

Full Portfolio Holdings\* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
U.S. Treasury Notes	0.625	1/15/2026	88,474,901	97,184,149	16.302
U.S. Treasury Notes	0.625	4/15/2023	72,704,398	76,001,656	12.748
U.S. Treasury Notes	0.875	1/15/2029	58,878,052	68,107,646	11.424
U.S. Treasury Notes	0.125	4/15/2025	52,942,567	56,639,240	9.501
99Z0LM474 TII FWD 01 18 22 0.5 04/15/2024	0.500	4/15/2024	35,011,901	37,224,272	6.244
U.S. Treasury Notes	0.250	7/15/2029	31,765,479	35,604,635	5.972
U.S. Treasury Notes	0.375	1/15/2027	25,307,249	27,841,434	4.670
U.S. Treasury Notes	0.125	7/15/2031	23,678,317	26,627,008	4.466
U.S. Treasury Notes	0.125	7/15/2030	19,089,273	21,365,818	3.584
99Z0LM540 TII FWD 01 18 22 0.625 01/15/2026	0.625	1/15/2026	13,328,028	14,598,693	2.449
99Z0LM490 TII FWD 01 18 22 0.125 04/15/2025	0.125	4/15/2025	13,254,703	14,143,527	2.372
U.S. Treasury Notes	0.125	7/15/2026	10,693,687	11,612,258	1.948
U.S. Treasury Notes	0.125	4/15/2026	10,396,384	11,221,394	1.882
U.S. Treasury Bonds	1.750	8/15/2041	8,655,000	8,418,340	1.412
U.S. Treasury Notes	0.500	1/15/2028	5,582,630	6,248,184	1.048
U.S. Treasury Bills	0.041	2/3/2022	5,665,000	5,664,784	0.950
U.S. Treasury Bonds	2.000	11/15/2041	5,350,000	5,428,578	0.911
U.S. Treasury Notes	0.125	1/15/2031	4,785,346	5,360,055	0.899
Inflation Linked Korea Treasury Bond	1.125	6/10/2030	6,166,130,353	5,329,739	0.894
U.S. Treasury Bills	0.042	2/3/2022	4,607,000	4,606,820	0.773
U.S. Treasury Bills	0.030	2/3/2022	4,380,000	4,379,880	0.735
Russian Federal Inflation Linked Bond - OFZ	2.500	2/2/2028	315,022,527	4,045,353	0.679
99Z0LM4H2 TII FWD 01 18 22 0.75 07/15/2028	0.750	7/15/2028	3,115,649	3,558,382	0.597
Russian Federal Bond - OFZ	7.650	4/10/2030	270,120,000	3,471,796	0.582
U.S. Treasury Bonds	0.250	2/15/2050	2,807,159	3,399,185	0.570
Colombia Government International Bond	3.875	3/22/2026	1,860,000	2,287,018	0.384
Brazil Notas do Tesouro Nacional	10.000	1/1/2029	12,186,000	2,110,293	0.354
New Zealand Government Bond	2.500	9/20/2035	1,792,407	1,721,700	0.289
Hungary Government International Bond	1.625	4/28/2032	1,420,000	1,685,559	0.283
Panama Government International Bond	4.500	4/1/2056	1,520,000	1,674,295	0.281
Brazil Notas do Tesouro Nacional	6.000	5/15/2055	8,478,822	1,653,133	0.277
Endeavour Mining Corp.	3.000	2/15/2023	1,451,000	1,632,375	0.274
Romanian Government International Bond	2.124	7/16/2031	1,417,000	1,537,396	0.258
Mexico Government International Bond	1.450	10/25/2033	1,360,000	1,436,630	0.241
HSI Asset Securitization Corp. Trust	0.642	2/25/2036	1,360,000	1,352,000	0.227
Galaxy Pipeline Assets Bidco Ltd.	2.940	9/30/2040	1,335,000	1,328,612	0.223
North Macedonia Government International Bond	3.675	6/3/2026	1,085,000	1,307,844	0.219
Builders FirstSource, Inc.	5.000	3/1/2030	1,211,000	1,298,798	0.218
IndyMac Index Mortgage Loan Trust	0.682	1/25/2036	1,630,916	1,286,178	0.216
Home Point Capital, Inc.	5.000	2/1/2026	1,315,000	1,219,663	0.205
Chile Government International Bond	1.250	1/22/2051	1,180,000	1,207,517	0.203

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Indonesia Government International Bond	1.400	10/30/2031	1,050,000	1,197,818	0.201
Indonesia Government International Bond	1.100	3/12/2033	990,000	1,086,856	0.182
Saudi Government International Bond	2.250	2/2/2033	1,092,000	1,064,438	0.179
United Wholesale Mortgage LLC	5.500	4/15/2029	1,050,000	1,030,313	0.173
PennyMac Financial Services, Inc.	4.250	2/15/2029	1,070,000	1,028,698	0.173
FHLMC	2.153	7/25/2049	1,011,736	1,018,615	0.171
Saudi Government International Bond	2.000	7/9/2039	800,000	961,424	0.161
BOC Aviation USA Corp.	1.625	4/29/2024	945,000	943,676	0.158
Croatia Government International Bond	1.500	6/17/2031	800,000	942,454	0.158
99Z0LM4R0 TII FWD 01 18 22 0.5 01/15/2028	0.500	1/15/2028	843,248	941,065	0.158
Gray Oak Pipeline LLC	3.450	10/15/2027	785,000	819,983	0.138
Gap, Inc.	3.875	10/1/2031	816,000	804,780	0.135
Brazil Notas do Tesouro Nacional	6.000	8/15/2050	4,145,034	801,438	0.134
New Zealand Government Bond	2.500	9/20/2040	859,012	763,702	0.128
Colombia Government International Bond	6.125	1/18/2041	685,000	704,701	0.118
Angel Oak Mortgage Trust	1.820	11/25/2066	699,000	698,915	0.117
Univar Solutions USA Inc.	2.104	6/3/2028	696,500	693,888	0.116
Serbia International Bond	1.650	3/3/2033	655,000	693,419	0.116
Core & Main LP	2.602	7/27/2028	670,812	666,063	0.112
Virgin Media Bristol LLC	2.610	1/31/2028	670,000	663,441	0.111
VOLT XCIV LLC	2.240	2/27/2051	625,506	622,161	0.104
Dun & Bradstreet Corp.	3.352	2/6/2026	617,079	614,216	0.103
TransDigm, Inc.	2.354	12/9/2025	573,220	564,840	0.095
CHG PPC Parent LLC	3.500	12/8/2028	555,000	552,225	0.093
Bank of America Funding Trust	6.049	10/25/2036	546,919	537,919	0.090
Colombia Government International Bond	3.875	2/15/2061	685,000	527,457	0.088
Tesla Auto Lease Trust	5.480	5/22/2023	505,000	519,309	0.087
British Airways Trust	2.900	9/15/2036	514,951	513,422	0.086
North Macedonia Government International Bond	2.750	1/18/2025	440,000	511,836	0.086
Fannie Mae Connecticut Avenue Securities	3.103	7/25/2024	498,344	506,005	0.085
Mercury Financial Credit Card Master Trust	1.540	3/20/2026	505,000	504,541	0.085
Gap, Inc.	3.625	10/1/2029	505,000	499,496	0.084
Pilot Travel Centers LLC	2.104	8/4/2028	500,000	496,605	0.083
Genesee & Wyoming, Inc.	2.224	12/30/2026	491,250	487,895	0.082
Mexico Government International Bond	3.625	4/9/2029	370,000	486,748	0.082
Verisure Holding AB	3.250	7/20/2026	430,000	486,192	0.082
Altice France S.A.	3.811	1/31/2026	486,732	481,986	0.081
American Builders & Contractors Supply Co., Inc.	2.104	1/15/2027	477,020	473,442	0.079
United Rentals, Inc.	1.854	10/31/2025	469,238	470,411	0.079
Carnival Corp.	3.750	6/30/2025	465,171	460,519	0.077
Boyd Gaming Corp.	2.354	9/15/2023	452,620	452,054	0.076
Diamond (BC) B.V.	3.500	9/29/2028	450,000	447,890	0.075
B.C. Unlimited Liability Co.	1.854	11/19/2026	453,377	446,576	0.075

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Egypt Government International Bond	7.903	2/21/2048	530,000	443,674	0.074
Benchmark Mortgage Trust	1.226	3/15/2062	6,366,324	438,533	0.074
Vertical U.S. Newco, Inc.	4.000	7/30/2027	435,616	435,555	0.073
FHLMC	1.118	6/25/2030	5,224,435	434,481	0.073
Avantor, Inc.	2.750	11/8/2027	431,743	431,203	0.072
Caesars Resort Collection LLC	2.854	12/23/2024	427,355	424,684	0.071
Washington Mutual Mortgage Pass-Through Certificates WMALT Trust	0.912	11/25/2046	461,772	423,050	0.071
Change Healthcare Holdings LLC	3.500	3/1/2024	423,420	422,937	0.071
Elanco Animal Health, Inc.	1.849	8/1/2027	423,896	417,936	0.070
IMAX Corp.	0.500	4/1/2026	430,000	413,525	0.069
FHLMC	0.853	11/25/2030	6,410,193	410,745	0.069
Romanian Government International Bond	3.624	5/26/2030	332,000	409,682	0.069
Fleetcor Technologies Operating Co. LLC	1.854	4/28/2028	414,025	408,747	0.069
Pebblebrook Hotel Trust	1.750	12/15/2026	365,000	401,920	0.067
WEX, Inc.	2.354	3/31/2028	401,963	399,450	0.067
MASTR Adjustable Rate Mortgages Trust	0.582	5/25/2037	762,318	393,759	0.066
Argentina Treasury Bond	1.200	3/18/2022	40,277,050	391,162	0.066
Ultimate Software Group, Inc.	3.854	5/4/2026	392,474	391,002	0.066
Cracker Barrel Old Country Store, Inc.	0.625	6/15/2026	405,000	388,041	0.065
Charter Communications Operating LLC	1.860	2/1/2027	382,038	378,156	0.063
Harbor Freight Tools USA, Inc.	3.250	10/19/2027	373,033	371,921	0.062
UGI Energy Services LLC	3.854	8/13/2026	370,500	370,500	0.062
Renaissance Home Equity Loan Trust	6.120	11/25/2036	689,578	369,152	0.062
Medline Industries, Inc.	3.750	10/23/2028	365,000	364,839	0.061
Asurion LLC	3.229	11/3/2023	362,582	361,418	0.061
Ivory Coast Government International Bond	4.875	1/30/2032	330,000	360,917	0.061
UPC Financing Partnership	3.110	1/31/2029	360,000	358,574	0.060
Bonos de la Tesoreria de la Republica	1.900	9/1/2030	309,917,400	352,984	0.059
JP Morgan Mortgage Trust	3.110	1/25/2037	378,063	351,602	0.059
Penn National Gaming, Inc.	3.000	10/15/2025	350,544	349,997	0.059
Delos Finance S.a.r.l.	1.974	10/6/2023	350,000	349,783	0.059
Brown Group Holding LLC	3.000	6/7/2028	349,064	348,191	0.058
Ghana Government International Bond	10.750	10/14/2030	310,000	346,568	0.058
Clean Harbors, Inc.	2.104	10/8/2028	345,000	344,355	0.058
Biogroup-LCD	3.500	1/28/2028	300,000	338,329	0.057
MH Sub LLC	4.750	9/13/2024	331,913	332,258	0.056
UFC Holdings LLC	3.500	4/29/2026	334,089	332,238	0.056
KFC Holding Co.	1.854	3/15/2028	331,315	330,143	0.055
SS&C Technologies, Inc.	1.854	4/16/2025	333,691	329,843	0.055
Boels Topholding B.V.	3.250	2/6/2027	290,000	328,864	0.055
Wells Fargo N.A.	0.898	5/15/2062	5,825,334	328,013	0.055
HarborView Mortgage Loan Trust	0.294	1/19/2038	330,434	321,691	0.054
Trans Union LLC	1.854	11/16/2026	321,350	318,137	0.053
Blackhawk Network Holdings, Inc.	3.104	6/15/2025	316,886	314,510	0.053

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Lorca Finco Plc	0.000	9/17/2027	275,000	311,488	0.052
Gray Television, Inc.	2.599	1/2/2026	311,432	308,738	0.052
Hayward Industries, Inc.	3.000	5/12/2028	308,450	306,843	0.051
Hub International Ltd.	2.875	4/25/2025	305,694	301,943	0.051
DT Midstream, Inc.	2.500	6/26/2028	298,500	298,921	0.050
Hyland Software, Inc.	4.250	7/1/2024	296,173	297,062	0.050
Zelis Healthcare Corp.	3.599	9/30/2026	295,020	292,766	0.049
Connecticut Avenue Securities Trust	2.203	10/25/2039	287,866	288,503	0.048
ABG Intermediate Holdings 2 LLC	0.000	12/8/2028	286,194	284,763	0.048
CSC Holdings LLC	2.360	7/17/2025	288,291	283,606	0.048
MKS Instruments, Inc.	0.000	10/21/2028	280,000	279,230	0.047
SRS Distribution Inc.	4.250	6/2/2028	279,300	278,409	0.047
Benchmark Mortgage Trust	1.520	1/15/2054	2,375,361	272,087	0.046
Ingersoll-Rand Services Co.	1.854	3/1/2027	275,100	271,851	0.046
AlixPartners LLP	3.250	2/4/2028	272,938	271,671	0.046
WaMu Mortgage Pass-Through Certificates Trust	0.943	6/25/2044	274,063	271,077	0.045
Chase Mortgage Finance Trust	2.925	12/25/2035	269,069	269,559	0.045
Trans Union, LLC	0.000	12/1/2028	270,000	269,123	0.045
Jordan Government International Bond	7.375	10/10/2047	265,000	267,478	0.045
Applecaramel Buyer LLC	4.500	10/19/2027	267,300	267,329	0.045
Ultimate Software Group Inc (The)	3.750	5/4/2026	267,305	265,717	0.045
Connecticut Avenue Securities Trust	2.403	8/25/2031	261,085	262,163	0.044
Deutsche Alt-A Securities Mortgage Loan Trust	0.252	12/25/2036	267,444	261,949	0.044
Structured Adjustable Rate Mortgage Loan Trust	2.652	6/25/2035	304,400	261,426	0.044
Connecticut Avenue Securities Trust	2.253	9/25/2031	258,817	259,807	0.044
II-VI Incorporated	0.000	12/1/2028	260,000	259,350	0.044
SkyMiles IP Ltd.	4.750	10/20/2027	245,000	258,781	0.043
Great Outdoors Group, LLC	4.500	3/6/2028	257,405	257,459	0.043
IQVIA, Inc.	1.854	3/7/2024	254,025	253,454	0.043
CF Hippolyta LLC	1.990	7/15/2060	256,819	252,295	0.042
Minerals Technologies, Inc.	3.000	2/14/2024	251,167	251,167	0.042
Rexnord LLC	2.750	10/4/2028	250,000	249,923	0.042
Setanta Aircraft Leasing Designated Activity Company	2.140	11/5/2028	250,000	249,688	0.042
Level 3 Financing, Inc.	1.854	3/1/2027	252,996	249,517	0.042
Mitchell International, Inc.	4.250	10/15/2028	250,000	248,308	0.042
Element Solutions, Inc.	2.104	1/31/2026	248,728	247,574	0.042
TopBuild Corp.	3.625	3/15/2029	245,000	246,838	0.041
Standard Industries, Inc.	3.000	9/22/2028	246,496	246,600	0.041
Scientific Games International, Inc.	2.854	8/14/2024	246,795	245,753	0.041
Pathway Vet Alliance LLC	3.854	3/31/2027	245,737	244,727	0.041
Tempo Acquisition LLC	3.750	11/2/2026	243,916	244,146	0.041
Connecticut Avenue Securities Trust	2.502	4/25/2031	242,437	243,437	0.041

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Caesars Resort Collection LLC	3.604	7/21/2025	241,938	241,877	0.041
US Foods, Inc.	0.000	11/17/2028	240,000	239,640	0.040
USI, Inc.	3.224	5/16/2024	239,375	237,367	0.040
Flex Acquisition Co., Inc.	4.000	3/2/2028	236,572	235,931	0.040
Go Daddy Operating Co. LLC	2.104	8/10/2027	236,400	234,294	0.039
Science Applications International Corp.	1.979	10/31/2025	234,167	233,846	0.039
Quikrete Holdings, Inc.	2.604	2/1/2027	236,477	233,589	0.039
William Carter Co.	5.625	3/15/2027	225,000	232,594	0.039
Verisure Holding AB	3.250	3/27/2028	205,000	231,668	0.039
Westinghouse Air Brake Technologies Corp.	3.200	6/15/2025	220,000	229,059	0.038
Acrisure LLC	3.724	2/15/2027	231,704	228,808	0.038
UPC Broadband Holding B.V.	3.000	1/31/2029	200,000	225,965	0.038
CeramTec AcquiCo GmbH	2.500	3/7/2025	197,643	224,078	0.038
Telenet Financing USD LLC	2.110	4/30/2028	225,000	220,781	0.037
Black Knight InfoServ LLC	3.625	9/1/2028	220,000	219,712	0.037
Aramark Services, Inc.	1.851	3/11/2025	218,266	215,333	0.036
Polaris Newco LLC	4.500	6/2/2028	214,463	214,261	0.036
GSAA Home Equity Trust	5.985	6/25/2036	577,621	214,026	0.036
Horizon Therapeutics USA, Inc.	2.250	3/15/2028	213,925	213,007	0.036
Go Daddy Operating Co. LLC	1.854	2/15/2024	212,951	211,473	0.035
Brand Energy & Infrastructure Services, Inc.	5.250	6/21/2024	214,875	209,832	0.035
Savage Enterprises LLC	3.750	9/15/2028	209,475	209,050	0.035
U.S. Foods, Inc.	2.104	9/13/2026	210,654	208,126	0.035
FirstCash, Inc.	4.625	9/1/2028	208,000	207,796	0.035
Adjustable Rate Mortgage Trust	0.642	11/25/2035	205,445	207,713	0.035
Golden Entertainment, Inc.	3.750	10/21/2024	207,188	206,498	0.035
Beacon Roofing Supply, Inc.	2.354	5/19/2028	207,730	206,379	0.035
Asurion LLC	3.354	12/23/2026	206,026	204,481	0.034
E2open LLC	4.000	2/4/2028	203,976	203,976	0.034
Royal Caribbean Cruises Ltd.	4.250	6/15/2023	160,000	203,600	0.034
ADMI Corp.	3.875	12/23/2027	203,463	202,022	0.034
Delta (LUX) S.a.r.l.	3.500	2/1/2024	200,000	199,666	0.033
APX Group, Inc.	4.005	7/10/2028	200,000	199,444	0.033
Catalent Pharma Solutions, Inc.	2.500	2/22/2028	198,998	199,047	0.033
Spirit Aerosystems, Inc.	4.250	1/15/2025	198,752	198,802	0.033
Amentum Government Services Holdings LLC	5.500	1/29/2027	198,500	198,045	0.033
Deerfield Dakota Holding LLC	4.750	4/9/2027	197,246	197,338	0.033
Senegal Government International Bond	6.750	3/13/2048	200,000	195,860	0.033
Preston Ridge Partners Mortgage Trust LLC	2.363	11/25/2025	196,103	195,538	0.033
BrightView Landscapes LLC	2.625	8/15/2025	196,438	195,292	0.033
Belron Finance U.S. LLC	2.438	10/30/2026	196,246	194,691	0.033
Axalta Coating Systems U.S. Holdings, Inc.	1.974	6/1/2024	194,447	194,204	0.033
Amentum Government Services Holdings LLC	3.604	1/29/2027	197,000	193,677	0.032

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Russell Investments U.S. Inst'l Holdco, Inc.	4.500	5/30/2025	193,776	193,582	0.032
Virgin Media Bristol LLC	3.250	1/31/2029	170,000	193,195	0.032
GSR Mortgage Loan Trust	2.604	10/25/2035	278,256	191,413	0.032
Chamberlain Group, Inc.	4.000	11/3/2028	190,000	189,763	0.032
Mileage Plus Holdings LLC	6.250	6/21/2027	180,000	189,563	0.032
Gainwell Acquisition Corp.	4.750	10/1/2027	187,793	188,074	0.032
TricorBraun Holdings, Inc.	3.750	3/3/2028	189,107	187,583	0.031
Aaset Trust	3.351	1/16/2040	198,709	186,487	0.031
Residential Funding Mortgage Securities, Inc.	6.000	7/25/2037	193,338	184,759	0.031
Jazz Financing Lux S.a.r.l.	4.000	5/5/2028	184,075	184,662	0.031
Peraton Holding Corp.	4.500	2/1/2028	183,613	183,546	0.031
Organon & Co	3.500	6/2/2028	183,192	183,230	0.031
CSC Holdings LLC	2.360	1/15/2026	184,775	182,096	0.031
Morocco Government International Bond	4.000	12/15/2050	200,000	181,250	0.030
WW International, Inc.	4.000	4/13/2028	179,550	177,530	0.030
Berry Global, Inc.	1.864	7/1/2026	176,040	174,764	0.029
Sedgwick Claims Management Services, Inc.	3.354	12/31/2025	174,600	173,109	0.029
Alliance Laundry Systems LLC	4.250	10/8/2027	171,375	171,294	0.029
Tronox Finance LLC	2.454	3/13/2028	171,178	169,494	0.028
Clarios Global L.P.	3.354	4/30/2026	169,360	168,217	0.028
First Student Bidco, Inc.	3.500	7/21/2028	167,990	167,221	0.028
IQVIA, Inc.	2.000	6/11/2025	147,774	166,698	0.028
DBJPM Mortgage Trust	1.712	9/15/2053	1,750,517	163,696	0.027
Carnival Corp.	4.000	10/18/2028	165,000	163,350	0.027
IRB Holding Corp.	4.250	12/15/2027	163,350	163,196	0.027
Sunshine Luxembourg S.a.r.l.	4.500	10/1/2026	162,125	162,632	0.027
BCP Renaissance Parent LLC	4.500	10/31/2024	161,337	160,884	0.027
First Brands	6.000	3/30/2027	159,269	159,747	0.027
Proofpoint, Inc.	3.750	8/31/2028	160,000	159,213	0.027
LBM Acquisition LLC	4.500	12/17/2027	156,909	155,365	0.026
Froneri International Ltd.	2.354	1/29/2027	157,600	155,362	0.026
Installed Building Products, Inc.	0.000	12/14/2028	155,000	155,000	0.026
Proampac PG Borrower LLC	4.504	11/3/2025	154,225	154,225	0.026
Endure Digital Inc.	4.250	2/10/2028	154,225	152,780	0.026
CCC Intelligent Solutions Inc.	3.000	9/21/2028	150,000	149,766	0.025
Finastra USA, Inc.	4.500	6/13/2024	149,910	149,137	0.025
Adevinta ASA	3.000	6/26/2028	130,000	148,334	0.025
Sedgwick Claims Management Services, Inc.	3.854	9/3/2026	146,250	146,006	0.024
Station Casinos LLC	2.500	2/8/2027	147,359	145,986	0.024
Clean Harbors, Inc.	1.854	6/28/2024	143,625	143,547	0.024
NASCAR Holdings, Inc.	2.604	10/19/2026	142,777	142,443	0.024
Bausch Health Cos., Inc.	3.104	6/2/2025	142,919	142,168	0.024
Nexstar Broadcasting, Inc.	2.599	9/18/2026	142,353	141,945	0.024
Covanta Holding Corporation	0.000	11/30/2028	140,000	140,070	0.023

## Full Portfolio Holdings\* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
United Airlines, Inc.	4.500	4/21/2028	139,300	139,489	0.023
Oryx Midstream Services Permian Basin LLC	3.750	10/5/2028	140,000	138,972	0.023
FHLMC	1.028	10/25/2030	1,754,991	134,128	0.022
Bausch Health Cos., Inc.	2.854	11/27/2025	132,278	131,423	0.022
Southwestern Energy Company	0.000	6/22/2027	130,000	130,082	0.022
PetSmart, Inc.	4.500	2/11/2028	129,675	129,757	0.022
Avantor Funding, Inc.	2.500	6/12/2028	114,425	129,687	0.022
MajorDrive Holdings LLC	4.500	5/12/2028	129,675	129,513	0.022
Four Seasons Hotels Ltd.	2.104	11/30/2023	123,377	122,760	0.021
ExGen Renewables LLC	3.500	12/15/2027	122,187	122,015	0.020
Staples, Inc.	5.132	4/16/2026	125,166	120,728	0.020
Hub International Ltd.	0.000	4/25/2025	119,698	119,585	0.020
Adient U.S. LLC	3.604	4/8/2028	119,400	119,276	0.020
GreenPoint Mortgage Funding Trust	1.482	10/25/2045	141,823	119,101	0.020
Terrier Media Buyer, Inc.	3.604	12/17/2026	117,612	116,995	0.020
Seattle Spinco, Inc.	2.854	6/21/2024	117,921	116,816	0.020
PECF USS Intermediate Holding III Corporation	0.000	12/15/2028	115,000	115,041	0.019
PAI Holdco, Inc.	4.250	10/28/2027	114,138	113,852	0.019
Blitz GmbH	3.500	4/28/2028	100,000	113,331	0.019
ICON Luxembourg S.a.r.l.	2.750	7/3/2028	113,355	113,307	0.019
CMC Materials, Inc.	2.102	11/17/2025	112,673	112,532	0.019
Fannie Mae Connecticut Avenue Securities	5.003	11/25/2024	107,451	111,881	0.019
Air Canada	4.250	8/11/2028	110,000	109,548	0.018
E.W. Scripps Co.	3.750	1/7/2028	108,438	108,287	0.018
FinCo LLC	2.604	6/27/2025	106,263	105,964	0.018
NorthRiver Midstream Finance L.P.	3.382	10/1/2025	101,850	101,595	0.017
Romanian Government International Bond	2.750	4/14/2041	100,000	101,555	0.017
ICU Medical, Inc.	0.000	12/16/2028	100,000	100,125	0.017
Xplornet Communications, Inc.	4.500	10/2/2028	100,000	99,792	0.017
ON Semiconductor Corp.	2.104	9/19/2026	99,953	99,791	0.017
Pretium PKG Holdings, Inc.	4.500	10/2/2028	100,000	99,713	0.017
Anticimex International AB	0.000	11/16/2028	100,000	99,656	0.017
KKR Apple Bidco, LLC	3.500	9/23/2028	100,000	99,583	0.017
Adevinta ASA	3.500	6/26/2028	99,500	99,500	0.017
INEOS Styrolution U.S. Holding LLC	3.250	1/29/2026	99,500	99,148	0.017
Frontier Communications Corp.	4.500	5/1/2028	99,250	99,052	0.017
Energizer Holdings, Inc.	2.750	12/22/2027	99,250	98,847	0.017
CP Atlas Buyer, Inc.	4.250	11/23/2027	99,257	98,711	0.017
Alliant Holdings Intermediate LLC	3.354	5/9/2025	98,219	97,158	0.016
Fannie Mae Connecticut Avenue Securities	5.803	4/25/2028	91,794	96,690	0.016
KAR Auction Services, Inc.	2.375	9/19/2026	98,000	96,285	0.016
Kestrel Bidco, Inc.	4.000	12/11/2026	98,250	95,113	0.016
SRAM LLC	3.250	5/18/2028	92,727	92,611	0.016

Full Portfolio Holdings\* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Aramark Services, Inc.	1.851	1/15/2027	93,250	91,805	0.015
Bear Stearns Adjustable Rate Mortgage Trust	2.380	10/25/2035	89,408	91,420	0.015
Crown Finance U.S., Inc.	3.500	2/28/2025	104,935	80,945	0.014
Residential Funding Mortgage Securities, Inc.	4.002	2/25/2036	81,821	77,057	0.013
FHLMC	0.883	11/25/2030	963,698	65,034	0.011
First Student Bidco, Inc.	4.000	7/21/2028	62,010	61,726	0.010
FHLMC	2.050	1/25/2051	56,639	56,361	0.009
Fannie Mae Connecticut Avenue Securities	6.103	9/25/2028	52,405	54,148	0.009
Verint Systems, Inc.	2.099	6/28/2024	49,412	49,041	0.008
Sedgwick Claims Management Services, Inc.	5.250	9/3/2026	48,750	48,768	0.008
ABG Intermediate Holdings 2 LLC	0.000	12/21/2028	38,806	38,612	0.006
SS&C European Holdings S.a.r.l.	1.854	4/16/2025	29,305	28,950	0.005
MA Finance Co. LLC	2.854	6/21/2024	17,461	17,298	0.003
Crown Finance U.S., Inc.	9.250	5/23/2024	4,539	4,817	0.001
MASTR Adjustable Rate Mortgages Trust	2.732	11/21/2034	4,177	4,224	0.001
OTHER ASSETS LESS LIABILITIES				(65,712,011)	(11.022)
TOTAL NET ASSETS				596,164,803	

\* This unaudited information is being presented pursuant to the Fund's Policy on Disclosure of Portfolio Holdings. A discussion of the Fund's policy may be viewed in the Fund's Statement of Additional Information on [hartfordfunds.com](http://hartfordfunds.com). Please note that certain Fund holdings (including, but not limited to, foreign currencies, currency contracts, equity and debt futures, equity and debt options, equity swaps and short-term investments) may have been included under "Other Assets" and may not be listed separately. For a complete list of portfolio holdings, please contact Hartford Funds at 888-843-7824.

**Investors should carefully consider a fund's investment objectives, risks, charges and expenses. This and other important information is contained in a fund's full prospectus and summary prospectus, which can be obtained by visiting [hartfordfunds.com](http://hartfordfunds.com). Please read it carefully before investing.**

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