,000	140,700	0.00%
Energiean Israel Finance Ltd.	5.875	3/30/2031	150,000	136,125	0.00%
Country Garden Holdings Co., Ltd.	5.400	5/27/2025	200,000	126,946	0.00%
Country Garden Holdings Co., Ltd.	4.200	2/6/2026	200,000	124,000	0.00%
HCA, Inc.	5.625	9/1/2028	115,000	120,492	0.00%
HCA, Inc.	5.875	2/1/2029	90,000	94,995	0.00%
Condor Merger Sub, Inc.	7.375	2/15/2030	45,000	39,219	0.00%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Russian Railways Via RZD Capital plc	5.700	4/5/2022	675,000	33,750	0.00%
CVS Pass-Through Trust	6.943	1/10/2030	21,058	21,938	0.00%
Petroleos de Venezuela S.A.	6.000	5/16/2024	435,000	21,750	0.00%
Russian Railways Via RZD Capital plc	4.375	3/1/2024	200,000	10,000	0.00%
Petroleos de Venezuela S.A.	9.000	11/17/2021	190,000	9,728	0.00%
CVS Pass-Through Trust	6.036	12/10/2028	8,807	9,265	0.00%
Madison IAQ LLC	4.125	6/30/2028	0.00	0.00	0.00%
Iron Mountain, Inc.	4.875	9/15/2027	0.00	0.00	0.00%
FOREIGN GOVERNMENT OBLIGATIONS					
Argentine Republic Government International Bond	1.125	7/9/2035	62,757,751	17,048,771	0.11%
Mexico Government International Bond	4.500	1/31/2050	19,363,000	16,440,250	0.11%
Peruvian Government International Bond	2.783	1/23/2031	17,230,000	15,206,921	0.10%
Turkey Government International Bond	5.125	2/17/2028	16,120,000	13,395,398	0.09%
Turkey Government International Bond	4.875	10/9/2026	14,645,000	12,563,770	0.08%
Oman Government International Bond	6.250	1/25/2031	12,190,000	12,534,002	0.08%
Qatar Government International Bond	4.400	4/16/2050	11,830,000	12,028,744	0.08%
Colombia Government International Bond	3.125	4/15/2031	14,520,000	11,761,182	0.08%
Croatia Government International Bond	1.125	6/19/2029	12,125,000	11,672,679	0.08%
Republic of South Africa Government International Bond	5.750	9/30/2049	13,415,000	10,835,564	0.07%
Mexico Government International Bond	5.000	4/27/2051	11,185,000	10,148,792	0.07%
Saudi Government International Bond	3.250	11/17/2051	10,770,000	8,744,658	0.06%
Brazilian Government International Bond	5.000	1/27/2045	10,454,000	8,385,025	0.06%
Indonesia Government International Bond	5.125	1/15/2045	8,294,000	8,365,611	0.06%
Croatia Government International Bond	1.500	6/17/2031	8,150,000	7,723,859	0.05%
Argentine Republic Government International Bond	0.500	7/9/2030	26,420,922	7,715,173	0.05%
Indonesia Government International Bond	4.625	4/15/2043	7,965,000	7,597,618	0.05%
Russian Foreign Bond - Eurobond	5.100	3/28/2035	43,800,000	7,008,000	0.05%
Colombia Government International Bond	3.000	1/30/2030	8,030,000	6,624,894	0.04%
Hungary Government International Bond	2.125	9/22/2031	7,755,000	6,247,428	0.04%
Qatar Government International Bond	4.817	3/14/2049	5,765,000	6,204,062	0.04%
Dominican Republic International Bond	4.875	9/23/2032	6,800,000	5,855,095	0.04%
Panama Government International Bond	4.500	4/16/2050	6,535,000	5,731,627	0.04%
Dominican Republic International Bond	6.000	2/22/2033	5,945,000	5,497,575	0.04%
Colombia Government International Bond	5.000	6/15/2045	7,020,000	5,438,611	0.04%
Turkey Government International Bond	6.000	1/14/2041	7,385,000	5,332,709	0.04%
Peruvian Government International Bond	3.000	1/15/2034	6,090,000	5,238,376	0.04%
Indonesia Government International Bond	4.300	3/31/2052	5,275,000	4,871,780	0.03%
Abu Dhabi Government International Bond	3.000	9/15/2051	5,600,000	4,549,798	0.03%
Ukraine Government International Bond	7.750	9/1/2027	11,575,000	4,436,998	0.03%
Egypt Government International Bond	7.300	9/30/2033	5,705,000	4,403,461	0.03%
Oman Government International Bond	6.250	1/25/2031	4,250,000	4,369,935	0.03%
Angolan Government International Bond	8.000	11/26/2029	4,655,000	4,334,271	0.03%
Serbia International Bond	1.500	6/26/2029	5,130,000	4,281,968	0.03%
Gabon Government International Bond	6.950	6/16/2025	4,400,000	4,204,728	0.03%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Colombia Government International Bond	4.125	2/22/2042	5,610,000	4,089,392	0.03%
Southern Gas Corridor CJSC	6.875	3/24/2026	3,885,000	4,020,695	0.03%
Ecuador Government International Bond	1.000	7/31/2035	6,270,543	4,005,678	0.03%
Chile Government International Bond	2.550	7/27/2033	4,670,000	3,977,089	0.03%
Philippine Government International Bond	4.200	3/29/2047	4,015,000	3,800,375	0.03%
Dominican Republic International Bond	5.875	1/30/2060	4,780,000	3,737,367	0.03%
Oman Government International Bond	5.625	1/17/2028	3,675,000	3,696,830	0.02%
Republic of South Africa Government International Bond	4.300	10/12/2028	3,995,000	3,687,329	0.02%
Colombia Government International Bond	5.200	5/15/2049	4,615,000	3,615,464	0.02%
Dominican Republic International Bond	5.500	2/22/2029	3,765,000	3,558,219	0.02%
Mexico Government International Bond	4.600	1/23/2046	4,067,000	3,525,243	0.02%
Oman Government International Bond	7.000	1/25/2051	3,630,000	3,467,594	0.02%
Panama Government International Bond	4.500	4/1/2056	4,000,000	3,426,875	0.02%
Croatia Government International Bond	1.750	3/4/2041	3,950,000	3,359,936	0.02%
Oman Government International Bond	4.875	2/1/2025	3,210,000	3,210,193	0.02%
Romanian Government International Bond	5.250	11/25/2027	3,116,000	3,151,055	0.02%
Turkey Government International Bond	5.750	5/11/2047	4,570,000	3,130,633	0.02%
Colombia Government International Bond	3.250	4/22/2032	3,820,000	3,067,151	0.02%
Ukraine Government International Bond	6.876	5/21/2029	8,500,000	3,060,340	0.02%
Brazilian Government International Bond	4.750	1/14/2050	4,000,000	3,036,788	0.02%
Emirate of Dubai Government International Bonds	3.900	9/9/2050	3,860,000	2,972,200	0.02%
Saudi Government International Bond	4.500	10/26/2046	2,985,000	2,884,435	0.02%
Egypt Government International Bond	6.588	2/21/2028	3,335,000	2,822,004	0.02%
Romanian Government International Bond	2.000	1/28/2032	3,405,000	2,778,930	0.02%
Colombia Government International Bond	5.625	2/26/2044	3,115,000	2,606,188	0.02%
Chile Government International Bond	3.100	5/7/2041	3,230,000	2,598,656	0.02%
Serbia International Bond	3.125	5/15/2027	2,472,000	2,413,911	0.02%
Ukraine Government International Bond	7.253	3/15/2033	6,430,000	2,310,299	0.02%
Croatia Government International Bond	1.125	3/4/2033	2,590,000	2,289,570	0.02%
Ivory Coast Government International Bond	4.875	1/30/2032	2,555,000	2,271,906	0.02%
Egypt Government International Bond	7.500	2/16/2061	3,350,000	2,254,952	0.02%
Romanian Government International Bond	2.000	4/14/2033	2,855,000	2,220,536	0.01%
Oman Government International Bond	5.375	3/8/2027	2,210,000	2,211,105	0.01%
Turkey Government International Bond	5.250	3/13/2030	2,710,000	2,142,130	0.01%
Panama Government International Bond	3.160	1/23/2030	2,310,000	2,127,348	0.01%
Serbia International Bond	1.000	9/23/2028	2,505,000	2,091,693	0.01%
North Macedonia Government International Bond	3.675	6/3/2026	2,045,000	2,037,033	0.01%
Ukraine Government International Bond	7.750	9/1/2026	5,190,000	1,996,904	0.01%
Republic of Azerbaijan International Bond	3.500	9/1/2032	2,245,000	1,927,344	0.01%
Panama Government International Bond	4.300	4/29/2053	2,243,000	1,900,135	0.01%
Saudi Government International Bond	3.250	11/17/2051	2,290,000	1,859,356	0.01%
Philippine Government International Bond	3.950	1/20/2040	1,960,000	1,835,605	0.01%
Romanian Government International Bond	3.000	2/14/2031	2,126,000	1,794,472	0.01%
Indonesia Government International Bond	1.850	3/12/2031	2,095,000	1,775,221	0.01%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Colombia Government International Bond	4.125	5/15/2051	2,455,000	1,721,463	0.01%
Turkey Government International Bond	5.875	6/26/2031	2,125,000	1,695,920	0.01%
Angolan Government International Bond	9.375	5/8/2048	1,855,000	1,657,925	0.01%
Benin Government International Bond	4.950	1/22/2035	2,030,000	1,630,357	0.01%
Bermuda Government International Bond	4.750	2/15/2029	1,525,000	1,582,170	0.01%
Romanian Government International Bond	2.000	4/14/2033	2,005,000	1,559,431	0.01%
Ukraine Government International Bond	7.375	9/25/2032	4,330,000	1,555,076	0.01%
Dominican Republic International Bond	6.000	2/22/2033	1,680,000	1,553,562	0.01%
Romanian Government International Bond	3.875	10/29/2035	1,721,000	1,542,729	0.01%
Ivory Coast Government International Bond	5.875	10/17/2031	1,575,000	1,493,030	0.01%
Egypt Government International Bond	8.500	1/31/2047	2,030,000	1,476,013	0.01%
Indonesia Government International Bond	5.250	1/8/2047	1,411,000	1,444,266	0.01%
Southern Gas Corridor CJSC	6.875	3/24/2026	1,394,000	1,442,690	0.01%
Gabon Government International Bond	7.000	11/24/2031	1,650,000	1,386,000	0.01%
Chile Government International Bond	2.750	1/31/2027	1,425,000	1,364,846	0.01%
Republic of Azerbaijan International Bond	4.750	3/18/2024	1,315,000	1,316,268	0.01%
Ukraine Government International Bond	7.750	9/1/2022	1,885,000	1,305,061	0.01%
North Macedonia Government International Bond	1.625	3/10/2028	1,480,000	1,285,224	0.01%
Turkey Government International Bond	4.750	1/26/2026	1,450,000	1,268,939	0.01%
North Macedonia Government International Bond	1.625	3/10/2028	1,455,000	1,263,514	0.01%
Ivory Coast Government International Bond	6.875	10/17/2040	1,430,000	1,261,823	0.01%
Turkey Government International Bond	4.250	3/13/2025	1,405,000	1,260,988	0.01%
Romanian Government International Bond	1.375	12/2/2029	1,470,000	1,254,604	0.01%
Turkey Government International Bond	6.000	3/25/2027	1,395,000	1,233,738	0.01%
Bulgaria Government International Bond	1.375	9/23/2050	1,680,000	1,217,406	0.01%
Egypt Government International Bond	7.903	2/21/2048	1,710,000	1,204,493	0.01%
Jordan Government International Bond	4.950	7/7/2025	1,235,000	1,176,708	0.01%
Ecuador Government International Bond	0.500	7/31/2040	2,133,000	1,167,582	0.01%
Senegal Government International Bond	6.750	3/13/2048	1,500,000	1,156,830	0.01%
Philippine Government International Bond	3.229	3/29/2027	1,115,000	1,104,878	0.01%
Bermuda Government International Bond	3.717	1/25/2027	1,115,000	1,101,212	0.01%
Oman Government International Bond	6.750	1/17/2048	1,175,000	1,097,156	0.01%
Ukraine Government International Bond	7.750	9/1/2024	2,720,000	1,067,600	0.01%
Ukraine Government International Bond	7.253	3/15/2033	2,890,000	1,038,377	0.01%
Colombia Government International Bond	6.125	1/18/2041	1,140,000	1,032,083	0.01%
Mexico Government International Bond	3.500	2/12/2034	1,170,000	1,026,908	0.01%
Ukraine Government International Bond	6.876	5/21/2029	2,825,000	1,017,113	0.01%
Venezuela Government International Bond	9.000	5/7/2023	11,937,200	1,014,662	0.01%
Romanian Government International Bond	1.375	12/2/2029	1,165,000	994,295	0.01%
Chile Government International Bond	4.000	1/31/2052	1,125,000	984,441	0.01%
Colombia Government International Bond	3.875	2/15/2061	1,470,000	980,429	0.01%
Abu Dhabi Government International Bond	3.000	9/15/2051	1,200,000	974,957	0.01%
Egypt Government International Bond	7.500	2/16/2061	1,425,000	959,196	0.01%
Indonesia Government International Bond	4.750	7/18/2047	980,000	944,342	0.01%
Angolan Government International Bond	8.750	4/14/2032	985,000	928,678	0.01%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Republic of Armenia International Bond	3.600	2/2/2031	1,245,000	908,302	0.01%
ROMANIA UNSECURED 144A 05/34 6	6.000	5/25/2034	886,000	900,398	0.01%
Dominican Republic International Bond	6.400	6/5/2049	1,035,000	875,850	0.01%
Costa Rica Government International Bond	4.375	4/30/2025	865,000	849,919	0.01%
Pakistan Government International Bond	6.875	12/5/2027	1,135,000	844,274	0.01%
Qatar Government International Bond	5.103	4/23/2048	750,000	837,323	0.01%
Peruvian Government International Bond	7.350	7/21/2025	751,000	824,087	0.01%
North Macedonia Government International Bond	3.675	6/3/2026	825,000	821,786	0.01%
Dominican Republic International Bond	4.500	1/30/2030	890,000	778,798	0.01%
Oman Government International Bond	4.750	6/15/2026	760,000	745,986	0.01%
Oman Government International Bond	6.500	3/8/2047	775,000	706,203	0.00%
Dominican Republic International Bond	5.500	1/27/2025	695,000	701,661	0.00%
Philippine Government International Bond	3.556	9/29/2032	720,000	692,605	0.00%
Panama Government International Bond	2.252	9/29/2032	835,000	682,977	0.00%
Dominican Republic International Bond	4.875	9/23/2032	791,000	681,085	0.00%
Jordan Government International Bond	5.850	7/7/2030	755,000	668,175	0.00%
Bermuda Government International Bond	3.375	8/20/2050	835,000	657,598	0.00%
Mexico Government International Bond	2.125	10/25/2051	955,000	656,687	0.00%
Gabon Government International Bond	6.625	2/6/2031	750,000	635,625	0.00%
Southern Gas Corridor CJSC	6.875	3/24/2026	610,000	631,306	0.00%
Abu Dhabi Government International Bond	3.125	9/30/2049	755,000	625,558	0.00%
Qatar Government International Bond	3.400	4/16/2025	600,000	604,554	0.00%
Benin Government International Bond	4.950	1/22/2035	750,000	602,349	0.00%
Sri Lanka Government International Bond	6.200	5/11/2027	1,530,000	589,517	0.00%
Russian Foreign Bond - Eurobond	4.375	3/21/2029	3,400,000	578,000	0.00%
Romanian Government International Bond	1.750	7/13/2030	680,000	572,944	0.00%
Sri Lanka Government International Bond	7.550	3/28/2030	1,450,000	558,236	0.00%
Benin Government International Bond	4.875	1/19/2032	650,000	556,990	0.00%
Panama Notas del Tesoro	3.750	4/17/2026	540,000	532,710	0.00%
Sri Lanka Government International Bond	6.750	4/18/2028	1,310,000	504,438	0.00%
Serbia International Bond	3.125	5/15/2027	511,000	498,992	0.00%
Serbia International Bond	1.500	6/26/2029	586,000	489,129	0.00%
Russian Foreign Bond - Eurobond	4.375	3/21/2029	2,800,000	476,000	0.00%
Hungary Government International Bond	1.625	4/28/2032	510,000	459,016	0.00%
Gabon Government International Bond	6.625	2/6/2031	515,000	436,463	0.00%
Abu Dhabi Government International Bond	4.125	10/11/2047	430,000	421,524	0.00%
Indonesia Government International Bond	1.100	3/12/2033	460,000	384,054	0.00%
Oman Government International Bond	7.000	1/25/2051	400,000	382,104	0.00%
Venezuela Government International Bond	7.750	10/13/2019	4,765,000	381,200	0.00%
Abu Dhabi Government International Bond	2.700	9/2/2070	505,000	367,499	0.00%
Romanian Government International Bond	2.000	1/28/2032	445,000	363,179	0.00%
Dominican Republic International Bond	6.000	7/19/2028	355,000	348,640	0.00%
Ivory Coast Government International Bond	5.250	3/22/2030	356,000	334,602	0.00%
Ivory Coast Government International Bond	5.250	3/22/2030	350,000	328,963	0.00%
Turkey Government International Bond	5.950	1/15/2031	405,000	327,038	0.00%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Republic of Uzbekistan International Bond	3.900	10/19/2031	360,000	285,228	0.00%
Costa Rica Government International Bond	6.125	2/19/2031	285,000	278,463	0.00%
Hungary Government International Bond	1.750	6/5/2035	325,000	277,519	0.00%
Venezuela Government International Bond	7.000	3/31/2038	3,170,000	261,525	0.00%
Bermuda Government International Bond	3.375	8/20/2050	325,000	255,951	0.00%
Egypt Government International Bond	5.625	4/16/2030	250,000	201,640	0.00%
Republic of Armenia International Bond	3.600	2/2/2031	270,000	196,981	0.00%
Egypt Government International Bond	5.625	4/16/2030	240,000	193,574	0.00%
Mexico Government International Bond	4.350	1/15/2047	200,000	166,428	0.00%
Romanian Government International Bond	3.625	3/27/2032	180,000	155,475	0.00%
Pakistan Government International Bond	7.375	4/8/2031	200,000	135,000	0.00%
Russian Foreign Bond - Eurobond	5.250	6/23/2047	600,000	120,000	0.00%
Venezuela Government International Bond	7.000	12/1/2018	1,015,000	81,200	0.00%
Sri Lanka Government International Bond	7.850	3/14/2029	200,000	78,000	0.00%
Ukraine Government International Bond	7.750	9/1/2026	155,000	59,638	0.00%
Venezuela Government International Bond	7.650	4/21/2025	340,000	28,900	0.00%
Brazilian Government International Bond	3.875	6/12/2030	0.00	0.00	0.00%
Brazilian Government International Bond	5.625	2/21/2047	0.00	0.00	0.00%
MUNICIPAL BONDS					
Rutgers The State University of New Jersey	3.915	5/1/2119	12,000,000	9,331,271	0.06%
University of California	1.316	5/15/2027	5,660,000	5,117,336	0.03%
New York State Thruway Authority	2.900	1/1/2035	5,015,000	4,395,764	0.03%
Port Auth of New York & New Jersey Rev	4.458	10/1/2062	1,510,000	1,502,393	0.01%
PREFERRED STOCKS					
Charles Schwab Corp.	4.450		900,000	19,071,000	0.13%
Bank of America Corp.	4.125		770,000	14,976,500	0.10%
SENIOR FLOATING RATE INTERESTS					
Crown Finance U.S., Inc.	4.000	2/28/2025	5,867,645	4,125,717	0.03%
McAfee LLC	4.842	3/1/2029	3,680,000	3,484,518	0.02%
Dun & Bradstreet Corp.	4.273	2/6/2026	3,120,244	3,021,176	0.02%
Hub International Ltd.	4.214	4/25/2025	2,912,759	2,807,172	0.02%
Athenahealth, Inc.	4.363	2/15/2029	2,924,348	2,785,441	0.02%
Asurion LLC	4.060	11/3/2024	2,716,526	2,616,585	0.02%
Ascend Learning, LLC	4.560	12/11/2028	2,738,138	2,598,301	0.02%
Clydesdale Acquisition Holdings, Inc.	0.000	4/13/2029	2,400,000	2,280,000	0.02%
PECF USS Intermediate Holding III Corp.	5.310	12/15/2028	1,950,113	1,834,022	0.01%
Clarios Global L.P.	4.310	4/30/2026	1,348,107	1,292,713	0.01%
SRS Distribution Inc.	4.000	6/2/2028	862,838	816,460	0.01%
Southwestern Energy Co.	3.301	6/22/2027	812,963	800,768	0.01%
Owens & Minor, Inc.	4.884	3/29/2029	620,000	611,735	0.00%
Hub International Ltd.	4.348	4/25/2025	512,406	495,255	0.00%
Athenahealth, Inc.	1.750	2/15/2029	495,652	472,109	0.00%
Crown Finance U.S., Inc.	10.076	2/28/2025	255,397	268,486	0.00%
SHORT-TERM INVESTMENTS					
Fixed Income Clearing Corp.		6/1/2022	337,668,201	337,668,201	2.26%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
U.S. GOVERNMENT SECURITIES					
U.S. Treasury Notes	0.250	6/30/2025	146,000,000	135,289,531	0.91%
U.S. Treasury Bonds	2.750	4/30/2027	35,740,000	35,619,936	0.24%
U.S. Treasury Bonds	2.375	2/15/2042	37,400,000	32,444,500	0.22%
U.S. Treasury Notes	0.250	9/30/2025	26,295,000	24,193,454	0.16%
U.S. Treasury Bonds	1.750	8/15/2041	14,140,000	11,014,839	0.07%
U.S. Treasury Bonds	6.250	5/15/2030	6,130,000	7,613,412	0.05%
U.S. Treasury Notes	2.625	4/15/2025	7,305,000	7,286,167	0.05%
U.S. Treasury Bonds	4.375	2/15/2038	5,800,000	6,831,766	0.05%
U.S. Treasury Bonds	4.250	11/15/2040	5,890,000	6,750,262	0.05%
U.S. Treasury Bonds	1.125	8/15/2040	4,055,000	2,862,735	0.02%
U.S. Treasury Bonds	1.875	11/15/2051	3,000,000	2,293,594	0.02%
DERIVATIVES - CENTRALLY CLEARED CREDIT DEFAULT SWAP CONTRACTS					
CDX.NA.HY.33.V12		12/20/2024	65,116,850	1,894,488	0.01%
CDX Long: S9D0RP5D1 CDS USD R F 5.00000 1 CCPCDX / Shrt: S9D0RP5D1 CDS USD P V 03MEVENT 2 CCPCDX		6/20/2027	33,640,000	557,139	0.00%
CDX Long: B9D0RMRR3 CDS USD R V 03MEVENT 2 CCPCDX / Shrt: B9D0RMRR3 CDS USD P F 1.00000 1 CCPCDX		6/20/2027	28,075,000	445,185	0.00%
CDX Long: S9D0RMSE1 CDS USD R F 1.00000 1 CCPCDX / Shrt: S9D0RMSE1 CDS USD P V 03MEVENT 2 CCPCDX		6/20/2027	159,660,000	432,830	0.00%
Long: B9D0P9PX3 CDS USD R V 03MEVENT 2 CCPCORPORATE / Shrt: B9D0P9PX3 CDS USD P F 1.00000 1 CCPCORPORATE		12/20/2026	12,955,000	93,121	0.00%
CDX.NA.IG.35.V1		12/20/2025	148,065,000	(147,943)	0.00%
Long: S9D0RFHM0 CDS USD R F 1.00000 1 CCPCORPORATE / Shrt: S9D0RFHM0 CDS USD P V 03MEVENT 2 CCPCORPORATE		6/20/2027	6,290,000	(240,792)	0.00%
DERIVATIVES - FOREIGN CURRENCY					
EURO CURRENCY			719,283	21,614	0.00%
POUND STERLING			8	0	0.00%
COLOMBIAN PESO			0.55	0.00	0.00%
BRAZILIAN REAL			(0.05)	0.00	0.00%
INDONESIAN RUPIAH			(100)	(0.01)	0.00%
DERIVATIVES - FOREIGN CURRENCY CONTRACTS					
EURO CURRENCY		6/15/2022	(65,972,000)	3,051,042	0.02%
EURO CURRENCY		6/15/2022	(8,302,000)	245,607	0.00%
NEW ZEALAND DOLLAR		6/15/2022	(2,245,000)	83,736	0.00%
EURO CURRENCY		6/15/2022	(1,900,000)	73,394	0.00%
AUSTRALIAN DOLLAR		6/15/2022	(2,075,000)	65,470	0.00%
EURO CURRENCY		6/15/2022	(1,724,000)	53,850	0.00%
YUAN RENMINBI		6/15/2022	(9,899,000)	50,482	0.00%
MEXICAN PESO (NEW)		6/15/2022	31,220,000	38,843	0.00%
EURO CURRENCY		6/15/2022	(1,029,000)	27,271	0.00%
EURO CURRENCY		6/15/2022	(2,079,000)	21,684	0.00%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
BRAZILIAN REAL		6/2/2022	7,450,000	19,413	0.00%
EURO CURRENCY		6/15/2022	(506,000)	19,027	0.00%
EURO CURRENCY		6/15/2022	508,000	18,160	0.00%
EURO CURRENCY		6/15/2022	1,019,000	17,450	0.00%
EURO CURRENCY		6/15/2022	739,000	16,269	0.00%
CANADIAN DOLLAR		6/15/2022	(1,950,000)	15,944	0.00%
EURO CURRENCY		6/15/2022	(1,351,000)	15,753	0.00%
EURO CURRENCY		6/15/2022	888,000	15,038	0.00%
EURO CURRENCY		6/15/2022	713,000	14,216	0.00%
CANADIAN DOLLAR		6/15/2022	1,950,000	13,246	0.00%
COLOMBIAN PESO		6/15/2022	5,863,900,000	12,649	0.00%
EURO CURRENCY		6/15/2022	2,523,000	12,429	0.00%
EURO CURRENCY		6/15/2022	715,000	11,624	0.00%
EURO CURRENCY		6/15/2022	(722,000)	10,547	0.00%
EURO CURRENCY		6/15/2022	375,000	8,067	0.00%
SOL		6/15/2022	5,780,000	7,512	0.00%
EGYPTIAN POUND		6/15/2022	(14,900,000)	7,013	0.00%
EURO CURRENCY		6/15/2022	(735,000)	5,677	0.00%
EURO CURRENCY		6/15/2022	(302,000)	4,991	0.00%
EURO CURRENCY		6/15/2022	1,080,000	2,983	0.00%
CZECH KORUNA		6/15/2022	(34,740,000)	2,935	0.00%
EURO CURRENCY		6/15/2022	1,089,000	2,742	0.00%
EURO CURRENCY		6/15/2022	400,000	1,949	0.00%
EURO CURRENCY		6/15/2022	3,866,000	916	0.00%
EURO CURRENCY		6/15/2022	1,324,000	313	0.00%
EURO CURRENCY		6/15/2022	(4,000)	141	0.00%
EURO CURRENCY		6/15/2022	(4,000)	82	0.00%
EURO CURRENCY		6/15/2022	138,000	34	0.00%
EURO CURRENCY		6/15/2022	51,000	1	0.00%
EURO CURRENCY		6/15/2022	2,000	(45)	0.00%
EURO CURRENCY		6/15/2022	4,000	(114)	0.00%
POUND STERLING		6/30/2022	(16,000)	(158)	0.00%
EURO CURRENCY		6/15/2022	(16,000)	(255)	0.00%
EURO CURRENCY		6/15/2022	33,000	(681)	0.00%
EURO CURRENCY		6/15/2022	(626,000)	(1,894)	0.00%
EURO CURRENCY		6/15/2022	(751,000)	(1,984)	0.00%
EURO CURRENCY		6/15/2022	(665,000)	(2,190)	0.00%
EURO CURRENCY		6/15/2022	94,000	(2,419)	0.00%
EURO CURRENCY		6/15/2022	204,000	(2,427)	0.00%
EURO CURRENCY		6/15/2022	204,000	(3,016)	0.00%
EURO CURRENCY		6/15/2022	133,000	(3,803)	0.00%
EURO CURRENCY		6/15/2022	505,000	(3,940)	0.00%
EURO CURRENCY		6/15/2022	(205,000)	(4,331)	0.00%
THAILAND BAHT		6/15/2022	(52,350,000)	(4,611)	0.00%
EURO CURRENCY		6/15/2022	370,000	(4,972)	0.00%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
AUSTRALIAN DOLLAR		6/15/2022	2,075,000	(5,514)	0.00%
EURO CURRENCY		6/15/2022	160,000	(6,569)	0.00%
EURO CURRENCY		6/15/2022	624,000	(9,827)	0.00%
EURO CURRENCY		6/15/2022	758,000	(10,163)	0.00%
EURO CURRENCY		6/15/2022	638,000	(10,380)	0.00%
SOUTH AFRICAN RAND		6/15/2022	(22,800,000)	(12,256)	0.00%
EURO CURRENCY		6/15/2022	522,000	(14,003)	0.00%
EURO CURRENCY		6/15/2022	572,000	(15,142)	0.00%
EURO CURRENCY		6/15/2022	732,000	(15,166)	0.00%
POLISH ZLOTY		6/15/2022	6,635,000	(17,351)	0.00%
EURO CURRENCY		6/15/2022	507,000	(18,617)	0.00%
EURO CURRENCY		6/15/2022	1,395,000	(23,055)	0.00%
NEW ZEALAND DOLLAR		6/15/2022	2,245,000	(25,191)	0.00%
EURO CURRENCY		6/15/2022	636,000	(25,682)	0.00%
EURO CURRENCY		6/15/2022	632,000	(26,139)	0.00%
THAILAND BAHT		6/15/2022	52,350,000	(26,241)	0.00%
EURO CURRENCY		6/15/2022	2,443,000	(32,290)	0.00%
EURO CURRENCY		6/30/2022	(18,747,000)	(34,702)	0.00%
POLISH ZLOTY		6/15/2022	(6,635,000)	(35,339)	0.00%
SOL		6/15/2022	(5,780,000)	(46,994)	0.00%
EURO CURRENCY		6/15/2022	(1,647,000)	(51,410)	0.00%
CHILEAN PESO		6/15/2022	(1,206,800,000)	(52,456)	0.00%
EURO CURRENCY		6/15/2022	1,245,000	(53,851)	0.00%
MEXICAN PESO (NEW)		6/15/2022	(31,220,000)	(57,276)	0.00%
CZECH KORUNA		6/15/2022	34,740,000	(58,266)	0.00%
YUAN RENMINBI		6/15/2022	9,899,000	(59,798)	0.00%
BRAZILIAN REAL		6/2/2022	(7,450,000)	(63,433)	0.00%
CHILEAN PESO		6/15/2022	1,206,800,000	(78,824)	0.00%
COLOMBIAN PESO		6/15/2022	(5,863,900,000)	(83,464)	0.00%
SOUTH AFRICAN RAND		6/15/2022	22,800,000	(92,556)	0.00%
EGYPTIAN POUND		6/15/2022	14,900,000	(119,316)	0.00%
DERIVATIVES - FOREIGN CURRENCY EXCHANGE CONTRACTS (SPOT)					
EURO CURRENCY		6/2/2022	(1,324,132)	40	0.00%
EURO CURRENCY		6/3/2022	(138,493)	9	0.00%
DERIVATIVES - FUTURES CONTRACTS					
Euro-BUND Future		6/8/2022	(22,500,000)	2,975,644	0.02%
U.S. Treasury 10-Year Note Future		9/21/2022	(533,700,000)	2,915,452	0.02%
Euro BUXL 30-Year Bond Future		6/8/2022	(3,400,000)	1,251,183	0.01%
Euro-BOBL Future		6/8/2022	(9,400,000)	530,276	0.00%
U.S. Treasury 10-Year Ultra Bond Future		9/21/2022	(41,200,000)	395,969	0.00%
Euro-Schatz Future		6/8/2022	100,000	(1,723)	0.00%
U.S. Treasury 2-Year Note Future		9/30/2022	132,800,000	(143,137)	0.00%
U.S. Treasury 5-Year Note Future		9/30/2022	393,400,000	(895,496)	-0.01%
U.S. Treasury Ultra Long Term Bond Future		9/21/2022	95,200,000	(1,170,431)	-0.01%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
U.S. Treasury Ultra Bond Future		9/21/2022	115,400,000	(1,828,307)	-0.01%
<i>TOTAL INVESTMENTS</i>				14,835,549,823	99.49%
<i>OTHER ASSETS LESS LIABILITIES</i>				76,005,792	0.51%
<i>TOTAL NET ASSETS</i>				14,911,555,614	100.00%

* This unaudited information is being presented pursuant to the Fund's Policy on Disclosure of Portfolio Holdings. Please see the Fund's Statement of Additional Information on www.hartfordfunds.com for a discussion of the Fund's policy. Holdings are provided for informational purposes only and should not be construed as a recommendation or investment advice. Portfolio holdings are as of the date noted and are subject to change at any time. Holdings may not be representative of current or future investments.

Unlike the Fund's regulatory filings, the portfolio data and its presentation in this document is not required to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. Therefore, it may differ from that provided in the complete portfolio of investments in the annual and semiannual report to shareholders filed with the SEC on Form N-CSR, and the complete portfolio of investments filed in the first and third quarter on Form N-PORT.

Investing involves risk, including the possible loss of principal. Investors should carefully consider a fund's investment objectives, risks, charges and expenses. This and other important information is contained in the fund's prospectus and summary prospectus, which can be obtained by visiting hartfordfunds.com. Please read it carefully before investing.

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