

Full Portfolio Holdings* as of March 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	0.000		1,739,329	1,739,329	1.15%
CLOSED END FUNDS					
Sprott Physical Uranium Trust	0.000		26,180	394,328	0.26%
COMMON STOCKS					
TotalEnergies SE	0.000		53,898	2,727,213	1.80%
Shell plc	0.000		84,183	2,307,346	1.53%
Shell plc	0.000		38,391	2,108,818	1.39%
BP plc	0.000		365,711	1,792,853	1.19%
Nutrien Ltd.	0.000		12,445	1,286,360	0.85%
BHP Group Ltd.	0.000		31,775	1,232,201	0.81%
Barrick Gold Corp.	0.000		47,934	1,175,584	0.78%
Exxon Mobil Corp.	0.000		13,604	1,123,554	0.74%
Rio Tinto plc	0.000		13,365	1,068,485	0.71%
Anglo American plc	0.000		20,431	1,061,642	0.70%
Archer-Daniels-Midland Co.	0.000		11,035	996,019	0.66%
Eni S.p.A.	0.000		62,230	907,513	0.60%
Prologis, Inc.	0.000		5,385	869,570	0.57%
EOG Resources, Inc.	0.000		6,176	736,364	0.49%
Cellnex Telecom S.A.	0.000		14,525	699,007	0.46%
China Longyuan Power Group Corp. Ltd.	0.000		309,154	694,899	0.46%
ConocoPhillips	0.000		6,786	678,600	0.45%
Engie S.A.	0.000		49,215	647,029	0.43%
Cameco Corp.	0.000		21,123	614,679	0.41%
Enbridge, Inc.	0.000		13,214	608,300	0.40%
Welltower, Inc.	0.000		5,885	565,784	0.37%
Corteva, Inc.	0.000		9,785	562,442	0.37%
Parex Resources, Inc.	0.000		26,720	548,229	0.36%
FMC Corp.	0.000		4,165	547,989	0.36%
Equinor ASA	0.000		14,404	537,797	0.36%
National Grid plc	0.000		33,442	513,944	0.34%
American Tower Corp.	0.000		2,037	511,735	0.34%
Sempra Energy	0.000		3,026	508,731	0.34%
Exelon Corp.	0.000		10,478	499,067	0.33%
Petroleo Brasileiro S.A.	0.000		66,810	494,509	0.33%
PDC Energy, Inc.	0.000		6,703	487,174	0.32%
Ovintiv, Inc.	0.000		8,928	482,737	0.32%
AvalonBay Communities, Inc.	0.000		1,939	481,589	0.32%
American Electric Power Co., Inc.	0.000		4,807	479,594	0.32%
ARC Resources Ltd.	0.000		34,485	461,768	0.31%
Cia de Saneamento Basico do Estado de Sao Paulo	0.000		45,729	458,246	0.30%
Canadian National Railway Co.	0.000		3,416	458,236	0.30%

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Shanghai International Airport Co., Ltd.	0.000		58,999	455,034	0.30%
Schlumberger N.V.	0.000		10,908	450,609	0.30%
Freeport-McMoRan, Inc.	0.000		9,014	448,356	0.30%
Duke Energy Corp.	0.000		3,993	445,858	0.29%
Vinci S.A.	0.000		4,321	441,488	0.29%
Edison International	0.000		6,292	441,069	0.29%
KDDI Corp.	0.000		13,300	436,062	0.29%
FirstEnergy Corp.	0.000		9,496	435,487	0.29%
SK Telecom Co., Ltd.	0.000		9,211	430,690	0.28%
Inpex Corp.	0.000		36,528	429,472	0.28%
CK Asset Holdings Ltd.	0.000		62,771	429,067	0.28%
Berkshire Hathaway, Inc.	0.000		1,193	421,022	0.28%
Nippon Telegraph & Telephone Corp.	0.000		13,928	404,663	0.27%
Medical Properties Trust, Inc.	0.000		19,110	403,985	0.27%
TC Energy Corp.	0.000		7,138	402,592	0.27%
Coinbase Global, Inc.	0.000		2,106	399,845	0.26%
ArcelorMittal S.A.	0.000		12,069	386,620	0.26%
Mosaic Co.	0.000		5,810	386,365	0.26%
Extra Space Storage, Inc.	0.000		1,863	383,033	0.25%
Viper Energy Partners L.P.	0.000		12,897	381,364	0.25%
Iberdrola S.A.	0.000		33,150	362,328	0.24%
Fortescue Metals Group Ltd.	0.000		23,516	361,484	0.24%
CF Industries Holdings, Inc.	0.000		3,380	348,343	0.23%
Charter Communications, Inc.	0.000		629	343,132	0.23%
Brixmor Property Group, Inc.	0.000		13,271	342,525	0.23%
UBS Group AG	0.000		17,442	340,839	0.23%
Vale S.A.	0.000		16,816	336,152	0.22%
Pioneer Natural Resources Co.	0.000		1,317	329,290	0.22%
Marathon Petroleum Corp.	0.000		3,849	329,090	0.22%
Baker Hughes Co.	0.000		9,030	328,782	0.22%
Cameco Corp.	0.000		11,237	327,272	0.22%
Endeavour Mining plc	0.000		13,128	325,640	0.22%
Impala Platinum Holdings Ltd.	0.000		20,589	316,912	0.21%
British Land Co. plc	0.000		45,530	315,243	0.21%
Rexford Industrial Realty, Inc.	0.000		4,174	311,339	0.21%
Chevron Corp.	0.000		1,910	311,005	0.21%
Enel S.p.A.	0.000		46,545	310,769	0.21%
Life Storage, Inc.	0.000		2,200	308,946	0.20%
Acciona S.A.	0.000		1,599	305,625	0.20%
E.ON SE	0.000		25,877	300,643	0.20%
Comcast Corp.	0.000		6,339	296,792	0.20%
SL Green Realty Corp.	0.000		3,589	291,355	0.19%
Capitaland Investment Ltd.	0.000		99,000	290,077	0.19%
West Fraser Timber Co., Ltd.	0.000		3,515	289,208	0.19%
Avangrid, Inc.	0.000		6,176	288,666	0.19%

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Pembina Pipeline Corp.	0.000		7,604	285,694	0.19%
Lundin Energy AB	0.000		6,710	281,646	0.19%
UDR, Inc.	0.000		4,887	280,367	0.19%
Centamin plc	0.000		231,820	276,451	0.18%
Chesapeake Energy Corp.	0.000		3,120	271,440	0.18%
Sun Communities, Inc.	0.000		1,548	271,349	0.18%
Reliance Industries Ltd.	0.000		7,828	270,751	0.18%
Camden Property Trust	0.000		1,622	269,576	0.18%
Kimco Realty Corp.	0.000		10,896	269,131	0.18%
Cie de Saint-Gobain	0.000		4,393	261,385	0.17%
Glencore plc	0.000		40,100	260,919	0.17%
Fastighets AB Balder	0.000		3,885	255,789	0.17%
Coterra Energy, Inc.	0.000		9,478	255,622	0.17%
T&D Holdings, Inc.	0.000		18,477	250,880	0.17%
Mitsui Fudosan Co., Ltd.	0.000		11,683	250,043	0.17%
Yara International ASA	0.000		4,954	247,742	0.16%
Independence Realty Trust, Inc.	0.000		9,357	247,399	0.16%
Oriental Land Co., Ltd.	0.000		1,290	246,913	0.16%
Holcim Ltd.	0.000		5,015	243,913	0.16%
Klepierre S.A.	0.000		8,911	237,247	0.16%
KB Financial Group, Inc.	0.000		4,711	236,086	0.16%
Newmont Corp.	0.000		2,949	234,298	0.15%
APA Corp.	0.000		5,660	233,928	0.15%
CBRE Group, Inc.	0.000		2,550	233,376	0.15%
Centerra Gold, Inc.	0.000		23,679	232,784	0.15%
Targa Resources Corp.	0.000		3,072	231,844	0.15%
Norsk Hydro ASA	0.000		23,764	230,888	0.15%
TotalEnergies SE	0.000		4,567	230,816	0.15%
Cheniere Energy, Inc.	0.000		1,653	229,188	0.15%
CaixaBank S.A.	0.000		66,851	226,751	0.15%
Hongkong Land Holdings Ltd.	0.000		46,318	226,305	0.15%
Shinhan Financial Group Co., Ltd.	0.000		6,571	223,208	0.15%
Adecco Group AG	0.000		4,878	221,274	0.15%
Repsol S.A.	0.000		16,568	217,027	0.14%
Alexandria Real Estate Equities, Inc.	0.000		1,057	212,721	0.14%
Newcrest Mining Ltd.	0.000		10,525	211,913	0.14%
Goodman Group	0.000		12,389	210,570	0.14%
Resona Holdings, Inc.	0.000		48,747	207,630	0.14%
Standard Chartered plc	0.000		31,212	207,185	0.14%
B2Gold Corp.	0.000		44,900	206,156	0.14%
StorageVault Canada, Inc.	0.000		35,990	200,944	0.13%
Tenaris S.A.	0.000		13,191	198,143	0.13%
Louisiana-Pacific Corp.	0.000		3,180	197,542	0.13%
JGC Holdings Corp.	0.000		16,298	194,803	0.13%

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Mitsubishi UFJ Financial Group, Inc.	0.000		31,406	194,125	0.13%
Equinix, Inc.	0.000		260	192,821	0.13%
Lundin Mining Corp.	0.000		18,994	192,500	0.13%
UniCredit S.p.A.	0.000		17,610	189,972	0.13%
BP plc	0.000		6,458	189,865	0.13%
Harmony Gold Mining Co., Ltd.	0.000		37,735	189,247	0.13%
Constellation Energy Corp.	0.000		3,320	186,750	0.12%
VICI Properties, Inc.	0.000		6,473	184,222	0.12%
Suntec Real Estate Investment Trust	0.000		143,250	184,202	0.12%
Simon Property Group, Inc.	0.000		1,397	183,789	0.12%
Ryman Hospitality Properties, Inc.	0.000		1,946	180,530	0.12%
Brookfield Asset Management, Inc.	0.000		3,168	179,214	0.12%
Assicurazioni Generali S.p.A.	0.000		7,823	178,929	0.12%
Tokyo Tatemono Co., Ltd.	0.000		11,860	177,728	0.12%
Safestore Holdings plc	0.000		10,053	176,962	0.12%
Builders FirstSource, Inc.	0.000		2,740	176,840	0.12%
Beijing Enterprises Holdings Ltd.	0.000		55,777	176,027	0.12%
Skyline Champion Corp.	0.000		3,191	175,122	0.12%
Tricon Residential, Inc.	0.000		10,971	174,374	0.12%
Sumitomo Mitsui Trust Holdings, Inc.	0.000		5,306	172,682	0.11%
Societe Generale S.A.	0.000		6,418	172,049	0.11%
ONEOK, Inc.	0.000		2,426	171,348	0.11%
MS&AD Insurance Group Holdings, Inc.	0.000		5,270	171,106	0.11%
Kinross Gold Corp.	0.000		28,795	169,315	0.11%
South32 Ltd.	0.000		43,509	165,390	0.11%
Kinross Gold Corp.	0.000		28,136	165,195	0.11%
Marathon Digital Holdings, Inc.	0.000		5,889	164,598	0.11%
Dai-ichi Life Holdings, Inc.	0.000		8,061	163,806	0.11%
Electricite de France S.A.	0.000		17,266	162,062	0.11%
Franco-Nevada Corp.	0.000		1,010	160,724	0.11%
Livent Corp.	0.000		6,150	160,331	0.11%
Clean Harbors, Inc.	0.000		1,424	158,975	0.11%
Catena AB	0.000		2,619	157,794	0.10%
Boliden AB	0.000		3,112	156,985	0.10%
Antofagasta plc	0.000		7,220	156,883	0.10%
China Gas Holdings Ltd.	0.000		121,300	154,607	0.10%
Telefonica Brasil S.A.	0.000		13,654	153,975	0.10%
Bank of Ireland Group plc	0.000		23,512	149,515	0.10%
Mitsubishi Estate Co., Ltd.	0.000		10,002	148,934	0.10%
Orange S.A.	0.000		12,205	144,523	0.10%
BT Group plc	0.000		60,608	144,508	0.10%
China Petroleum & Chemical Corp.	0.000		285,900	142,070	0.09%
Nucor Corp.	0.000		927	137,799	0.09%
Hilton Grand Vacations, Inc.	0.000		2,628	136,682	0.09%

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ABN Amro Bank N.V.	0.000		10,659	136,114	0.09%
MicroStrategy, Inc.	0.000		276	134,224	0.09%
Carrefour S.A.	0.000		6,127	133,336	0.09%
KT Corp.	0.000		4,517	132,305	0.09%
Douglas Emmett, Inc.	0.000		3,923	131,107	0.09%
Old Mutual Ltd.	0.000		137,655	129,533	0.09%
J Sainsbury plc	0.000		37,702	124,785	0.08%
ENEOS Holdings Inc.	0.000		32,900	123,004	0.08%
Hochschild Mining plc	0.000		72,720	122,086	0.08%
Middleby Corp.	0.000		742	121,643	0.08%
SSR Mining, Inc.	0.000		5,580	121,317	0.08%
American Vanguard Corp.	0.000		5,900	119,888	0.08%
Spirit Realty Capital, Inc.	0.000		2,572	118,363	0.08%
Daiwa Office Investment Corp.	0.000		19	117,950	0.08%
Torex Gold Resources, Inc.	0.000		9,338	117,271	0.08%
Alumina Ltd.	0.000		77,211	115,920	0.08%
Vinhomes JSC	0.000		34,940	115,608	0.08%
Phillips 66	0.000		1,332	115,071	0.08%
Cia Siderurgica Nacional S.A.	0.000		20,890	114,212	0.08%
Southwestern Energy Co.	0.000		15,617	111,974	0.07%
Maruichi Steel Tube Ltd.	0.000		4,910	110,670	0.07%
Comforia Residential REIT, Inc.	0.000		41	110,464	0.07%
Vonovia SE	0.000		2,365	110,234	0.07%
Phillips Edison & Co., Inc.	0.000		3,204	110,186	0.07%
Silvergate Capital Corp.	0.000		730	109,916	0.07%
Cibus Nordic Real Estate AB	0.000		4,086	108,730	0.07%
AIB Group plc	0.000		49,261	108,503	0.07%
Playa Hotels & Resorts N.V.	0.000		12,539	108,462	0.07%
Kojamo Oyj	0.000		4,466	107,310	0.07%
Hoshino Resorts REIT, Inc.	0.000		19	106,387	0.07%
Whiting Petroleum Corp.	0.000		1,290	105,148	0.07%
Hays plc	0.000		63,990	102,468	0.07%
Oil & Natural Gas Corp. Ltd.	0.000		47,550	102,254	0.07%
America Movil S.A.B. de C.V.	0.000		4,828	102,112	0.07%
Unicaja Banco S.A.	0.000		97,559	101,401	0.07%
Ultrapar Participacoes S.A.	0.000		33,935	100,856	0.07%
RWE AG	0.000		2,253	98,101	0.06%
Albemarle Corp.	0.000		440	97,306	0.06%
Neste Oyj	0.000		2,126	96,931	0.06%
Land Securities Group plc	0.000		9,401	96,452	0.06%
UGI Corp.	0.000		2,654	96,128	0.06%
Galaxy Digital Holdings Ltd.	0.000		5,587	95,191	0.06%
Lennar Corp.	0.000		1,170	94,969	0.06%
Boardwalk Real Estate Investment Trust	0.000		1,986	93,394	0.06%
Enerplus Corp.	0.000		7,250	91,861	0.06%

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Lundin Gold, Inc.	0.000		10,980	91,782	0.06%
Dundee Precious Metals, Inc.	0.000		15,380	91,777	0.06%
NOK Corp.	0.000		9,830	91,653	0.06%
WESCO International, Inc.	0.000		704	91,619	0.06%
VGP N.V.	0.000		357	91,372	0.06%
Imerys S.A.	0.000		2,123	91,085	0.06%
Alamos Gold, Inc.	0.000		10,820	90,877	0.06%
Ramelius Resources Ltd.	0.000		83,602	90,458	0.06%
Sumitomo Mitsui Financial Group, Inc.	0.000		2,827	89,300	0.06%
Taiheiyo Cement Corp.	0.000		5,310	87,500	0.06%
Fortune Brands Home & Security, Inc.	0.000		1,142	84,828	0.06%
Yamato Kogyo Co., Ltd.	0.000		2,744	83,151	0.05%
Subsea 7 S.A.	0.000		8,897	82,660	0.05%
Cavco Industries, Inc.	0.000		330	79,481	0.05%
Pagegroup plc	0.000		12,327	79,416	0.05%
Fluor Corp.	0.000		2,749	78,869	0.05%
BPER Banca	0.000		44,230	77,143	0.05%
Turk Telekomunikasyon AS	0.000		108,266	76,891	0.05%
Century Communities, Inc.	0.000		1,414	75,748	0.05%
OceanaGold Corp.	0.000		34,114	75,588	0.05%
Yamato Holdings Co., Ltd.	0.000		4,030	75,281	0.05%
Japan Petroleum Exploration Co., Ltd.	0.000		3,534	74,430	0.05%
PostNL N.V.	0.000		18,997	72,401	0.05%
Pacific Basin Shipping Ltd.	0.000		133,619	71,543	0.05%
Centrica plc	0.000		68,169	71,308	0.05%
Hut Mining Corp.	0.000		12,925	71,234	0.05%
Fugro N.V.	0.000		5,948	71,199	0.05%
D.R. Horton, Inc.	0.000		922	68,698	0.05%
Kyoei Steel Ltd.	0.000		6,283	68,500	0.05%
Eldorado Gold Corp.	0.000		6,080	68,157	0.05%
Turkcell Iletisim Hizmetleri AS	0.000		43,832	67,338	0.04%
China BlueChemical Ltd.	0.000		192,670	65,738	0.04%
Vicat S.A.	0.000		1,910	64,734	0.04%
SBA Communications Corp.	0.000		188	64,691	0.04%
PGT Innovations, Inc.	0.000		3,586	64,476	0.04%
Nomura Real Estate Holdings, Inc.	0.000		2,600	62,267	0.04%
Vicinity Centres	0.000		44,711	62,043	0.04%
Spirit Aerosystems Holdings, Inc.	0.000		1,264	61,797	0.04%
KT Corp.	0.000		4,241	60,816	0.04%
Lifestyle Communities Ltd.	0.000		4,721	59,707	0.04%
Longfor Group Holdings Ltd.	0.000		11,500	58,824	0.04%
Brigham Minerals, Inc.	0.000		2,286	58,407	0.04%
Xebio Holdings Co., Ltd.	0.000		7,456	57,627	0.04%
Yamana Gold, Inc.	0.000		10,290	57,452	0.04%
Gold Road Resources Ltd.	0.000		43,995	53,712	0.04%

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Steel Dynamics, Inc.	0.000		602	50,225	0.03%
Kumba Iron Ore Ltd.	0.000		1,120	49,751	0.03%
Trican Well Service Ltd.	0.000		16,047	47,750	0.03%
Tongyang Life Insurance Co., Ltd.	0.000		8,310	45,157	0.03%
Hive Blockchain Technologies Ltd.	0.000		21,183	45,072	0.03%
Bitfarms Ltd.	0.000		11,891	44,800	0.03%
JTOWER, Inc.	0.000		760	44,264	0.03%
AZEK Co., Inc.	0.000		1,761	43,743	0.03%
Tourmaline Oil Corp.	0.000		945	43,540	0.03%
Headwater Exploration, Inc.	0.000		8,053	42,708	0.03%
MTN Group Ltd.	0.000		3,274	42,363	0.03%
JELD-WEN Holding, Inc.	0.000		2,060	41,777	0.03%
Flowserve Corp.	0.000		1,162	41,716	0.03%
Ingersoll Rand, Inc.	0.000		800	40,280	0.03%
Warrior Met Coal, Inc.	0.000		1,076	39,930	0.03%
Chiyoda Corp.	0.000		10,209	39,056	0.03%
Arrival S.A.	0.000		10,388	38,747	0.03%
YPF S.A.	0.000		7,964	38,466	0.03%
Signature Bank	0.000		127	37,273	0.02%
Mercury Systems, Inc.	0.000		565	36,414	0.02%
BlueScope Steel Ltd.	0.000		2,161	33,604	0.02%
GMS, Inc.	0.000		638	31,753	0.02%
Ampol Ltd.	0.000		1,351	30,692	0.02%
Riot Blockchain, Inc.	0.000		1,432	30,315	0.02%
Tesla, Inc.	0.000		28	30,173	0.02%
Raytheon Technologies Corp.	0.000		303	30,018	0.02%
Voyager Digital Ltd.	0.000		5,486	29,445	0.02%
American Woodmark Corp.	0.000		588	28,783	0.02%
SK Innovation Co., Ltd.	0.000		164	28,770	0.02%
WH Group Ltd.	0.000		45,178	28,370	0.02%
Advanced Micro Devices, Inc.	0.000		255	27,882	0.02%
AES Corp.	0.000		1,030	26,617	0.02%
Core Scientific, Inc.	0.000		3,118	25,661	0.02%
Diamondback Energy, Inc.	0.000		184	25,223	0.02%
D/S Norden A/S	0.000		701	24,460	0.02%
NVIDIA Corp.	0.000		86	23,466	0.02%
JetBlue Airways Corp.	0.000		1,562	23,352	0.02%
Julius Baer Group Ltd.	0.000		396	22,926	0.02%
Woodside Petroleum Ltd.	0.000		898	21,580	0.01%
Canaan, Inc.	0.000		3,773	20,487	0.01%
Block, Inc.	0.000		149	20,204	0.01%
Bakkt Holdings, Inc.	0.000		2,856	17,593	0.01%
Perusahaan Perkebunan London Sumatra Indonesia Tbk PT	0.000		169,822	16,700	0.01%
Resolute Mining Ltd.	0.000		61,604	15,315	0.01%

Full Portfolio Holdings* as of March 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Kennametal, Inc.	0.000		498	14,248	0.01%
Five Point Holdings LLC	0.000		2,269	13,864	0.01%
CME Group, Inc.	0.000		58	13,796	0.01%
Microsoft Corp.	0.000		44	13,566	0.01%
Dycom Industries, Inc.	0.000		139	13,241	0.01%
Westinghouse Air Brake Technologies Corp.	0.000		133	12,791	0.01%
Argo Blockchain plc	0.000		1,007	9,929	0.01%
ASX Ltd.	0.000		119	7,239	0.00%
Semtech Corp.	0.000		84	5,825	0.00%
Newcrest Mining Ltd.	0.000		100	2,002	0.00%
Arcane Crypto AB	0.000		178,587	1,894	0.00%
Surgutneftegas PJSC	0.000		50,294	0.00	0.00%
Alrosa PJSC	0.000		63,533	0.00	0.00%
Lukoil PJSC	0.000		5,639	0.00	0.00%
Novatek PJSC	0.000		200	0.00	0.00%
MMC Norilsk Nickel PJSC	0.000		1,301	0.00	0.00%
Mobile TeleSystems PJSC	0.000		6,965	0.00	0.00%
Gazprom PJSC	0.000		77,389	0.00	0.00%
EXCHANGE-TRADED FUNDS					
iShares Global Energy ETF	0.000		30,090	1,087,754	0.72%
VanEck Vectors Gold Miners ETF	0.000		10,870	416,865	0.28%
VanEck Vectors Agribusiness ETF	0.000		1,680	175,627	0.12%
iShares MSCI Global Metals & Mining Producers ETF	0.000		1,191	61,003	0.04%
FOREIGN GOVERNMENT OBLIGATIONS					
Canadian Government Real Return Bond	4.250	12/1/2026	2,522,259	2,468,712	1.63%
Japanese Government CPI Linked Bond	0.100	3/10/2026	283,060,760	2,432,314	1.61%
Mexican Udibonos	4.000	11/15/2040	40,891,432	2,087,745	1.38%
Australia Government Bond	0.750	11/21/2027	2,405,700	1,863,361	1.23%
Brazil Notas do Tesouro Nacional	6.000	5/15/2055	2,762,808	616,084	0.41%
RIGHTS					
ELECTRICITE DE FRANCE S.A. RIGHT	0.000		17,266	7,640	0.01%
SHORT-TERM INVESTMENTS					
MORGAN STANLEY GOVT PORT 8302 MORGAN STANLEY GOVT PORT 8302, 0.23%	0.229	12/31/2050	21,607,291	21,607,291	14.28%
MORGAN STANLEY GOVT PORT 8302 MORGAN STANLEY GOVT PORT 8302, 0.23%	0.230	12/31/2050	578,173	578,173	0.38%
Morgan Stanley Institutional Liquidity Funds, Government Portfolio, Institutional Class, 0.03%	1.000	12/31/2050	323,394	323,394	0.21%
Fixed Income Clearing Corp.	0.240	4/1/2022	1,701,718	1,701,718	1.12%
U.S. GOVERNMENT SECURITIES					
U.S. Treasury Notes	0.125	1/15/2031	3,498,403	3,724,387	2.46%
U.S. Treasury Notes	0.125	7/15/2024	3,006,738	3,158,308	2.09%
U.S. Treasury Notes	0.375	7/15/2025	2,714,257	2,875,787	1.90%
U.S. Treasury Notes	0.625	4/15/2023	2,534,774	2,642,898	1.75%

Full Portfolio Holdings* as of March 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
U.S. Treasury Bonds	0.125	1/15/2030	2,425,312	2,565,746	1.70%
U.S. Treasury Notes	0.875	1/15/2029	2,276,441	2,519,469	1.67%
U.S. Treasury Notes	0.125	7/15/2026	1,735,472	1,827,601	1.21%
U.S. Treasury Notes	0.375	1/15/2027	1,698,862	1,803,913	1.19%
U.S. Treasury Notes	0.625	1/15/2024	1,511,818	1,591,336	1.05%
U.S. Treasury Bonds	2.000	1/15/2026	1,373,684	1,541,853	1.02%
U.S. Treasury Bonds	2.375	1/15/2025	1,327,134	1,475,374	0.98%
U.S. Treasury Notes	0.375	7/15/2027	1,281,185	1,366,881	0.90%
U.S. Treasury Notes	0.250	7/15/2029	1,241,694	1,328,450	0.88%
U.S. Treasury Notes	0.625	1/15/2026	1,147,447	1,225,504	0.81%
U.S. Treasury Notes	0.250	1/15/2025	1,044,309	1,096,933	0.73%
U.S. Treasury Notes	0.750	7/15/2028	935,002	1,024,832	0.68%
U.S. Treasury Notes	0.500	1/15/2028	660,918	708,628	0.47%
U.S. Treasury Bonds	2.375	1/15/2027	195,130	226,774	0.15%
DERIVATIVES - FOREIGN CURRENCY					
VIET NAM DONG	0.000		578,848,460	(18)	0.00%
INDIAN RUPEE	0.000		648,759	57	0.00%
ARGENTINE PESO	0.000		793,902	(4,764)	0.00%
POUND STERLING	0.000		83	0	0.00%
JAPANESE YEN	0.000		12,395	(2)	0.00%
HONG KONG DOLLAR	0.000		713	0	0.00%
SWISS FRANC	0.000		58	1	0.00%
NORWEGIAN KRONE	0.000		489	0	0.00%
CHILEAN PESO	0.000		14,934	0	0.00%
NEW ZEALAND DOLLAR	0.000		12	0	0.00%
MALAYSIAN RINGGIT	0.000		18	0	0.00%
HUNGARIAN FORINT	0.000		125	(0.03)	0.00%
TURKISH LIRA	0.000		0.22	0.00	0.00%
NEW ISRAELI SHEQEL	0.000		(0.01)	0.01	0.00%
THAILAND BAHT	0.000		(0.01)	0.00	0.00%
INDONESIAN RUPIAH	0.000		(0.20)	0.00	0.00%
SWEDISH KRONA	0.000		(0.19)	0.00	0.00%
CZECH KORUNA	0.000		(2)	(0.01)	0.00%
SOUTH AFRICAN RAND	0.000		(731)	(2)	0.00%
BRAZILIAN REAL	0.000		28	0	0.00%
CANADIAN DOLLAR	0.000		88,379	(62)	0.00%
AUSTRALIAN DOLLAR	0.000		20,137	(53)	0.00%
EURO CURRENCY	0.000		10,752	212	0.00%
SOUTH KOREAN WON	0.000		102,291	0	0.00%
POLISH ZLOTY	0.000		(0.40)	0.00	0.00%
MEXICAN PESO (NEW)	0.000		(391)	0	0.00%
DERIVATIVES - FOREIGN CURRENCY CONTRACTS					
JAPANESE YEN	0.000	4/28/2022	690,400,000	(48,797)	-0.03%
JAPANESE YEN	0.000	4/28/2022	430,100,000	(37,210)	-0.02%

Full Portfolio Holdings* as of March 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
AUSTRALIAN DOLLAR	0.000	4/29/2022	2,825,000	15,009	0.01%
BRAZILIAN REAL	0.000	4/4/2022	6,665,000	(8,598)	-0.01%
INDONESIAN RUPIAH	0.000	4/29/2022	14,695,000,000	(1,293)	0.00%
BRAZILIAN REAL	0.000	4/4/2022	3,355,000	4,207	0.00%
BRAZILIAN REAL	0.000	4/4/2022	3,310,000	62,808	0.04%
JAPANESE YEN	0.000	4/28/2022	17,300,000	(412)	0.00%
INDONESIAN RUPIAH	0.000	4/29/2022	754,000,000	(96)	0.00%
BRAZILIAN REAL	0.000	4/4/2022	(285,000)	(4,621)	0.00%
EURO CURRENCY	0.000	4/29/2022	(69,000)	431	0.00%
NORWEGIAN KRONE	0.000	4/29/2022	(6,000,000)	(110)	0.00%
BRAZILIAN REAL	0.000	4/4/2022	(3,310,000)	4,270	0.00%
BRAZILIAN REAL	0.000	5/3/2022	(3,355,000)	(4,015)	0.00%
BRAZILIAN REAL	0.000	4/4/2022	(3,355,000)	4,328	0.00%
MEXICAN PESO (NEW)	0.000	4/29/2022	(20,010,000)	(20,818)	-0.01%
BRAZILIAN REAL	0.000	4/4/2022	(6,380,000)	(75,770)	-0.05%
AUSTRALIAN DOLLAR	0.000	4/29/2022	(2,573,000)	(13,670)	-0.01%
JAPANESE YEN	0.000	4/28/2022	(292,790,000)	25,330	0.02%
CANADIAN DOLLAR	0.000	4/29/2022	(3,165,000)	(19,649)	-0.01%
POUND STERLING	0.000	4/29/2022	(2,158,000)	4,759	0.00%
EURO CURRENCY	0.000	4/29/2022	(3,895,000)	(28,014)	-0.02%
DERIVATIVES - FOREIGN CURRENCY EXCHANGE CONTRACTS (SPOT)					
EURO CURRENCY	0.000	4/4/2022	120,975	(67)	0.00%
CANADIAN DOLLAR	0.000	4/4/2022	150,407	44	0.00%
JAPANESE YEN	0.000	4/4/2022	13,054,715	158	0.00%
POUND STERLING	0.000	4/4/2022	78,495	19	0.00%
EURO CURRENCY	0.000	4/1/2022	64,567	(581)	0.00%
BRAZILIAN REAL	0.000	4/5/2022	209,436	(163)	0.00%
MEXICAN PESO (NEW)	0.000	4/4/2022	747,977	(26)	0.00%
HONG KONG DOLLAR	0.000	4/1/2022	215,853	(23)	0.00%
HONG KONG DOLLAR	0.000	4/4/2022	149,172	(9)	0.00%
POUND STERLING	0.000	4/1/2022	9,179	(1)	0.00%
SWISS FRANC	0.000	4/4/2022	11,038	(24)	0.00%
AUSTRALIAN DOLLAR	0.000	4/4/2022	12,865	(13)	0.00%
CANADIAN DOLLAR	0.000	4/1/2022	7,992	(10)	0.00%
TURKISH LIRA	0.000	4/4/2022	80,744	9	0.00%
POUND STERLING	0.000	4/4/2022	2,424	(2)	0.00%
NORWEGIAN KRONE	0.000	4/4/2022	26,871	(13)	0.00%
SOUTH AFRICAN RAND	0.000	4/5/2022	25,933	3	0.00%
NORWEGIAN KRONE	0.000	4/1/2022	10,281	(30)	0.00%
SWEDISH KRONA	0.000	4/4/2022	1,206	(1)	0.00%
AUSTRALIAN DOLLAR	0.000	4/1/2022	(620)	3	0.00%
CANADIAN DOLLAR	0.000	4/1/2022	(2,316)	2	0.00%
SOUTH AFRICAN RAND	0.000	4/5/2022	(65,519)	(8)	0.00%
CANADIAN DOLLAR	0.000	4/1/2022	(6,519)	9	0.00%

Full Portfolio Holdings* as of March 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
SINGAPORE DOLLAR	0.000	4/4/2022	(7,758)	6	0.00%
HONG KONG DOLLAR	0.000	4/4/2022	(73,495)	4	0.00%
EURO CURRENCY	0.000	4/1/2022	(11,656)	106	0.00%
AUSTRALIAN DOLLAR	0.000	4/1/2022	(20,133)	16	0.00%
SOUTH AFRICAN RAND	0.000	4/5/2022	(241,346)	(7)	0.00%
JAPANESE YEN	0.000	4/4/2022	(2,300,453)	(28)	0.00%
NORWEGIAN KRONE	0.000	4/4/2022	(188,048)	92	0.00%
DANISH KRONE	0.000	4/4/2022	(159,779)	41	0.00%
HONG KONG DOLLAR	0.000	4/1/2022	(193,432)	21	0.00%
BRAZILIAN REAL	0.000	4/4/2022	(120,966)	97	0.00%
SWEDISH KRONA	0.000	4/4/2022	(316,244)	155	0.00%
JAPANESE YEN	0.000	4/1/2022	(5,849,508)	(5)	0.00%
CANADIAN DOLLAR	0.000	4/4/2022	(73,158)	(22)	0.00%
NORWEGIAN KRONE	0.000	4/1/2022	(523,887)	1,505	0.00%
AUSTRALIAN DOLLAR	0.000	4/4/2022	(88,222)	88	0.00%
EURO CURRENCY	0.000	4/4/2022	(117,375)	312	0.00%
POUND STERLING	0.000	4/4/2022	(306,102)	287	0.00%
DERIVATIVES - FUTURES CONTRACTS					
GOLD 100 OZ FUTR AUG22 XCEC 20220829	0.000	8/29/2022	2,200	113,827	0.08%
BRENT CRUDE FUTR SEP22 IFEU 20220729	0.000	7/29/2022	14,000	125,849	0.08%
GOLD 100 OZ FUTR JUN22 XCEC 20220628	0.000	6/28/2022	700	12,912	0.01%
LME ZINC FUTURE JUL22 XLME 20220718	0.000	7/18/2022	325	204,363	0.14%
LME NICKEL FUTURE JUL22 XLME 20220718	0.000	7/18/2022	42	431,988	0.29%
LME Nickel Future	0.000	5/16/2022	42	525,690	0.35%
SOYBEAN FUTURE JUL22 XCBT 20220714	0.000	7/14/2022	75,000	50,239	0.03%
CORN FUTURE JUL22 XCBT 20220714	0.000	7/14/2022	150,000	107,397	0.07%
WHEAT FUTURE(CBT) MAY22 XCBT 20220513	0.000	5/13/2022	105,000	107,267	0.07%
Copper Future	0.000	7/27/2022	200,000	40,966	0.03%
LME Zinc Future	0.000	5/16/2022	225	211,737	0.14%
Wheat Future	0.000	7/14/2022	85,000	196,380	0.13%
NY HARB ULSD FUT JUL22 XNYM 20220630	0.000	6/30/2022	252,000	137,439	0.09%
GASOLINE RBOB FUT JUL22 XNYM 20220630	0.000	6/30/2022	252,000	122,625	0.08%
Soybean Future	0.000	5/13/2022	45,000	(29,079)	-0.02%
PLATINUM FUTURE JUL22 XNYM 20220727	0.000	7/27/2022	600	(60,495)	-0.04%
LME NICKEL FUTURE SEP22 XLME 20220919	0.000	9/19/2022	18	(67,853)	-0.04%
SILVER FUTURE MAY22 XCEC 20220526	0.000	5/26/2022	20,000	16,979	0.01%

Full Portfolio Holdings* as of March 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
LIVE CATTLE FUTR AUG22 XCME 20220831	0.000	8/31/2022	360,000	(4,974)	0.00%
WTI Crude Future	0.000	6/21/2022	5,000	434	0.00%
Cotton No. 2 Future	0.000	7/7/2022	300,000	56,911	0.04%
Ice ECX Emission	0.000	12/19/2022	4,000	(22,482)	-0.01%
CORN FUTURE MAY22 XCBT 20220513	0.000	5/13/2022	45,000	(343)	0.00%
SOYBEAN OIL FUTR JUL22 XCBT 20220714	0.000	7/14/2022	480,000	34,627	0.02%
SOYBEAN MEAL FUTR JUL22 XCBT 20220714	0.000	7/14/2022	700	28,966	0.02%
BRENT CRUDE FUTR JUN22 IFEU 20220429	0.000	4/29/2022	3,000	(15,846)	-0.01%
PALLADIUM FUTURE SEP22 XNYM 20220928	0.000	9/28/2022	100	(28,294)	-0.02%
SOYBEAN FUTURE NOV22 XCBT 20221114	0.000	11/14/2022	15,000	(4,887)	0.00%
LME ZINC FUTURE SEP22 XLME 20220919	0.000	9/19/2022	50	10,610	0.01%
COTTON NO.2 FUTR DEC22 IFUS 20221207	0.000	12/7/2022	100,000	9,731	0.01%
LME PRI ALUM FUTR MAY22 XLME 20220516	0.000	5/16/2022	25	(5,726)	0.00%
LME PRI ALUM FUTR SEP22 XLME 20220919	0.000	9/19/2022	25	(5,703)	0.00%
SUGAR 11 (WORLD) JUL22 IFUS 20220630	0.000	6/30/2022	448,000	7,117	0.00%
PLATINUM FUTURE OCT22 XNYM 20221027	0.000	10/27/2022	50	(6,043)	0.00%
SUGAR 11 (WORLD) OCT22 IFUS 20220930	0.000	9/30/2022	112,000	163	0.00%
LME ZINC FUTURE JUL22 XLME 20220718	0.000	7/18/2022	(150)	(42,011)	-0.03%
LME ZINC FUTURE MAY22 XLME 20220516	0.000	5/16/2022	(225)	(154,109)	-0.10%
LME NICKEL FUTURE JUL22 XLME 20220718	0.000	7/18/2022	(36)	142,099	0.09%
LME NICKEL FUTURE MAY22 XLME 20220516	0.000	5/16/2022	(42)	(450,771)	-0.30%
DERIVATIVES - OTC TOTAL RETURN					
SWAP CONTRACTS					
Long: 99D0RL35 TRS USD R F .00000 / Shrt: 99D0RL35 TRS USD P E	0.000	9/19/2022	180,000	(12,570)	-0.01%
Long: 99D0RL2Z TRS USD R F .00000 / Shrt: 99D0RL2Z TRS USD P E	0.000	7/18/2022	180,000	(12,672)	-0.01%
TOTAL INVESTMENTS				148,097,855	97.89%
OTHER ASSETS LESS LIABILITIES				3,197,371	2.11%
TOTAL NET ASSETS				151,295,226	100.00%

Full Portfolio Holdings* as of March 31, 2022

* 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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