

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Bank of Montreal	12.000	3/23/2022	343,346	20,743,364	2.399
Societe Generale S.A.	12.000	1/26/2022	125,369	14,785,483	1.710
Fixed Income Clearing Corp. Repurchase Agreement dated 01/29/2021 at 0.020%, due on 02/01/2021 with a maturity value of \$20,065,950; collateralized by U.S. Treasury Bond at 3.000%, maturing 05/15/2047, with a market value of \$20,467,316	0.020	1/3/2022	14,323,376	14,323,376	1.656
BNP Paribas Issuance B.V.	10.800	1/26/2022	102,214	10,420,155	1.205
BNP Paribas Issuance B.V.	10.900	2/24/2022	79,908	9,679,799	1.119
Royal Bank of Canada	12.000	2/24/2022	313,166	9,427,884	1.090
U.S. Treasury Bonds	2.000	11/15/2041	7,780,000	7,894,269	0.913
Equity LifeStyle Properties, Inc.	0.000		80,781	7,081,262	0.819
Merrill Lynch International & Co. C.V.	20.000	1/26/2022	5,606	5,979,542	0.692
Indonesia Treasury Bond	7.000	9/15/2030	75,000,000,000	5,451,675	0.630
U.S. Treasury Bonds	1.875	11/15/2051	5,150,000	5,133,102	0.594
Merrill Lynch International & Co. C.V.	0.120	1/26/2022	65,465	5,132,807	0.594
U.S. Treasury Notes	0.250	9/30/2025	5,290,000	5,124,688	0.593
BNP Paribas Issuance B.V.	10.800	2/24/2022	57,730	5,101,373	0.590
FHLMC	2.859	10/25/2034	4,625,000	5,000,080	0.578
Aker Carbon Capture ASA	0.000		1,572,073	4,886,856	0.565
Royal Bank of Canada	12.000	3/23/2022	12,489	4,870,911	0.563
U.S. Treasury Bonds	3.000	8/15/2048	3,775,000	4,637,646	0.536
Canadian Imperial Bank of Commerce	12.000	2/24/2022	34,420	4,523,279	0.523
U.S. Treasury Bonds	2.875	5/15/2043	3,805,000	4,436,392	0.513
Johnson & Johnson	0.000		24,939	4,266,315	0.493
U.S. Treasury Notes	0.250	8/31/2025	4,130,000	4,002,389	0.463
Atlantica Sustainable Infrastructure Jersey Ltd.	4.000	7/15/2025	3,259,000	3,863,870	0.447
U.S. Treasury Notes	1.375	11/15/2031	3,800,000	3,756,656	0.434
JP Morgan Mortgage Trust	4.119	11/25/2050	3,582,025	3,694,960	0.427
U.S. Treasury Bonds	1.750	8/15/2041	3,680,000	3,579,375	0.414
Builders FirstSource, Inc.	0.000		41,513	3,558,079	0.411
Microsoft Corp.	0.000		10,301	3,464,432	0.401
Bureau Veritas S.A.	0.000		101,794	3,379,452	0.391
U.S. Treasury Notes	1.250	11/30/2026	3,355,000	3,355,000	0.388
China Longyuan Power Group Corp. Ltd.	0.000		1,334,000	3,115,980	0.360
Schneider Electric SE	0.000		15,695	3,085,565	0.357
UnitedHealth Group, Inc.	0.000		6,123	3,074,603	0.356
Pfizer, Inc.	0.000		51,510	3,041,666	0.352
U.S. Treasury Notes	0.875	9/30/2026	2,910,000	2,859,871	0.331
ENN Energy Holdings Ltd.	0.000		148,100	2,791,938	0.323
McDonald's Corp.	0.000		10,297	2,760,317	0.319
U.S. Treasury Bonds	2.000	8/15/2051	2,675,000	2,739,367	0.317
U.S. Treasury Notes	0.250	3/15/2024	2,740,000	2,707,677	0.313
U.S. Treasury Notes	0.250	9/30/2023	2,700,000	2,681,227	0.310
Enel S.p.A.	0.000		329,052	2,631,125	0.304

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Cie de Saint-Gobain	0.000		35,640	2,507,151	0.290
TopBuild Corp.	0.000		9,073	2,503,331	0.290
Cavco Industries, Inc.	0.000		7,844	2,491,647	0.288
Reckitt Benckiser Group plc	0.000		28,623	2,463,971	0.285
Lowe's Cos., Inc.	0.000		9,321	2,409,292	0.279
PNC Financial Services Group, Inc.	0.000		11,938	2,393,808	0.277
Home Depot, Inc.	0.000		5,687	2,360,162	0.273
Visa, Inc.	0.000		10,833	2,347,619	0.272
Sound Point CLO Ltd.	1.782	7/20/2034	2,340,000	2,323,068	0.269
Procter & Gamble Co.	0.000		14,127	2,310,895	0.267
U.S. Treasury Notes	0.875	6/30/2026	2,315,000	2,279,552	0.264
Colgate-Palmolive Co.	0.000		26,695	2,278,151	0.263
Canadian National Railway Co.	0.000		18,529	2,276,008	0.263
Kunlun Energy Co., Ltd.	0.000		2,416,000	2,267,000	0.262
Volkswagen AG	0.000		11,023	2,214,334	0.256
Altria Group, Inc.	0.000		45,780	2,169,514	0.251
Louisiana-Pacific Corp.	0.000		27,684	2,169,041	0.251
NVR, Inc.	0.000		365	2,156,738	0.249
Lennar Corp.	0.000		18,509	2,150,005	0.249
AbbVie, Inc.	0.000		15,818	2,141,757	0.248
TRI Pointe Group, Inc.	0.000		76,318	2,128,509	0.246
AT&T, Inc.	0.000		86,184	2,120,126	0.245
KDDI Corp.	0.000		71,820	2,100,283	0.243
Accenture plc	0.000		5,024	2,082,699	0.241
D.R. Horton, Inc.	0.000		19,156	2,077,468	0.240
Kweichow Moutai Co., Ltd.	0.000		6,442	2,070,188	0.239
Installed Building Products, Inc.	0.000		14,721	2,056,818	0.238
Toll Brothers, Inc.	0.000		28,204	2,041,688	0.236
Chubb Ltd.	0.000		10,502	2,030,142	0.235
Dongfeng Motor Group Co., Ltd.	0.000		2,436,000	2,025,041	0.234
Diageo plc	0.000		36,598	2,001,034	0.231
CFMT LLC	1.390	9/22/2031	1,997,828	1,992,969	0.230
BlueMountain CLO Ltd.	1.832	7/30/2030	2,000,000	1,989,126	0.230
Heineken N.V.	0.000		17,458	1,964,718	0.227
Linde plc	0.000		5,661	1,961,140	0.227
National Grid plc	0.000		135,861	1,959,019	0.227
EDP Renovaveis S.A.	0.000		78,741	1,958,089	0.226
Compass Group plc	0.000		86,770	1,953,512	0.226
Hannon Armstrong Sustainable Infrastructure Capital, Inc.	0.000		36,700	1,949,504	0.225
Vinci S.A.	0.000		18,379	1,941,094	0.224
Wells Fargo N.A.	0.956	8/15/2061	31,616,599	1,919,703	0.222
Wells Fargo & Co.	4.480	1/16/2024	1,794,000	1,905,588	0.220
Nexans S.A.	0.000		19,481	1,904,835	0.220
Baxter International, Inc.	0.000		22,127	1,899,382	0.220

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Wells Fargo & Co.	5.375	11/2/2043	1,420,000	1,882,010	0.218
Aker BP ASA	3.750	1/15/2030	1,760,000	1,865,381	0.216
Century Communities, Inc.	0.000		22,691	1,855,897	0.215
Fortune Brands Home & Security, Inc.	0.000		17,295	1,848,836	0.214
Philip Morris International, Inc.	0.000		19,427	1,845,565	0.213
U.S. Treasury Notes	1.125	10/31/2026	1,855,000	1,843,841	0.213
Roche Holding AG	0.000		4,424	1,835,346	0.212
Citigroup, Inc.	5.300	5/6/2044	1,400,000	1,832,166	0.212
Bank of Nova Scotia	0.000		25,381	1,819,564	0.210
NBK SPC Ltd.	2.750	5/30/2022	1,795,000	1,808,283	0.209
Credit Agricole S.A.	0.000		126,812	1,807,998	0.209
Stryker Corp.	0.000		6,699	1,791,447	0.207
PulteGroup, Inc.	0.000		31,192	1,782,935	0.206
Shenzhou International Group Holdings Ltd.	0.000		91,600	1,773,712	0.205
Nestle S.A.	0.000		12,656	1,766,996	0.204
Mandatory Exchangeable Trust	6.500	5/16/2023	1,297	1,758,798	0.203
Masonite International Corp.	0.000		14,896	1,756,983	0.203
Koninklijke Philips N.V.	0.000		47,280	1,749,909	0.202
KBC Group N.V.	0.000		20,362	1,749,528	0.202
Kesko Oyj	0.000		52,400	1,746,534	0.202
Morgan Stanley	0.000		17,790	1,746,266	0.202
Long Point Park CLO Ltd.	1.822	1/17/2030	1,750,000	1,737,953	0.201
Popular, Inc.	0.000		21,180	1,737,607	0.201
BAE Systems plc	0.000		232,467	1,733,551	0.200
KB Home	0.000		38,690	1,730,604	0.200
International Business Machines Corp.	0.000		12,916	1,726,353	0.200
KKR & Co., Inc.	6.000	9/15/2023	18,485	1,721,878	0.199
BAWAG Group AG	0.000		27,989	1,716,601	0.199
Verizon Communications, Inc.	0.000		32,731	1,700,703	0.197
Wuliangye Yibin Co., Ltd.	0.000		48,595	1,697,487	0.196
Medtronic plc	0.000		16,311	1,687,373	0.195
Western Alliance Bancorp	0.000		15,610	1,680,417	0.194
Lennox International, Inc.	0.000		5,166	1,675,644	0.194
Elkem ASA	0.000		493,722	1,664,093	0.192
Raytheon Technologies Corp.	0.000		19,276	1,658,893	0.192
JELD-WEN Holding, Inc.	0.000		62,576	1,649,503	0.191
PepsiCo., Inc.	0.000		9,394	1,631,832	0.189
Novartis AG	0.000		18,546	1,629,674	0.188
NIKE, Inc.	0.000		9,730	1,621,699	0.188
AIA Group Ltd.	0.000		159,039	1,605,155	0.186
TotalEnergies SE	0.000		31,298	1,593,075	0.184
Synovus Financial Corp.	0.000		32,880	1,573,966	0.182
Alphabet, Inc.	0.000		535	1,549,916	0.179
United Community Banks, Inc.	0.000		43,120	1,549,733	0.179
Rockwool International A/S	0.000		3,519	1,536,669	0.178

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Coca-Cola Co.	0.000		25,943	1,536,085	0.178
Owens Corning	0.000		16,795	1,519,948	0.176
Public Storage	0.000		4,022	1,506,480	0.174
Vestas Wind Systems A/S	0.000		49,253	1,500,006	0.173
Madison Park Funding Ltd.	3.374	7/23/2029	1,500,000	1,484,447	0.172
Ameris Bancorp	0.000		29,710	1,475,993	0.171
Automatic Data Processing, Inc.	0.000		5,967	1,471,343	0.170
LCM XXV Ltd.	1.782	7/20/2030	1,473,000	1,467,059	0.170
Capgemini SE	0.000		5,944	1,456,758	0.168
AXA S.A.	0.000		48,938	1,456,554	0.168
Svenska Handelsbanken AB	0.000		133,295	1,440,644	0.167
Blackstone Group, Inc.	0.000		11,052	1,430,018	0.165
STWD Trust	1.136	7/15/2036	1,450,000	1,426,860	0.165
Carlyle U.S. CLO Ltd.	6.382	4/20/2034	1,500,000	1,404,933	0.162
U.S. Treasury Notes	0.125	10/15/2023	1,415,000	1,401,016	0.162
BlueMountain CLO Ltd.	1.624	7/15/2031	1,400,000	1,392,713	0.161
American Woodmark Corp.	0.000		21,282	1,387,586	0.160
San Joaquin Hills Transportation Corridor Agcy.	3.221	1/15/2035	1,350,000	1,387,345	0.160
Bristol-Myers Squibb Co.	0.000		22,166	1,382,050	0.160
British American Tobacco plc	0.000		37,218	1,381,968	0.160
Equitable Holdings, Inc.	5.000	4/20/2048	1,100,000	1,378,296	0.159
Kone Oyj	0.000		19,142	1,373,604	0.159
Town of Andover MA	2.623	11/1/2036	1,350,000	1,362,201	0.158
Interpublic Group of Cos., Inc.	0.000		36,361	1,361,719	0.157
Nintendo Co., Ltd.	0.000		2,900	1,356,786	0.157
Koninklijke Ahold Delhaize N.V.	0.000		39,444	1,353,574	0.157
ViacomCBS, Inc.	5.850	9/1/2043	1,000,000	1,350,525	0.156
Tencent Holdings Ltd.	0.000		23,100	1,347,910	0.156
FHLMC	2.603	2/25/2050	1,345,000	1,347,498	0.156
Cologix Data Centers US Issuer LLC	3.300	12/26/2051	1,340,000	1,345,896	0.156
BHP Group Ltd.	0.000		44,464	1,342,445	0.155
Marsh & McLennan Cos., Inc.	0.000		7,708	1,339,805	0.155
FHLMC	4.850	10/25/2050	1,265,000	1,339,176	0.155
SREIT Trust	1.678	11/15/2038	1,340,000	1,334,202	0.154
Telefonica Deutschland Holding AG	0.000		477,975	1,325,801	0.153
HCA, Inc.	5.500	6/15/2047	1,000,000	1,312,581	0.152
U.S. Treasury Notes	0.375	1/31/2026	1,355,000	1,311,492	0.152
Charter Communications Operating LLC / Charter Communications Operating Capital	6.484	10/23/2045	950,000	1,300,944	0.150
FirstKey Homes Trust	3.017	10/19/2037	1,305,000	1,300,761	0.150
Enable Midstream Partners L.P.	4.400	3/15/2027	1,200,000	1,295,615	0.150
Bank of China Ltd.	0.000		3,600,000	1,295,159	0.150
Lockheed Martin Corp.	0.000		3,636	1,292,271	0.149
BPCE S.A.	5.700	10/22/2023	1,200,000	1,290,074	0.149

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Dryden CLO Ltd.	3.324	10/15/2035	1,300,000	1,286,622	0.149
Aviation Capital Group LLC	3.500	11/1/2027	1,250,000	1,282,318	0.148
Evrax plc	0.000		156,791	1,281,894	0.148
Palo Alto Networks, Inc.	0.000		2,290	1,274,980	0.147
Hudson Yards Mortgage Trust	3.443	7/10/2039	1,240,000	1,272,888	0.147
Signify N.V.	0.000		27,377	1,271,163	0.147
ONEOK, Inc.	4.000	7/13/2027	1,175,000	1,271,112	0.147
Imperial Brands Finance plc	3.750	7/21/2022	1,250,000	1,263,803	0.146
U.S. Treasury Notes	0.250	6/30/2025	1,300,000	1,263,438	0.146
Energy Transfer Operating L.P.	5.250	4/15/2029	1,100,000	1,260,976	0.146
JP Morgan Chase Commercial Mortgage Securities Trust	3.749	6/5/2039	1,190,000	1,259,922	0.146
Neuberger Berman Loan Advisers CLO Ltd.	1.682	4/20/2031	1,250,000	1,250,186	0.145
One Market Plaza Trust	4.146	2/10/2032	1,250,000	1,248,255	0.144
Cayuga Park CLO Ltd.	3.222	7/17/2034	1,255,000	1,246,279	0.144
Barings CLO Ltd.	2.124	10/15/2036	1,250,000	1,246,024	0.144
280 Park Avenue Mortgage Trust	1.646	9/15/2034	1,250,000	1,245,278	0.144
TJX Cos., Inc.	0.000		16,402	1,245,240	0.144
Morgan Stanley Capital Trust	1.760	10/15/2037	1,250,000	1,244,499	0.144
Discovery Communications LLC	5.200	9/20/2047	1,000,000	1,243,476	0.144
American Tower Corp.	0.000		4,250	1,243,125	0.144
Oaktree CLO Ltd.	1.774	7/15/2034	1,250,000	1,240,993	0.144
Neuberger Berman Loan Advisers CLO Ltd.	3.066	10/20/2035	1,250,000	1,238,043	0.143
Energy Transfer Operating L.P.	4.750	1/15/2026	1,125,000	1,229,959	0.142
Race Point CLO Ltd.	2.210	2/20/2030	1,250,000	1,227,634	0.142
OHA Credit Funding Ltd.	2.524	10/19/2032	1,215,000	1,215,378	0.141
Dryden CLO Ltd.	2.174	10/15/2035	1,215,000	1,211,122	0.140
STAR 2021-SFR2 Trust	2.102	1/17/2024	1,210,000	1,209,991	0.140
Sound Point CLO Ltd.	1.932	10/20/2031	1,200,000	1,208,690	0.140
Gilead Sciences, Inc.	0.000		16,616	1,206,488	0.140
BF NYT Mortgage Trust	1.810	12/15/2035	1,210,000	1,204,496	0.139
United Parcel Service, Inc.	0.000		5,614	1,203,305	0.139
Whetstone Park CLO Ltd.	2.900	1/20/2035	1,205,000	1,203,162	0.139
Dryden Senior Loan Fund	1.574	4/15/2029	1,200,000	1,200,038	0.139
Madison Park Funding Ltd.	1.624	4/19/2030	1,200,000	1,199,216	0.139
BlueMountain CLO Ltd.	1.856	8/15/2031	1,200,000	1,198,230	0.139
CIFC Funding Ltd.	1.928	10/22/2031	1,200,000	1,195,928	0.138
STMicroelectronics N.V.	0.000		24,294	1,194,656	0.138
Lorca Finco plc	4.250	9/17/2027	1,048,617	1,193,850	0.138
Voya CLO Ltd.	2.217	7/14/2031	1,200,000	1,192,248	0.138
LCM L.P.	1.712	7/20/2031	1,200,000	1,189,906	0.138
CAMB Commercial Mortgage Trust	1.860	12/15/2037	1,190,000	1,188,905	0.137
JP Morgan Chase Commercial Mortgage Securities Trust	3.620	1/16/2037	1,195,000	1,185,704	0.137
GS Mortgage-Backed Securities Corp. Trust	3.295	3/27/2051	1,179,658	1,182,808	0.137

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
AstraZeneca plc	0.000		20,300	1,182,475	0.137
1211 Avenue of the Americas Trust	4.142	8/10/2035	1,125,000	1,179,107	0.136
HONO 2021-LULU Mortgage Trust	1.960	10/15/2036	1,165,000	1,162,364	0.134
Wells Fargo N.A.	1.783	3/15/2063	8,833,337	1,138,383	0.132
Assa Abloy AB	0.000		37,302	1,137,001	0.131
Schneider National, Inc.	0.000		42,240	1,136,678	0.131
Sempra Energy	3.250	6/15/2027	1,075,000	1,134,544	0.131
Wells Fargo N.A.	1.232	3/15/2063	14,134,660	1,132,926	0.131
Asustek Computer, Inc.	0.000		83,000	1,126,764	0.130
Magnit PJSC	0.000		74,807	1,121,962	0.130
State of Illinois, GO	5.100	6/1/2033	970,000	1,121,208	0.130
Barings CLO Ltd.	3.324	10/15/2036	1,110,000	1,100,364	0.127
Santander Holdings USA, Inc.	3.700	3/28/2022	1,095,000	1,099,689	0.127
Wells Fargo N.A.	0.727	11/15/2050	29,966,298	1,095,505	0.127
Babson CLO Ltd.	2.069	10/15/2033	1,095,000	1,094,450	0.127
Goldman Sachs Financial Square Funds, Government Fund, Institutional Class	0.026	1/3/2022	1,093,541	1,093,541	0.126
Goldman Sachs Group, Inc.	4.250	10/21/2025	1,000,000	1,091,002	0.126
Edison International	0.000		15,910	1,085,858	0.126
Magnetite Ltd.	0.924	1/15/2028	1,068,812	1,070,163	0.124
Fortinet, Inc.	0.000		2,939	1,056,277	0.122
Stratus CLO 2021-2 Ltd.	2.825	12/28/2029	1,050,000	1,050,000	0.121
China Shenhua Energy Co., Ltd.	0.000		447,951	1,048,332	0.121
WESCO Distribution, Inc.	7.250	6/15/2028	955,000	1,046,919	0.121
BAT Capital Corp.	3.557	8/15/2027	990,000	1,038,981	0.120
U.S. Treasury Notes	0.250	7/31/2025	1,070,000	1,038,276	0.120
First Solar, Inc.	0.000		11,890	1,036,332	0.120
Imperial Brands plc	0.000		47,076	1,031,661	0.119
Bank of America Corp.	3.419	12/20/2028	961,000	1,026,756	0.119
Benchmark Mortgage Trust	1.226	3/15/2062	14,876,258	1,024,726	0.119
U.S. Treasury Notes	1.250	12/31/2026	1,025,000	1,024,720	0.119
Experian plc	0.000		20,786	1,023,832	0.118
Credit Suisse Group AG	3.091	5/14/2032	1,000,000	1,018,687	0.118
Metropolitan Atlanta Rapid Transit Auth.	2.741	7/1/2036	1,000,000	1,009,582	0.117
Raytheon Technologies Corp.	4.125	11/16/2028	900,000	1,007,499	0.117
U.S. Bancorp	2.491	11/3/2036	1,010,000	1,007,309	0.116
Standard Industries, Inc.	3.375	1/15/2031	1,045,000	1,006,638	0.116
FHLMC	6.453	9/25/2028	954,365	999,843	0.116
Barings CLO Ltd.	2.032	7/20/2029	1,000,000	996,365	0.115
Voya Ltd.	2.074	10/15/2030	1,000,000	995,848	0.115
Carlyle Global Market Strategies CLO Ltd.	1.922	4/17/2031	1,000,000	990,431	0.115
U.S. Treasury Notes	0.375	12/31/2025	1,020,000	989,121	0.114
Carlyle Global Market Strategies CLO Ltd.	3.082	7/20/2031	995,000	986,929	0.114
Neuberger Berman Loan Advisers CLO Ltd.	2.066	10/20/2035	990,000	985,298	0.114
Jeld-Wen, Inc.	4.875	12/15/2027	956,000	979,900	0.113

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Voya CLO Ltd.	2.024	10/15/2030	990,000	979,537	0.113
Glatfelter Corp.	4.750	11/15/2029	940,000	969,375	0.112
Chile Government International Bond	2.550	7/27/2033	995,000	967,638	0.112
Blackhawk Network Holdings, Inc.	3.104	6/15/2025	972,292	965,000	0.112
LCM XXV Ltd.	3.582	7/20/2030	1,000,000	962,150	0.111
GS Mortgage Securities Trust	1.085	7/10/2052	15,173,604	961,497	0.111
Broad River BSL Funding CLO Ltd.	1.832	7/20/2034	965,000	959,464	0.111
Bain Capital Credit CLO Ltd.	3.374	10/23/2034	970,000	958,538	0.111
BX Commercial Mortgage Trust	2.110	10/15/2036	960,500	955,099	0.110
CIFC Funding Ltd.	1.232	4/20/2032	955,000	954,524	0.110
Fortive Corp.	0.000		12,436	948,742	0.110
U.S. Treasury Notes	0.125	5/31/2023	950,000	944,137	0.109
Commercial Mortgage Trust	4.321	12/10/2045	944,000	939,329	0.109
China Resources Gas Group Ltd.	0.000		166,000	937,769	0.108
T-Mobile USA, Inc.	2.700	3/15/2032	930,000	936,995	0.108
CSMC Trust	3.653	11/13/2039	1,000,000	935,988	0.108
STAR 2021-SFR2 Trust	1.802	1/17/2024	935,000	934,977	0.108
U.S. Treasury Bonds	1.625	11/15/2050	990,000	926,694	0.107
LCM XXV Ltd.	2.432	7/20/2030	931,334	924,720	0.107
Neuberger Berman CLO Ltd.	2.024	7/15/2034	930,000	922,172	0.107
Bain Capital Credit CLO Ltd.	2.274	10/23/2034	925,000	921,331	0.107
Shenzhen Mindray Bio-Medical Electronics Co., Ltd.	0.000		15,400	920,350	0.106
Inner Mongolia Yili Industrial Group Co., Ltd.	0.000		141,070	918,186	0.106
KNDL Mortgage Trust	1.460	5/15/2036	920,000	917,128	0.106
Dun & Bradstreet Corp.	3.352	2/6/2026	915,465	911,218	0.105
T-Mobile USA, Inc.	4.500	4/15/2050	775,000	910,186	0.105
FHLMC	4.803	4/25/2028	878,040	905,009	0.105
CK Hutchison Holdings Ltd.	0.000		140,500	904,598	0.105
Western Digital Corp.	4.750	2/15/2026	825,000	901,313	0.104
Delta (LUX) S.a.r.l.	3.500	2/1/2024	900,000	898,497	0.104
CK Asset Holdings Ltd.	0.000		142,000	895,731	0.104
Encavis AG	0.000		50,138	884,206	0.102
Galaxy Pipeline Assets Bidco Ltd.	2.160	3/31/2034	900,000	882,108	0.102
Engie S.A.	0.000		59,040	874,110	0.101
AutoZone, Inc.	3.125	4/21/2026	825,000	871,696	0.101
Magnetite Ltd.	6.474	1/25/2032	870,000	869,990	0.101
Sedgwick Claims Management Services, Inc.	3.354	12/31/2025	875,188	867,714	0.100
Hub International Ltd.	2.875	4/25/2025	877,330	866,565	0.100
Intel Corp.	0.000		16,751	862,677	0.100
TransDigm, Inc.	2.354	12/9/2025	875,318	862,521	0.100
GS Mortgage-Backed Securities Corp. Trust	2.792	5/25/2051	879,066	852,763	0.099
Nippon Life Insurance Co.	2.900	9/16/2051	860,000	851,426	0.098
Credit Suisse Group AG	3.574	1/9/2023	850,000	850,241	0.098
BX Trust	1.560	11/15/2032	860,000	848,947	0.098

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Hong Kong Exchanges & Clearing Ltd.	0.000		14,500	848,017	0.098
U.S. Treasury Notes	0.750	5/31/2026	860,000	842,800	0.097
Alcon Finance Corp.	3.000	9/23/2029	805,000	841,100	0.097
Madison Park Funding Ltd.	2.624	4/15/2029	850,000	836,273	0.097
Tokyo Electron Ltd.	0.000		1,450	834,580	0.097
Iberdrola S.A.	0.000		70,469	834,351	0.096
CIFC Funding Ltd.	0.000	10/20/2034	835,000	831,655	0.096
Unum Group	5.750	8/15/2042	675,000	826,185	0.096
UGI Energy Services LLC	3.854	8/13/2026	814,125	814,125	0.094
GS Mortgage Securities Trust	0.428	3/10/2051	34,857,236	813,282	0.094
Fidelity National Information Services, Inc.	0.000		7,441	812,185	0.094
Kroger Co.	0.000		17,923	811,195	0.094
Brookfield Finance LLC	3.450	4/15/2050	775,000	810,434	0.094
FedEx Corp.	5.250	5/15/2050	600,000	805,390	0.093
DuPont de Nemours, Inc.	5.419	11/15/2048	575,000	805,369	0.093
Athene Global Funding	2.500	3/24/2028	800,000	805,184	0.093
Medallion Midland Acquisition LLC	4.500	10/18/2028	807,785	803,343	0.093
Merck & Co., Inc.	0.000		10,461	801,731	0.093
Sunshine Luxembourg S.a.r.l.	4.500	10/1/2026	797,375	799,870	0.093
Boeing Co.	5.150	5/1/2030	685,000	798,835	0.092
Anheuser-Busch InBev Worldwide, Inc.	5.550	1/23/2049	575,000	798,072	0.092
Benchmark Mortgage Trust	0.643	1/15/2052	22,178,108	796,498	0.092
Diamondback Energy, Inc.	3.500	12/1/2029	750,000	795,308	0.092
Penske Truck Leasing Co. L.P. / PTL Finance Corp.	3.950	3/10/2025	745,000	794,057	0.092
GLP Capital L.P. / GLP Financing II, Inc.	4.000	1/15/2030	750,000	793,534	0.092
Danske Bank A/S	1.621	9/11/2026	805,000	793,450	0.092
Voya CLO Ltd.	2.322	10/18/2031	800,000	793,338	0.092
Hoya Corp.	0.000		5,340	792,412	0.092
Genting New York LLC	3.300	2/15/2026	800,000	792,341	0.092
CD Mortgage Trust	0.977	2/10/2050	18,635,917	791,262	0.092
NOVA Chemicals Corp.	4.250	5/15/2029	785,000	788,187	0.091
Kyndryl Holdings, Inc.	3.150	10/15/2031	810,000	786,611	0.091
FHLMC	5.253	11/25/2028	759,400	786,053	0.091
Eagle Materials, Inc.	2.500	7/1/2031	795,000	785,450	0.091
Progress Residential Trust	1.805	4/17/2038	820,000	785,298	0.091
CIFC Funding Ltd.	2.022	1/16/2033	785,000	784,752	0.091
Western Midstream Operating L.P.	4.000	7/1/2022	780,000	781,950	0.090
OneMain Holdings, Inc.	0.000		15,529	777,071	0.090
Amgen, Inc.	0.000		3,444	774,797	0.090
Bcred BSL CLO Ltd.	1.870	10/20/2034	775,000	774,610	0.090
Amdocs Ltd.	0.000		10,342	773,995	0.090
AT&T, Inc.	5.650	2/15/2047	575,000	772,588	0.089
MediaTek, Inc.	0.000		18,000	772,371	0.089
CSAIL Commercial Mortgage Trust	0.708	11/15/2050	23,935,499	764,588	0.088

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Benchmark Mortgage Trust	0.480	7/15/2051	30,096,458	762,689	0.088
Barclays plc	3.932	5/7/2025	720,000	757,328	0.088
Zelis Healthcare Corp.	3.599	9/30/2026	761,496	755,678	0.087
Fannie Mae Connecticut Avenue Securities	3.653	7/25/2029	737,172	754,860	0.087
Vodafone Group plc	5.250	5/30/2048	575,000	751,367	0.087
AbbVie, Inc.	4.750	3/15/2045	600,000	750,569	0.087
Octagon Investment Partners Ltd.	2.182	7/20/2030	750,000	748,592	0.087
BX Commercial Mortgage Trust	1.560	10/15/2036	748,000	746,591	0.086
Brown Group Holding LLC	3.000	6/7/2028	747,993	746,123	0.086
Exelon Corp.	5.100	6/15/2045	575,000	741,967	0.086
Battalion CLO Ltd.	3.469	1/20/2035	750,000	740,982	0.086
LCM XXIII Ltd.	3.432	10/20/2029	750,000	739,130	0.085
Telenet Financing USD LLC	2.110	4/30/2028	750,000	735,938	0.085
QUALCOMM, Inc.	0.000		4,006	732,577	0.085
MPH Acquisition Holdings LLC	4.750	8/17/2028	750,000	730,785	0.085
American Builders & Contractors Supply Co., Inc.	2.104	1/15/2027	733,125	727,627	0.084
Hostess Brands LLC	3.000	8/3/2025	729,413	726,605	0.084
Caesars Resort Collection LLC	2.854	12/23/2024	731,013	726,444	0.084
Signal Parent, Inc.	4.250	4/3/2028	746,250	723,863	0.084
Philadelphia, PA, Auth Industrial Dev	6.550	10/15/2028	575,000	722,565	0.084
Magnetite Ltd.	1.656	11/15/2028	715,000	715,265	0.083
Golden Entertainment, Inc.	3.750	10/21/2024	715,674	713,290	0.082
Sprint Spectrum Co. LLC / Sprint Spectrum Co. II LLC / Sprint Spectrum Co. III LLC	4.738	3/20/2025	678,438	709,781	0.082
Harbor Freight Tools USA, Inc.	3.250	10/19/2027	709,389	707,275	0.082
Hartaega Holdings Bhd	0.000		513,750	706,622	0.082
Targa Resources Partners L.P. / Targa Resources Partners Finance Corp.	5.875	4/15/2026	675,000	704,339	0.081
Medipal Holdings Corp.	0.000		37,500	702,935	0.081
JP Morgan Mortgage Trust	2.827	12/25/2051	792,353	701,386	0.081
Hess Corp.	7.300	8/15/2031	525,000	699,718	0.081
Neuberger Berman CLO Ltd.	2.024	4/15/2034	700,000	699,647	0.081
Treman Park CLO Ltd.	1.202	10/20/2028	698,887	698,578	0.081
FS Rialto	1.908	11/16/2036	694,000	692,886	0.080
Cornerstone Building Brands, Inc.	3.750	4/12/2028	695,184	692,577	0.080
Comcast Corp.	4.400	8/15/2035	575,000	690,251	0.080
Octagon Investment Partners Ltd.	3.227	10/20/2034	690,000	688,961	0.080
MH Sub LLC	4.750	9/13/2024	687,539	688,254	0.080
Wells Fargo N.A.	0.898	5/15/2062	12,182,761	685,987	0.079
Core & Main LP	2.602	7/27/2028	686,572	681,711	0.079
Surgery Center Holdings, Inc.	4.500	8/31/2026	682,267	681,414	0.079
SS&C Technologies Holdings, Inc.	0.000		8,308	681,090	0.079
G-III Apparel Group Ltd.	7.875	8/15/2025	640,000	680,957	0.079
Avantor, Inc.	2.750	11/8/2027	679,871	679,021	0.079
United Wholesale Mortgage LLC	5.750	6/15/2027	675,000	676,688	0.078

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
American International Group, Inc.	4.250	3/15/2029	590,000	674,730	0.078
Acrisure LLC	3.724	2/15/2027	682,513	673,982	0.078
Boston Scientific Corp.	2.650	6/1/2030	660,000	673,489	0.078
JP Morgan Chase Bank NA	2.602	10/25/2057	659,714	673,312	0.078
Diamond (BC) B.V.	3.500	9/29/2028	675,000	671,834	0.078
Microchip Technology, Inc.	0.972	2/15/2024	675,000	667,792	0.077
Aretec Group, Inc.	4.354	10/1/2025	666,115	665,836	0.077
SK Hynix, Inc.	0.000		6,056	665,146	0.077
Dai-ichi Life Holdings, Inc.	0.000		32,810	661,777	0.077
Kuehne + Nagel International AG	0.000		2,050	660,217	0.076
ROBLOX Corp.	3.875	5/1/2030	650,000	659,328	0.076
Morgan Stanley Capital Trust	1.510	11/15/2034	660,000	658,963	0.076
Pathway Vet Alliance LLC	3.854	3/31/2027	661,045	658,328	0.076
HSBC Holdings plc	2.871	11/22/2032	645,000	651,119	0.075
Deerfield Dakota Holding LLC	4.750	4/9/2027	650,392	650,698	0.075
Verisure Holding AB	3.250	7/20/2026	575,000	650,140	0.075
DCert Buyer, Inc.	4.104	10/16/2026	645,988	644,302	0.075
Atlas Senior Loan Fund Ltd.	1.624	1/15/2031	650,000	642,671	0.074
Tempo Acquisition LLC	3.750	11/2/2026	642,054	642,658	0.074
Carlyle U.S. CLO Ltd.	3.082	4/20/2034	645,000	639,583	0.074
Clarios Global L.P. / Clarios U.S. Finance Co.	6.250	5/15/2026	608,000	636,120	0.074
HSBC Holdings plc	1.589	5/24/2027	650,000	636,010	0.074
CIFC Funding Ltd.	3.122	4/17/2034	640,000	634,570	0.073
FirstKey Homes Trust	1.667	10/19/2037	650,000	634,098	0.073
AlixPartners LLP	3.250	2/4/2028	635,200	632,253	0.073
Quikrete Holdings, Inc.	2.604	2/1/2027	639,739	631,927	0.073
Proampac PG Borrower LLC	4.504	11/3/2025	631,825	631,825	0.073
Clarios Global L.P.	3.354	4/30/2026	636,040	631,747	0.073
Fleetcor Technologies Operating Co. LLC	1.854	4/28/2028	638,451	630,311	0.073
T-Mobile USA, Inc.	2.250	2/15/2026	625,000	626,563	0.072
Mitchell International, Inc.	4.250	10/15/2028	630,000	625,735	0.072
CVS Health Corp.	0.000		6,062	625,356	0.072
Boeing Co.	3.250	3/1/2028	603,000	624,523	0.072
Morgan Stanley	1.928	4/28/2032	650,000	621,809	0.072
WEX, Inc.	2.354	3/31/2028	625,275	621,367	0.072
Stack Infrastructure Issuer LLC	1.877	3/26/2046	625,000	619,521	0.072
Charter Communications Operating LLC / Charter Communications Operating Capital	2.300	2/1/2032	650,000	617,757	0.071
Fannie Mae Connecticut Avenue Securities	4.453	5/25/2029	588,472	610,920	0.071
Wells Fargo N.A.	0.696	12/15/2052	12,455,398	609,316	0.070
U.S. Treasury Notes	0.750	8/31/2026	620,000	606,486	0.070
Mercy Health	3.555	8/1/2027	565,000	605,845	0.070
CSAIL Commercial Mortgage Trust	0.570	8/15/2051	19,356,050	604,650	0.070
Old Republic International Corp.	0.000		24,541	603,218	0.070

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
LBM Acquisition LLC	4.500	12/17/2027	608,356	602,370	0.070
NFP Corp.	3.354	2/15/2027	612,164	601,549	0.070
Morgan Stanley	4.100	5/22/2023	575,000	598,813	0.069
T&D Holdings, Inc.	0.000		46,870	598,800	0.069
Indianapolis Power and Light Co.	6.600	6/1/2037	425,000	597,535	0.069
FHLMC	4.803	3/25/2028	584,491	597,520	0.069
Crown Finance U.S., Inc.	3.500	2/28/2025	768,847	593,073	0.069
UPC Financing Partnership	3.110	1/31/2029	595,000	592,644	0.069
Seven & i Holdings Co., Ltd.	0.000		13,470	592,518	0.069
U.S. Treasury Notes	0.375	11/30/2025	610,000	591,843	0.068
Equinor ASA	3.000	4/6/2027	560,000	591,088	0.068
Asurion LLC	3.354	12/23/2026	595,410	590,944	0.068
Orange S.A.	0.000		55,028	587,819	0.068
Realtek Semiconductor Corp.	0.000		28,000	585,012	0.068
SCF Equipment Leasing	0.830	8/21/2028	585,000	582,960	0.067
JM Smucker Co.	0.000		4,274	580,495	0.067
Navicure, Inc.	4.104	10/22/2026	581,414	580,443	0.067
FHLMC	1.426	7/25/2030	5,578,558	575,826	0.067
DAE Funding LLC	1.550	8/1/2024	580,000	575,650	0.067
EPR Properties	3.600	11/15/2031	580,000	574,470	0.066
WF-RBS Commercial Mortgage Trust	4.887	6/15/2044	573,364	572,799	0.066
Medline Industries, Inc.	3.750	10/23/2028	570,000	569,749	0.066
Hon Hai Precision Industry Co., Ltd.	0.000		151,000	566,271	0.065
AT&T, Inc.	2.550	12/1/2033	578,000	566,102	0.065
Isuzu Motors Ltd.	0.000		45,290	563,701	0.065
Constellation Software, Inc.	0.000		302	560,319	0.065
Carlyle Global Market Strategies CLO Ltd.	1.932	7/20/2032	560,000	559,672	0.065
AbbVie, Inc.	3.800	3/15/2025	525,000	559,056	0.065
Change Healthcare Holdings LLC	3.500	3/1/2024	558,761	558,124	0.065
Citigroup, Inc.	4.450	9/29/2027	500,000	557,844	0.065
Berlin Packaging LLC	4.250	3/11/2028	558,600	557,483	0.064
Goldman Sachs Group, Inc.	3.272	9/29/2025	530,000	556,217	0.064
Lowe's Cos., Inc.	1.300	4/15/2028	575,000	551,514	0.064
Gartner, Inc.	0.000		1,624	542,936	0.063
Mitsui & Co., Ltd.	0.000		22,865	541,852	0.063
JP Morgan Chase & Co.	2.522	4/22/2031	535,000	541,298	0.063
Sigma Alimentos S.A. de C.V.	4.125	5/2/2026	510,000	540,694	0.063
STWD Trust	1.485	7/15/2036	550,000	539,621	0.062
TriNet Group, Inc.	3.500	3/1/2029	540,000	537,975	0.062
Bank of America Corp.	2.299	7/21/2032	545,000	536,476	0.062
Shinhan Financial Group Co., Ltd.	0.000		17,240	532,699	0.062
SITC International Holdings Co., Ltd.	0.000		147,250	532,557	0.062
Avolon Holdings Funding Ltd.	2.750	2/21/2028	540,000	530,277	0.061
Credit Acceptance Auto Loan Trust	1.240	10/15/2029	530,000	530,037	0.061
HSBC Holdings plc	2.206	8/17/2029	540,000	529,798	0.061

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Mitsubishi Estate Co., Ltd.	0.000		38,150	529,235	0.061
Zai Lab Ltd.	0.000		8,300	529,205	0.061
Vertical U.S. Newco, Inc.	4.000	7/30/2027	524,720	524,646	0.061
Biogroup-LCD	3.500	1/28/2028	465,000	524,410	0.061
McDonald's Holdings Co. Japan Ltd.	0.000		11,800	522,221	0.060
Top Glove Corp. Bhd	0.000		839,850	522,134	0.060
Sankyo Co., Ltd.	0.000		20,100	521,042	0.060
U.S. Treasury Notes	0.750	3/31/2026	530,000	520,207	0.060
Apidos CLO XXXIV	1.975	1/20/2035	520,000	520,000	0.060
RealPage, Inc.	3.750	4/24/2028	520,000	518,133	0.060
UFC Holdings LLC	3.500	4/29/2026	517,627	514,760	0.060
U.S. Treasury Notes	1.250	9/30/2028	520,000	514,333	0.059
Trans-Allegheny Interstate Line Co.	3.850	6/1/2025	485,000	513,816	0.059
Volkswagen Group of America Finance LLC	3.350	5/13/2025	485,000	510,482	0.059
Great Outdoors Group, LLC	4.500	3/6/2028	509,860	509,967	0.059
Clean Harbors, Inc.	2.104	10/8/2028	510,000	509,046	0.059
DWS Group GmbH & Co. KgaA	0.000		12,598	508,027	0.059
Starfruit Finco B.V	3.102	10/1/2025	509,898	507,670	0.059
Ultimate Software Group Inc (The)	3.750	5/4/2026	510,108	507,078	0.059
Mitsui Fudosan Co., Ltd.	0.000		25,580	507,015	0.059
GS Mortgage Securities Trust	3.970	5/10/2052	469,000	506,854	0.059
Cleco Corporate Holdings LLC	3.743	5/1/2026	473,000	504,619	0.058
Meritage Homes Corp.	3.875	4/15/2029	480,000	504,000	0.058
DBJPM Mortgage Trust	1.443	8/10/2049	9,035,912	500,926	0.058
Messer Industries GmbH	2.724	3/2/2026	505,298	500,826	0.058
Battalion CLO Ltd.	1.888	7/15/2034	500,000	499,642	0.058
Hudson Yards Mortgage Trust	2.977	8/10/2038	500,000	496,216	0.057
FREMF Mortgage Trust	4.081	9/25/2025	460,000	494,350	0.057
Ziggo Financing Partnership	2.610	4/30/2028	500,000	494,165	0.057
E.W. Scripps Co.	3.313	5/1/2026	494,950	493,480	0.057
AT&T, Inc.	4.450	4/1/2024	460,000	491,070	0.057
Brixmor Operating Partnership L.P.	4.125	5/15/2029	440,000	487,863	0.056
Scientific Games International, Inc.	2.854	8/14/2024	489,226	487,161	0.056
Froneri International Ltd.	2.354	1/29/2027	493,241	486,237	0.056
NorthRiver Midstream Finance L.P.	3.382	10/1/2025	487,437	486,219	0.056
Verisure Holding AB	3.250	3/27/2028	430,000	485,937	0.056
Goldman Sachs Group, Inc.	1.431	3/9/2027	495,000	485,172	0.056
ACProducts, Inc.	4.750	5/17/2028	492,525	485,137	0.056
SeaWorld Parks & Entertainment, Inc.	3.500	8/25/2028	487,299	484,862	0.056
Bank of America Corp.	3.593	7/21/2028	450,000	484,648	0.056
Illinois Municipal Electric Agency	6.832	2/1/2035	375,000	484,352	0.056
Flex Acquisition Co., Inc.	3.131	6/29/2025	489,213	484,321	0.056
Vantage Data Centers LLC	1.645	9/15/2045	495,000	483,899	0.056
Booz Allen Hamilton, Inc.	3.875	9/1/2028	475,000	483,313	0.056
Altice France S.A.	3.811	1/31/2026	487,310	482,558	0.056

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
USI, Inc.	3.224	5/16/2024	486,041	481,963	0.056
Morgan Stanley	2.484	9/16/2036	500,000	481,426	0.056
U.S. Treasury Notes	0.625	10/15/2024	485,000	481,173	0.056
HP, Inc.	0.000		12,743	480,029	0.056
CSC Holdings LLC	2.360	7/17/2025	487,245	479,327	0.055
Intercontinental Exchange, Inc.	1.850	9/15/2032	500,000	479,223	0.055
Venture CLO Ltd.	3.628	10/22/2031	500,000	476,882	0.055
Brand Energy & Infrastructure Services, Inc.	5.250	6/21/2024	486,005	474,599	0.055
Organon & Co.	4.125	4/30/2028	465,000	472,556	0.055
SRS Distribution Inc.	4.250	6/2/2028	473,813	472,301	0.055
Benchmark Mortgage Trust	3.211	9/15/2053	470,000	471,762	0.055
HubSpot, Inc.	0.000		715	471,292	0.055
Saudi Government International Bond	2.875	3/4/2023	460,000	470,831	0.054
Staples, Inc.	5.132	4/16/2026	487,500	470,218	0.054
Takeda Pharmaceutical Co., Ltd.	0.000		17,200	469,703	0.054
DT Midstream, Inc.	2.500	6/26/2028	467,650	468,309	0.054
U.S. Treasury Notes	0.750	4/30/2026	470,000	460,930	0.053
BPCE S.A.	5.150	7/21/2024	425,000	460,379	0.053
San Diego Gas & Electric Co.	1.700	10/1/2030	480,000	459,815	0.053
Hyundai Capital America	0.800	4/3/2023	460,000	457,937	0.053
Traverse Midstream Partners LLC	5.250	9/27/2024	458,668	456,090	0.053
Hyland Software, Inc.	4.250	7/1/2024	454,639	456,003	0.053
National Australia Bank Ltd.	2.332	8/21/2030	475,000	455,527	0.053
ABG Intermediate Holdings 2 LLC	0.000	12/8/2028	453,507	451,240	0.052
AbbVie, Inc.	3.450	3/15/2022	450,000	450,412	0.052
Toledo Hospital	5.325	11/15/2028	400,000	448,599	0.052
FirstKey Homes Trust	1.538	8/17/2038	459,589	448,123	0.052
WH Group Ltd.	0.000		711,863	446,874	0.052
Republic Services, Inc.	2.300	3/1/2030	445,000	446,513	0.052
Energy Transfer Operating L.P.	5.000	5/15/2050	385,000	444,464	0.051
MKS Instruments, Inc.	0.000	10/21/2028	445,000	443,776	0.051
AVSC Holding Corp.	3.250	10/15/2026	476,484	441,258	0.051
Mattress Firm Inc	5.000	9/25/2028	445,000	440,919	0.051
B.C. Unlimited Liability Co.	1.854	11/19/2026	447,008	440,303	0.051
Devon Energy Corp.	5.875	6/15/2028	406,000	439,819	0.051
UBS Group AG	1.494	8/10/2027	450,000	439,244	0.051
Gilead Sciences, Inc.	2.800	10/1/2050	450,000	438,217	0.051
Bank of Communications Co., Ltd.	0.000		724,822	438,163	0.051
SREIT Trust	1.180	11/15/2038	440,000	437,896	0.051
Fidelity National Financial, Inc.	0.000		8,389	437,738	0.051
Agricultural Bank of China Ltd.	0.000		1,271,000	437,271	0.051
Elanco Animal Health, Inc.	1.849	8/1/2027	443,164	436,933	0.051
Polaris Newco LLC	4.500	6/2/2028	428,925	428,522	0.050
Nortonlifelock, Inc.	0.000		16,441	427,137	0.049
Bank of America Corp.	1.734	7/22/2027	430,000	427,113	0.049

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Beacon Roofing Supply, Inc.	2.354	5/19/2028	428,545	425,760	0.049
Les Schwab Tire Centers	4.000	11/2/2027	426,775	425,529	0.049
Axalta Coating Systems U.S. Holdings, Inc.	1.974	6/1/2024	423,759	423,229	0.049
Gray Television, Inc.	2.599	1/2/2026	425,886	422,202	0.049
Gainwell Acquisition Corp.	4.750	10/1/2027	420,496	421,126	0.049
Fannie Mae Connecticut Avenue Securities	4.403	2/25/2025	412,640	420,710	0.049
Dignity Health	4.500	11/1/2042	352,000	420,624	0.049
NBN Co., Ltd.	1.625	1/8/2027	425,000	417,176	0.048
Rubis SCA	0.000		13,949	417,120	0.048
U.S. Treasury Notes	1.250	5/31/2028	420,000	416,194	0.048
Virgin Media Bristol LLC	3.360	1/31/2029	410,000	409,553	0.047
Frontier Communications Corp.	4.500	5/1/2028	406,925	406,111	0.047
Masonite International Corp.	3.500	2/15/2030	410,000	405,388	0.047
Clear Channel Outdoor Holdings, Inc.	3.629	8/21/2026	409,199	403,233	0.047
Epicor Software Corp.	4.000	7/30/2027	403,129	402,573	0.047
EPR Properties	3.750	8/15/2029	398,000	402,039	0.046
H&R Block, Inc.	0.000		17,062	401,981	0.046
BNP Paribas S.A.	2.819	11/19/2025	390,000	401,455	0.046
U.S. Treasury Notes	1.000	12/15/2024	400,000	400,531	0.046
Western Union Co.	0.000		22,439	400,312	0.046
Palmer Square Loan Funding Ltd.	3.374	10/24/2027	400,000	400,230	0.046
Cognizant Technology Solutions Corp.	0.000		4,505	399,684	0.046
FHLMC	3.653	8/25/2029	390,025	399,530	0.046
Magnetite Ltd.	2.024	1/20/2035	400,000	398,988	0.046
Dewolf Park CLO Ltd.	1.974	10/15/2030	400,000	398,843	0.046
Amentum Government Services Holdings LLC	5.500	1/29/2027	397,000	396,091	0.046
DirecTV Financing LLC	5.750	8/2/2027	395,888	396,002	0.046
Broadcom, Inc.	3.419	4/15/2033	375,000	393,573	0.046
Organon & Co	3.500	6/2/2028	390,488	390,570	0.045
AT&T, Inc.	3.300	2/1/2052	395,000	388,318	0.045
Kerry Properties Ltd.	0.000		148,500	386,748	0.045
Dow, Inc.	0.000		6,802	385,809	0.045
Chamberlain Group, Inc.	4.000	11/3/2028	385,000	384,519	0.044
Barclays plc	2.894	11/24/2032	380,000	383,143	0.044
FHLMC	2.603	3/25/2030	372,604	379,775	0.044
BX Trust	1.407	10/15/2036	380,000	379,047	0.044
LafargeHolcim Ltd.	0.000		7,433	378,035	0.044
Cable One, Inc.	2.104	5/3/2028	378,100	377,786	0.044
Credit Agricole S.A.	3.250	10/4/2024	360,000	376,680	0.044
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.875	1/23/2028	354,000	375,681	0.043
Oracle Corp.	3.950	3/25/2051	360,000	375,107	0.043
Michaels Cos., Inc.	5.000	4/15/2028	378,100	374,387	0.043
Aligned Data Centers Issuer LLC	1.937	8/15/2046	380,000	374,292	0.043

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Oracle Corp.	0.000		4,268	372,212	0.043
Heartland Dental LLC	4.104	4/30/2025	373,125	372,192	0.043
VAT Group AG	0.000		750	371,643	0.043
Allied Universal Holdco LLC	4.250	5/12/2028	373,118	371,487	0.043
Hayward Industries, Inc.	3.000	5/12/2028	373,125	371,181	0.043
Caesars Resort Collection LLC	3.604	7/21/2025	370,313	370,220	0.043
II-VI Incorporated	0.000	12/1/2028	370,000	369,075	0.043
APX Group, Inc.	4.005	7/10/2028	370,000	368,971	0.043
Fannie Mae Connecticut Avenue Securities	2.253	10/25/2030	357,475	361,774	0.042
GS Mortgage Securities Trust	1.134	5/10/2052	5,794,934	361,706	0.042
CP Atlas Buyer, Inc.	4.250	11/23/2027	362,785	360,790	0.042
Endure Digital Inc.	4.250	2/10/2028	364,088	360,676	0.042
Discovery Communications LLC	4.650	5/15/2050	305,000	359,014	0.042
Foothill-Eastern Transportation Corridor Agency, CA	3.924	1/15/2053	335,000	358,113	0.041
Teva Pharmaceutical Finance Netherlands B.V.	4.750	5/9/2027	360,000	356,400	0.041
Fannie Mae Connecticut Avenue Securities	2.353	7/25/2030	352,134	356,112	0.041
ExteNet LLC	3.204	7/26/2049	350,000	355,022	0.041
CSC Holdings LLC	2.610	4/15/2027	358,613	353,682	0.041
Madison Park Funding Ltd.	0.874	4/15/2029	353,113	353,122	0.041
BASF SE	0.000		4,994	350,506	0.041
Home Partners of America Trust	2.302	12/17/2026	354,792	349,881	0.040
Setanta Aircraft Leasing Designated Activity Company	2.140	11/5/2028	350,000	349,563	0.040
Jazz Financing Lux S.a.r.l.	4.000	5/5/2028	348,250	349,361	0.040
Municipal Electric Auth, GA	6.637	4/1/2057	229,000	348,640	0.040
Magnetite Ltd.	3.024	1/20/2035	350,000	348,620	0.040
Kossan Rubber Industries	0.000		754,750	347,844	0.040
U.S. Treasury Notes	1.250	8/15/2031	355,000	347,512	0.040
Peraton Holding Corp.	4.500	2/1/2028	347,375	347,250	0.040
U.S. Treasury Notes	1.250	3/31/2028	350,000	347,170	0.040
Stack Infrastructure Issuer LLC	3.080	10/25/2044	340,000	346,593	0.040
Sika AG	0.000		831	345,378	0.040
Boeing Co.	1.433	2/4/2024	345,000	344,530	0.040
Rio Tinto Ltd.	0.000		4,712	343,845	0.040
Dick's Sporting Goods, Inc.	0.000		2,989	343,705	0.040
NextEra Energy Capital Holdings, Inc.	1.900	6/15/2028	345,000	341,657	0.040
ADMI Corp.	3.875	12/23/2027	342,413	339,988	0.039
Equitable Financial Life Global Funding	1.400	8/27/2027	350,000	339,432	0.039
Dassault Systemes SE	0.000		5,719	339,396	0.039
Graphic Packaging International LLC	3.500	3/1/2029	340,000	337,450	0.039
Fannie Mae Connecticut Avenue Securities	5.103	7/25/2025	325,906	334,894	0.039
Bausch Health Cos., Inc.	3.104	6/2/2025	334,123	332,369	0.038
Benchmark Mortgage Trust	3.722	12/15/2072	325,000	331,479	0.038
BFLD Trust	2.160	11/15/2028	330,000	330,258	0.038

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Boyd Gaming Corp.	2.354	9/15/2023	329,889	329,477	0.038
Zscaler, Inc.	0.000		1,021	328,078	0.038
Qatar Government International Bond	3.875	4/23/2023	315,000	327,490	0.038
Standard Chartered plc	0.991	1/12/2025	330,000	326,274	0.038
SK Telecom Co., Ltd.	0.000		6,708	325,985	0.038
DC Office Trust	3.072	9/15/2045	335,000	325,453	0.038
Expedia Group, Inc.	0.000		1,792	323,850	0.037
Asia Cement Corp.	0.000		202,000	322,964	0.037
TopBuild Corp.	3.625	3/15/2029	320,000	322,400	0.037
CommonSpirit Health	4.200	8/1/2023	305,000	318,971	0.037
CrowdStrike Holdings, Inc.	0.000		1,555	318,386	0.037
Flex Acquisition Co., Inc.	4.000	3/2/2028	318,454	317,591	0.037
Avolon Holdings Funding Ltd.	2.125	2/21/2026	323,000	317,181	0.037
B&G Foods, Inc.	2.604	10/10/2026	315,617	314,907	0.036
DBJPM Mortgage Trust	1.712	9/15/2053	3,367,301	314,886	0.036
Oracle Corp.	3.600	4/1/2050	320,000	314,453	0.036
E2open LLC	4.000	2/4/2028	313,426	313,426	0.036
Bank Hapoalim BM	0.000		30,400	312,876	0.036
SkyMiles IP Ltd.	4.750	10/20/2027	295,000	311,594	0.036
U.S. Treasury Notes	0.625	7/31/2026	320,000	311,338	0.036
Brixmor Operating Partnership L.P.	4.050	7/1/2030	285,000	311,289	0.036
Cooperatieve Rabobank UA	1.106	2/24/2027	320,000	310,634	0.036
American Transmission	2.650	1/15/2032	305,000	308,195	0.036
Horizon Therapeutics USA, Inc.	2.250	3/15/2028	308,450	307,127	0.036
United Airlines, Inc.	4.500	4/21/2028	303,475	303,888	0.035
Proofpoint, Inc.	3.750	8/31/2028	305,000	303,499	0.035
Affirm Asset Securitization Trust	1.030	8/17/2026	305,000	302,917	0.035
GS Mortgage-Backed Securities Corp. Trust	2.769	6/25/2051	317,705	302,381	0.035
SBA Tower Trust	3.448	3/15/2048	300,000	301,452	0.035
Canadian Pacific Railway Co.	2.450	12/2/2031	295,000	300,656	0.035
Bank of America Corp.	2.482	9/21/2036	310,000	300,641	0.035
Bank of Beijing Co., Ltd.	0.000		431,000	300,299	0.035
BKW AG	0.000		2,294	297,864	0.034
Tricon American Homes Trust	2.032	11/17/2039	305,000	295,808	0.034
AAdvantage Loyalty IP Ltd.	5.500	4/20/2028	285,000	294,821	0.034
Nutanix, Inc.	0.000		9,241	294,418	0.034
Zayo Group Holdings, Inc.	3.104	3/9/2027	298,414	294,186	0.034
Hotwire Funding LLC	2.311	11/20/2051	295,000	292,741	0.034
AT&T, Inc.	3.100	2/1/2043	300,000	292,526	0.034
Hanesbrands, Inc.	0.000		17,482	292,299	0.034
Carnival Corp.	4.000	10/18/2028	295,000	292,050	0.034
EG Group Ltd.	4.750	3/31/2026	288,560	290,364	0.034
CubeSmart L.P.	2.250	12/15/2028	290,000	290,300	0.034
FHLMC	1.327	6/25/2030	2,968,465	290,276	0.034
Bain Capital Credit CLO Ltd.	1.346	7/24/2034	290,000	289,835	0.034

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Xerox Holdings Corp.	5.500	8/15/2028	275,000	289,781	0.034
Nippon Yusen KK	0.000		3,800	289,761	0.034
Seasoned Credit Risk Transfer Trust	3.500	10/25/2058	278,647	289,566	0.033
Southern Co.	4.400	7/1/2046	245,000	287,924	0.033
Harvey Norman Holdings Ltd.	0.000		79,950	287,368	0.033
T-Mobile USA, Inc.	2.875	2/15/2031	290,000	286,404	0.033
U.S. Foods, Inc.	2.104	9/13/2026	288,363	284,902	0.033
Omnicom Group, Inc.	0.000		3,879	284,214	0.033
First Student Bidco, Inc.	3.500	7/21/2028	284,853	283,548	0.033
Cleco Corporate Holdings LLC	3.375	9/15/2029	275,000	279,937	0.032
Swire Properties Ltd.	0.000		111,400	279,266	0.032
UniCredit S.p.A.	1.982	6/3/2027	285,000	277,821	0.032
Metropolitan Transportation Auth, NY, Rev	6.814	11/15/2040	195,000	277,472	0.032
Ashtead Capital, Inc.	4.250	11/1/2029	260,000	277,468	0.032
Tamko Building Products LLC	3.087	6/1/2026	279,300	277,323	0.032
Tronox Finance LLC	2.454	3/13/2028	279,848	277,094	0.032
Sapphire Aviation Finance Ltd.	3.228	3/15/2040	283,572	275,363	0.032
WP Carey, Inc.	0.000		3,343	274,293	0.032
Carnival Corp.	3.750	6/30/2025	276,500	273,735	0.032
Sempra Energy	4.125	4/1/2052	270,000	273,677	0.032
Ingram Micro, Inc.	4.000	6/30/2028	273,625	273,488	0.032
Birkenstock GmbH & Co. KG	3.750	4/28/2028	274,313	273,284	0.032
New York and New Jersey Port Auth, Taxable Rev	3.175	7/15/2060	275,000	272,766	0.032
JAB Holdings B.V.	3.750	5/28/2051	250,000	272,149	0.031
Ochsner LSU Health System of North Louisiana	2.510	5/15/2031	275,000	269,290	0.031
Danske Bank A/S	5.375	1/12/2024	250,000	269,157	0.031
MajorDrive Holdings LLC	4.500	5/12/2028	269,325	268,988	0.031
Lumen Technologies, Inc.	0.000		21,396	268,520	0.031
Oryx Midstream Services Permian Basin LLC	3.750	10/5/2028	270,000	268,018	0.031
Asurion LLC	3.229	11/3/2023	268,619	267,757	0.031
Chicago, IL, Transit Auth	6.899	12/1/2040	190,000	267,599	0.031
Petco Health and Wellness Co., Inc.	4.000	3/3/2028	267,975	267,388	0.031
AppleCaramel Buyer LLC	4.500	10/19/2027	267,300	267,329	0.031
Apidos CLO	1.981	10/24/2034	270,000	266,561	0.031
ADMI Corp.	4.000	12/23/2027	264,338	263,634	0.030
Standard Industries, Inc.	3.000	9/22/2028	262,503	262,613	0.030
Qatar Government International Bond	3.375	3/14/2024	250,000	261,770	0.030
Upstart Holdings, Inc.	0.000		1,723	260,690	0.030
Aldar Properties PJSC	0.000		238,612	259,105	0.030
Mexico Government International Bond	4.280	8/14/2041	250,000	259,063	0.030
Ballyrock CLO Ltd.	2.082	10/20/2031	260,000	258,678	0.030
Gray Oak Pipeline LLC	2.600	10/15/2025	258,000	258,619	0.030
Centene Corp.	4.250	12/15/2027	245,000	255,413	0.030

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
U.S. Treasury Notes	1.375	10/31/2028	255,000	254,203	0.029
SS&C Technologies, Inc.	1.854	4/16/2025	256,604	253,494	0.029
Videotron Ltd.	3.625	6/15/2029	250,000	251,250	0.029
OHA Credit Funding Ltd.	3.774	10/19/2032	250,000	250,086	0.029
Sound Point CLO Ltd.	1.781	10/25/2034	250,000	250,052	0.029
Shackleton CLO Ltd.	1.335	10/20/2034	250,000	250,000	0.029
Magnetite XVIII Ltd.	1.524	1/15/2034	250,000	249,999	0.029
Magnetite XVIII Ltd.					
Magnetite XVIII Ltd.					
LCM L.P.	2.082	10/20/2027	250,000	249,999	0.029
Barwa Real Estate Co.	0.000		297,088	249,630	0.029
Octagon Investment Partners Ltd.	1.524	1/25/2031	250,000	249,312	0.029
Domino's Pizza Master Issuer LLC	3.151	4/25/2051	243,775	249,161	0.029
China CITIC Bank Corp. Ltd.	0.000		574,000	248,984	0.029
Oaktree CLO Ltd.	3.342	10/20/2034	250,000	245,325	0.028
BrightView Landscapes LLC	2.625	8/15/2025	245,547	244,116	0.028
Venture Global Calcasieu Pass LLC	3.875	8/15/2029	235,000	243,813	0.028
IRB Holding Corp.	3.750	2/5/2025	244,289	243,705	0.028
Qatar Petroleum	2.250	7/12/2031	245,000	242,689	0.028
Mileage Plus Holdings LLC	6.250	6/21/2027	230,000	242,220	0.028
SK Square Co., Ltd.	0.000		4,336	242,196	0.028
Pure Storage, Inc.	0.000		7,430	241,847	0.028
Belron Finance U.S. LLC	2.438	11/13/2025	243,108	241,486	0.028
Concorde Midco Ltd.	4.000	3/1/2028	210,000	239,632	0.028
ASP Unifrax Holdings, Inc.	3.974	12/12/2025	243,108	239,374	0.028
Specialty Building Products Holdings, LLC	0.000	10/15/2028	240,000	239,251	0.028
CF Hippolyta LLC	1.980	3/15/2061	241,126	238,327	0.028
IRB Holding Corp.	4.250	12/15/2027	237,600	237,377	0.027
Energy Transfer Operating L.P.	7.600	2/1/2024	214,000	235,219	0.027
Canon, Inc.	0.000		9,600	234,179	0.027
Fortescue Metals Group Ltd.	0.000		16,584	233,117	0.027
E Ink Holdings, Inc.	0.000		42,750	232,802	0.027
Broadcom, Inc.	3.500	2/15/2041	225,000	230,561	0.027
Equinix, Inc.	3.000	7/15/2050	240,000	229,957	0.027
MHP STOR	1.460	7/15/2038	230,000	228,991	0.026
Hongkong Land Holdings Ltd.	0.000		43,700	227,223	0.026
Dignity Health	3.812	11/1/2024	214,000	226,552	0.026
HSBC Holdings plc	2.804	5/24/2032	225,000	225,953	0.026
Horizon Aircraft Finance Ltd.	3.425	11/15/2039	230,555	225,763	0.026
First Brands	6.000	3/30/2027	224,874	225,549	0.026
Barclays plc	3.330	11/24/2042	220,000	224,521	0.026
MHP STOR	1.160	7/15/2038	225,000	224,154	0.026
Royalty Pharma plc	3.550	9/2/2050	225,000	223,899	0.026
Williams-Sonoma, Inc.	0.000		1,322	223,590	0.026
Sales Tax Securitization Corp., IL Rev	4.787	1/1/2048	175,000	222,946	0.026

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
American International Group, Inc.	3.400	6/30/2030	205,000	221,900	0.026
United Microelectronics Corp.	0.000		94,468	221,317	0.026
SBA Tower Trust	2.836	1/15/2050	215,000	220,623	0.026
Conagra Brands, Inc.	4.600	11/1/2025	200,000	219,993	0.025
Con Edison Co., Inc.	3.200	12/1/2051	215,000	215,713	0.025
PECF USS Intermediate Holding III Corporation	0.000	12/15/2028	215,000	215,077	0.025
Hertz Corp.	3.750	6/30/2028	214,548	214,548	0.025
Enact Holdings, Inc.	6.500	8/15/2025	195,000	213,038	0.025
Qatar Petroleum	3.125	7/12/2041	210,000	212,229	0.025
Dominion Energy South Carolina, Inc.	6.625	2/1/2032	156,000	212,205	0.025
VTech Holdings Ltd.	0.000		27,100	212,176	0.025
Avolon Holdings Funding Ltd.	4.375	5/1/2026	197,000	211,105	0.024
Global Payments, Inc.	2.150	1/15/2027	210,000	210,965	0.024
Bank of New York Mellon Corp.	3.000	2/24/2025	200,000	209,907	0.024
Santander Holdings USA, Inc.	3.400	1/18/2023	205,000	209,529	0.024
BX Trust	0.760	8/15/2036	210,000	208,896	0.024
Dropbox, Inc.	0.000		8,480	208,099	0.024
Kansas, Dev Finance Auth	5.371	5/1/2026	190,000	207,413	0.024
SS&C European Holdings S.a.r.l.	1.854	4/16/2025	208,303	205,779	0.024
At Home Group Inc.	4.750	7/24/2028	205,000	204,898	0.024
Illinois State Toll Highway Auth, Taxable Rev	6.184	1/1/2034	150,000	204,543	0.024
BX Commercial Mortgage Trust	1.660	11/15/2032	202,273	202,212	0.023
Shimamura Co., Ltd.	0.000		2,400	201,409	0.023
Cencosud S.A.	0.000		120,041	200,773	0.023
Sun Hung Kai Properties Ltd.	0.000		16,500	200,215	0.023
Danske Bank A/S	5.000	1/12/2022	200,000	200,177	0.023
FHLMC	2.850	10/25/2050	198,370	199,932	0.023
Progress Residential Trust	1.495	10/17/2027	205,000	199,914	0.023
U.S. Treasury Notes	0.375	10/31/2023	200,000	198,844	0.023
Flagstar Mortgage Trust	2.000	9/25/2041	196,042	197,690	0.023
CVS Health Corp.	4.875	7/20/2035	160,000	195,894	0.023
Bayview Koitere Fund Trust	3.500	7/28/2057	192,721	195,801	0.023
Arbor Multifamily Mortgage Securities Trust	2.575	10/15/2054	190,000	195,553	0.023
Southwestern Energy Company	0.000	6/22/2027	195,000	195,123	0.023
PAI Holdco, Inc.	4.250	10/28/2027	193,538	193,054	0.022
Castlelake Aircraft Structured Trust	3.967	4/15/2039	195,252	192,479	0.022
Sonic Capital LLC	2.190	8/20/2051	194,513	189,372	0.022
WW International, Inc.	4.000	4/13/2028	189,000	186,874	0.022
Air Canada	4.250	8/11/2028	185,000	184,240	0.021
Filtration Group Corporation	4.000	10/21/2028	184,538	184,115	0.021
KAR Auction Services, Inc.	2.375	9/19/2026	186,200	182,942	0.021
BX Trust	1.010	8/15/2036	185,000	182,918	0.021
U.S. Treasury Notes	0.375	8/15/2024	185,000	182,601	0.021
Crown Finance U.S., Inc.	0.000	5/23/2024	152,521	181,643	0.021

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
China Cinda Asset Management Co., Ltd.	0.000		994,050	181,057	0.021
Teva Pharmaceutical Finance Netherlands B.V.	2.800	7/21/2023	180,000	180,624	0.021
AGNC Investment Corp.	0.000		11,977	180,134	0.021
Affirm Asset Securitization Trust	0.880	8/15/2025	180,000	180,041	0.021
Boeing Co.	2.196	2/4/2026	180,000	180,007	0.021
PetSmart, Inc.	4.500	2/11/2028	179,550	179,663	0.021
Sino Land Co., Ltd.	0.000		144,100	179,427	0.021
Benchmark Mortgage Trust	1.043	5/15/2052	2,940,784	178,911	0.021
Boeing Co.	3.450	11/1/2028	170,000	177,910	0.021
Foundation Building Materials Holding Co. LLC	3.750	2/3/2028	179,100	177,692	0.021
Stericycle, Inc.	3.875	1/15/2029	180,000	177,300	0.021
Metro AG	0.000		16,901	177,299	0.021
Taco Bell Funding LLC	1.946	8/25/2051	180,000	176,447	0.020
China Resources Cement Holdings Ltd.	0.000		233,050	176,263	0.020
momo.com, Inc.	0.000		3,000	175,637	0.020
Bath & Body Works, Inc.	0.000		2,512	175,312	0.020
Ingersoll-Rand Services Co.	1.854	3/1/2027	176,850	174,761	0.020
Energy Transfer Operating L.P.	4.950	6/15/2028	155,000	174,489	0.020
Aramark Services, Inc.	1.851	1/15/2027	177,175	174,429	0.020
Lockheed Martin Corp.	4.850	9/15/2041	135,000	171,986	0.020
Sanofi	0.000		1,712	171,789	0.020
Broadcom, Inc.	2.600	2/15/2033	175,000	170,811	0.020
Black Knight InfoServ LLC	3.625	9/1/2028	170,000	169,777	0.020
Toledo Hospital	5.750	11/15/2038	145,000	169,325	0.020
Towd Point Mortgage Trust	2.750	6/25/2057	165,722	168,415	0.019
Commercial Mortgage Trust	2.684	11/10/2046	175,000	168,322	0.019
Hess Corp.	5.600	2/15/2041	135,000	167,079	0.019
Aaset Trust	3.844	5/15/2039	186,138	166,781	0.019
Qurate Retail, Inc.	0.000		21,928	166,653	0.019
ZOZO, Inc.	0.000		5,300	165,255	0.019
Covanta Holding Corporation	0.000	11/30/2028	165,000	165,083	0.019
Miraca Holdings, Inc.	0.000		6,500	164,908	0.019
Mercury Financial Credit Card Master Trust	1.540	3/20/2026	165,000	164,850	0.019
Vantage Data Centers Issuer LLC	3.188	7/15/2044	161,150	164,618	0.019
Fannie Mae Connecticut Avenue Securities	2.303	1/25/2030	161,084	163,836	0.019
Chipbond Technology Corp.	0.000		68,000	163,776	0.019
American Tower Corp.	4.400	2/15/2026	150,000	163,768	0.019
Discovery Communications LLC	4.000	9/15/2055	155,000	163,049	0.019
Verizon Communications, Inc.	4.750	11/1/2041	130,000	161,123	0.019
FHLMC	5.103	12/25/2028	154,412	160,851	0.019
Global Payments, Inc.	0.000		1,188	160,594	0.019
Jardine Cycle & Carriage Ltd.	0.000		10,450	159,604	0.018
PSP Swiss Property AG	0.000		1,275	158,884	0.018

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Ford Credit Auto Lease Trust	0.780	9/15/2025	160,000	158,731	0.018
Taco Bell Funding LLC	2.294	8/25/2051	160,000	158,163	0.018
United Rentals North America, Inc.	3.875	2/15/2031	155,000	157,325	0.018
FNMA	3.070	2/1/2025	150,000	157,238	0.018
Goldman Sachs Group, Inc.	2.650	10/21/2032	155,000	156,154	0.018
Emerald TopCo, Inc.	3.629	7/24/2026	156,400	155,570	0.018
FHLMC	4.653	10/25/2024	150,935	154,648	0.018
Lasertec Corp.	0.000		500	153,151	0.018
SBI Holdings, Inc.	0.000		5,600	152,743	0.018
Datadog, Inc.	0.000		856	152,462	0.018
Niagara Mohawk Power Corp.	3.025	6/27/2050	160,000	152,383	0.018
City of Sacramento, CA	6.420	8/1/2023	140,000	151,860	0.018
McCormick & Co., Inc.	2.500	4/15/2030	150,000	151,776	0.018
Amentum Government Services Holdings LLC	3.604	1/29/2027	152,675	150,099	0.017
Dr Lal PathLabs Ltd.	0.000		2,918	149,581	0.017
OC Oerlikon Corp. AG	0.000		14,414	147,413	0.017
FHLMC	3.703	7/25/2050	146,110	146,703	0.017
START Ireland	4.089	3/15/2044	147,282	146,399	0.017
Fannie Mae Connecticut Avenue Securities REC Ltd.	6.003	10/25/2028	139,794	145,921	0.017
Asurion LLC	0.000		81,224	145,874	0.017
ICON Luxembourg S.a.r.l.	5.355	1/31/2028	145,000	145,363	0.017
ICON Luxembourg S.a.r.l.	2.750	7/3/2028	145,094	145,033	0.017
Ford Motor Co.	0.000		6,926	143,853	0.017
AMC Entertainment Holdings, Inc.	0.000		5,281	143,643	0.017
JP Morgan Chase & Co.	2.580	4/22/2032	140,000	141,960	0.016
Alida Group Holdings Co., Ltd.	0.000		6,100	141,870	0.016
FREMF Mortgage Trust	3.670	1/25/2048	135,000	141,853	0.016
J Sainsbury plc	0.000		37,649	140,731	0.016
U.S. Treasury Notes	1.500	11/30/2028	140,000	140,678	0.016
Sutter Health	2.294	8/15/2030	140,000	139,946	0.016
Ryder System, Inc.	0.000		1,690	139,307	0.016
SCE Recovery Funding LLC	0.861	11/15/2031	144,329	137,633	0.016
JP Morgan Chase & Co.	3.702	5/6/2030	125,000	136,729	0.016
Pregis TopCo Corp.	4.104	7/31/2026	137,200	136,514	0.016
Goldman Sachs Group, Inc.	2.615	4/22/2032	135,000	136,123	0.016
FHLMC	0.850	8/25/2033	136,177	136,095	0.016
Moderna, Inc.	0.000		535	135,879	0.016
SFAVE Commercial Mortgage Securities Trust	4.144	1/5/2043	125,000	135,554	0.016
Morgan Stanley	2.511	10/20/2032	135,000	135,028	0.016
Banijay Entertainment S.A.S	3.844	3/1/2025	133,650	132,982	0.015
Dominion Energy South Carolina, Inc.	4.600	6/15/2043	105,000	131,210	0.015
FREMF Mortgage Trust	4.163	4/25/2049	120,000	129,844	0.015
Boston Gas Co.	3.150	8/1/2027	125,000	129,768	0.015

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Teachers Insurance & Annuity Association of America	4.900	9/15/2044	100,000	128,751	0.015
International Games System Co., Ltd.	0.000		4,500	128,748	0.015
Duke Energy Corp.	3.400	6/15/2029	120,000	127,336	0.015
Union Electric Co.	4.000	4/1/2048	106,000	125,761	0.015
Anheuser-Busch InBev Worldwide, Inc.	3.750	7/15/2042	115,000	125,713	0.015
MetLife Securitization Trust	3.000	4/25/2055	123,380	125,666	0.015
New Economy Assets Phase Sponsor LLC	2.410	10/20/2061	125,000	125,310	0.014
Bayview Opportunity Master Fund Trust	3.500	6/28/2057	122,277	124,018	0.014
American International Group, Inc.	4.500	7/16/2044	99,000	122,282	0.014
Five Corners Funding Trust	4.419	11/15/2023	115,000	121,903	0.014
Sunshine Investments B.V.	2.908	3/28/2025	122,500	121,734	0.014
ICU Medical, Inc.	0.000	12/16/2028	120,000	120,150	0.014
Vodafone Group plc	0.000		79,463	119,690	0.014
Verizon Communications, Inc.	4.812	3/15/2039	93,000	116,887	0.014
Continental Airlines, Inc.	5.983	10/19/2023	113,405	114,701	0.013
Pretium PKG Holdings, Inc.	4.500	10/2/2028	115,000	114,670	0.013
Flagstar Mortgage Trust	4.000	5/25/2048	110,763	112,473	0.013
Boeing Co.	3.625	2/1/2031	105,000	112,087	0.013
Oracle Corp.	3.650	3/25/2041	110,000	111,519	0.013
Great Canadian Gaming Corp.	4.750	11/1/2026	110,000	110,207	0.013
Anticimex International AB	0.000	11/16/2028	110,000	109,622	0.013
ASPEED Technology, Inc.	0.000		850	109,602	0.013
Press Ganey Holdings, Inc.	4.500	7/24/2026	109,450	109,347	0.013
JP Morgan Chase & Co.	3.109	4/22/2041	105,000	109,045	0.013
Duke Energy Corp.	2.650	9/1/2026	105,000	108,767	0.013
Abu Dhabi Islamic Bank PJSC	0.000		57,657	107,654	0.012
Mill City Mortgage Loan Trust	2.750	1/25/2061	106,189	107,503	0.012
Mercy Health	4.302	7/1/2028	95,000	106,933	0.012
Time Warner Cable LLC	6.550	5/1/2037	80,000	104,878	0.012
First Student Bidco, Inc.	4.000	7/21/2028	105,147	104,665	0.012
Nuvei Corp.	0.000		1,614	104,627	0.012
CEZ AS	0.000		2,750	104,088	0.012
Tucson Electric Power Co.	4.000	6/15/2050	90,000	103,993	0.012
GNMA	7.000	11/15/2032	89,153	103,855	0.012
Sansan, Inc.	0.000		4,800	103,797	0.012
Southwest Airlines Co.	6.150	2/1/2024	101,518	103,190	0.012
JP Morgan Chase & Co.	3.375	5/1/2023	100,000	103,103	0.012
Fluidra S.A.	0.000		2,550	101,700	0.012
Straumann Holding AG	0.000		48	101,500	0.012
Faraday Technology Corp.	0.000		11,750	101,227	0.012
FREMF Mortgage Trust	3.781	10/25/2048	95,000	100,694	0.012
SBA Tower Trust	1.884	7/15/2050	100,000	99,868	0.012
eResearchTechnology, Inc.	5.500	2/4/2027	99,496	99,745	0.012
Hub International Ltd.	0.000	4/25/2025	99,748	99,654	0.012

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Ford Credit Auto Owner Trust	1.910	10/17/2033	100,000	99,442	0.012
Simply Good Foods USA, Inc.	4.750	7/7/2024	98,741	99,389	0.011
Life Mortgage Trust	0.810	3/15/2038	100,000	99,312	0.011
Ford Credit Auto Owner Trust	1.610	10/17/2033	100,000	98,696	0.011
SBA Tower Trust	1.631	5/15/2051	100,000	98,418	0.011
Stack Infrastructure Issuer LLC	1.893	8/25/2045	100,000	98,284	0.011
PacifiCorp	4.125	1/15/2049	85,000	98,263	0.011
Coca-Cola European Partners plc	0.000		1,753	98,045	0.011
Belron Finance U.S. LLC	2.438	10/30/2026	98,250	97,472	0.011
Charter Communications Operating LLC / Charter Communications Operating Capital	4.800	3/1/2050	85,000	95,481	0.011
CF Hippolyta LLC	1.530	3/15/2061	96,451	94,808	0.011
Mid-Atlantic Interstate Transmission LLC	4.100	5/15/2028	85,000	93,430	0.011
Penske Truck Leasing Co. L.P. / PTL Finance Corp.	2.700	11/1/2024	90,000	92,759	0.011
American Tower Corp.	5.000	2/15/2024	85,000	91,481	0.011
Bayview Opportunity Master Fund Trust	3.500	1/28/2055	90,423	91,480	0.011
IGM Financial, Inc.	0.000		2,533	91,352	0.011
Japan Post Holdings Co., Ltd.	0.000		11,700	91,146	0.011
Liberty Mutual Group, Inc.	4.569	2/1/2029	77,000	88,556	0.010
Bayview Koitere Fund Trust	4.000	11/28/2053	87,274	88,429	0.010
Affirm Asset Securitization Trust	3.460	10/15/2024	86,344	87,992	0.010
Gartner, Inc.	3.750	10/1/2030	85,000	86,904	0.010
New York Utility Debt Securitization Auth	3.435	12/15/2025	83,000	85,163	0.010
Time Warner Cable LLC	7.300	7/1/2038	60,000	85,100	0.010
FREMF Mortgage Trust	3.883	2/25/2050	80,000	83,637	0.010
Boeing Co.	3.950	8/1/2059	80,000	83,434	0.010
Altria Group, Inc.	4.500	5/2/2043	80,000	83,139	0.010
Vanguard International Semiconductor Corp.	0.000		14,550	82,880	0.010
Metropolitan Transportation Auth, NY, Rev	5.175	11/15/2049	60,000	82,135	0.009
CommonSpirit Health	2.782	10/1/2030	80,000	81,965	0.009
Harley-Davidson, Inc.	0.000		2,123	80,016	0.009
FREMF Mortgage Trust	3.695	4/25/2048	75,000	78,987	0.009
New Residential Investment Corp.	0.000		7,374	78,976	0.009
Royal Unibrew A/S	0.000		700	78,738	0.009
Teradata Corp.	0.000		1,842	78,230	0.009
Crown Finance U.S., Inc.	9.250	5/23/2024	73,504	78,006	0.009
Starwood Property Trust, Inc.	0.000		3,168	76,982	0.009
Ralph Lauren Corp.	0.000		647	76,902	0.009
PhosAgro PJSC	0.000		3,550	76,596	0.009
FREMF Mortgage Trust	3.506	11/25/2045	75,000	76,336	0.009
China Petroleum & Chemical Corp.	0.000		163,200	76,022	0.009
CGI, Inc.	0.000		852	75,336	0.009
eMemory Technology, Inc.	0.000		950	74,978	0.009
Charter Communications Operating LLC / Charter Communications Operating Capital	5.125	7/1/2049	63,000	73,310	0.008

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Angel Oak Mortgage Trust	2.620	11/25/2059	70,881	70,795	0.008
Pennsylvania Electric Co.	3.600	6/1/2029	66,000	70,287	0.008
Fannie Mae Connecticut Avenue Securities	5.003	11/25/2024	67,094	69,860	0.008
EPR Properties	4.750	12/15/2026	65,000	69,502	0.008
GNMA	8.000	2/15/2031	61,730	66,842	0.008
Boston Scientific Corp.	4.000	3/1/2029	60,000	66,684	0.008
Southern Co. (The)	4.000	1/15/2051	65,000	66,463	0.008
ASM International N.V.	0.000		150	66,213	0.008
Industrivarden AB	0.000		2,050	65,137	0.008
EPR Properties	4.950	4/15/2028	60,000	64,789	0.007
SLG Office Trust	0.258	7/15/2041	3,151,080	64,226	0.007
Invesco Government & Agency Portfolio, Institutional Class	0.026	1/3/2022	63,711	63,711	0.007
Citibank NA	0.070	1/3/2022	63,106	63,106	0.007
SCE Recovery Funding LLC	1.942	5/15/2038	65,000	62,026	0.007
Yamada Denki Co., Ltd.	0.000		18,100	61,879	0.007
Towd Point Mortgage Trust	3.000	1/25/2058	60,649	61,415	0.007
ABG Intermediate Holdings 2 LLC	0.000	12/21/2028	61,493	61,185	0.007
Comcast Corp.	4.049	11/1/2052	52,000	60,963	0.007
Comcast Corp.	2.887	11/1/2051	59,000	57,287	0.007
Comcast Corp.	2.987	11/1/2063	59,000	56,261	0.007
KT Corp.	0.000		2,183	55,999	0.006
Endesa S.A.	0.000		2,423	55,781	0.006
United Airlines Class B Pass-Through Trust	4.600	9/1/2027	50,968	51,706	0.006
Connecticut Avenue Securities Trust	1.600	10/25/2041	50,000	50,084	0.006
Genuine Parts Co.	0.000		355	49,771	0.006
FHLMC	0.700	1/25/2051	49,540	49,526	0.006
Sedgwick Claims Management Services, Inc.	5.250	9/3/2026	48,750	48,768	0.006
Foothill-Eastern Transportation Corridor Agency, CA	4.094	1/15/2049	45,000	48,369	0.006
Golden State, CA, Tobacco Securitization Corp.	3.000	6/1/2046	45,000	46,096	0.005
Apple, Inc.	4.450	5/6/2044	35,000	44,801	0.005
San Diego Gas & Electric Co.	3.750	6/1/2047	40,000	44,672	0.005
Gray Oak Pipeline LLC	3.450	10/15/2027	40,000	41,783	0.005
Fidelity Investments Money Market Funds, Government Portfolio, Institutional Class	0.010	1/3/2022	41,763	41,763	0.005
FNMA	0.489	10/25/2024	41,560	41,568	0.005
Shimao Group Holdings Ltd.	0.000		61,400	40,197	0.005
Bravo Residential Funding Trust	2.406	5/25/2060	36,486	36,548	0.004
Equinor ASA	2.875	4/6/2025	35,000	36,541	0.004
AT&T, Inc.	4.300	12/15/2042	30,000	34,011	0.004
GNMA	6.500	3/15/2029	30,986	33,996	0.004
SCE Recovery Funding LLC	2.510	11/15/2043	35,000	33,633	0.004
Time Warner Entertainment Co., L.P.	8.375	3/15/2023	30,000	32,533	0.004
Towd Point Mortgage Trust	2.750	4/25/2057	30,018	30,252	0.003

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
AT&T, Inc.	3.850	6/1/2060	24,000	25,174	0.003
GNMA	7.000	11/15/2033	21,284	24,277	0.003
Charter Communications Operating LLC / Charter Communications Operating Capital	3.700	4/1/2051	25,000	24,257	0.003
FHLMC	4.853	10/25/2024	23,875	23,952	0.003
Metropolitan Transportation Auth, NY, Rev	6.200	11/15/2026	20,000	22,611	0.003
Golden State, CA, Tobacco Securitization Corp.	3.293	6/1/2042	20,000	20,347	0.002
Enterprise Fleet Financing LLC	2.980	10/20/2024	20,216	20,275	0.002
GNMA	6.500	3/15/2028	17,272	18,950	0.002
GNMA	6.000	4/20/2030	17,278	18,814	0.002
ARI Fleet Lease Trust	3.220	8/16/2027	16,850	16,873	0.002
Avolon Holdings Funding Ltd.	2.528	11/18/2027	15,000	14,582	0.002
GNMA	7.000	7/15/2033	12,370	13,939	0.002
San Diego Gas & Electric Co.	4.150	5/15/2048	10,000	11,955	0.001
FHLMC	4.000	3/1/2041	10,738	11,796	0.001
AT&T, Inc.	3.650	6/1/2051	11,000	11,434	0.001
GNMA	7.000	11/15/2031	10,344	11,339	0.001
GNMA	6.000	9/20/2029	9,948	10,917	0.001
GNMA	6.000	7/20/2028	9,743	10,834	0.001
GNMA	6.000	3/20/2029	9,609	10,697	0.001
GNMA	6.000	8/20/2028	9,468	10,537	0.001
Towd Point Mortgage Trust	2.250	4/25/2056	10,325	10,327	0.001
GNMA	6.000	11/15/2028	9,219	10,152	0.001
Golden State, CA, Tobacco Securitization Corp.	2.746	6/1/2034	10,000	10,060	0.001
GNMA	6.500	1/15/2029	8,910	9,776	0.001
GNMA	7.000	5/15/2033	7,999	9,092	0.001
Verizon Communications, Inc.	2.355	3/15/2032	9,000	8,879	0.001
GNMA	7.000	3/15/2032	7,082	7,771	0.001
GNMA	6.500	2/15/2035	6,829	7,734	0.001
GNMA	6.500	4/15/2029	6,941	7,616	0.001
GNMA	6.500	2/15/2029	6,600	7,241	0.001
GNMA	8.000	11/15/2030	6,193	6,332	0.001
GNMA	6.500	10/15/2028	5,463	5,996	0.001
GNMA	6.500	5/15/2029	5,396	5,936	0.001
GNMA	8.000	5/15/2030	5,771	5,834	0.001
FNMA	4.500	4/1/2041	5,076	5,579	0.001
UnitedHealth Group, Inc.	3.850	6/15/2028	5,000	5,577	0.001
GNMA	6.500	6/15/2029	4,899	5,375	0.001
GNMA	6.000	4/20/2028	4,244	4,722	0.001
GNMA	8.000	8/15/2030	3,902	4,046	0.000
GNMA	6.500	7/15/2028	3,257	3,619	0.000
Cloud Pass-Through Trust	3.554	12/5/2022	3,284	3,295	0.000
Mill City Mortgage Loan Trust	2.500	4/25/2057	2,918	2,918	0.000
GNMA	6.000	2/20/2028	2,610	2,844	0.000

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
GNMA	6.500	5/15/2028	2,302	2,525	0.000
GNMA	7.000	1/15/2033	2,150	2,453	0.000
GNMA	6.000	6/20/2030	2,128	2,316	0.000
GNMA	6.000	10/15/2028	2,091	2,300	0.000
Houghton Mifflin Harcourt Publishing Co.	7.250	11/22/2024	2,221	2,216	0.000
GNMA	6.000	8/15/2034	1,600	1,797	0.000
GNMA	6.000	6/15/2028	1,240	1,365	0.000
GNMA	8.000	4/15/2030	1,294	1,341	0.000
GNMA	6.500	12/15/2028	489	537	0.000
Enterprise Fleet Financing LLC	3.380	5/20/2024	513	514	0.000
GNMA	6.000	2/20/2027	409	445	0.000
GNMA	6.000	12/20/2023	167	181	0.000
GNMA	8.000	7/15/2030	173	177	0.000
GNMA	6.000	1/20/2028	118	129	0.000
GNMA	6.000	11/20/2023	71	77	0.000
GNMA	6.000	2/20/2026	66	72	0.000
GNMA	6.000	2/20/2024	45	49	0.000
GNMA	6.000	1/20/2024	17	18	0.000
Allstar Co.	0.000		2,006,600	0.00	0.000
OTHER ASSETS LESS LIABILITIES				6,100,905	0.706
TOTAL NET ASSETS				864,682,293	

* 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. 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. Please read it carefully before investing.

Mutual funds are distributed by Hartford Funds Distributors, LLC, Member FINRA. Advisory services are provided by Hartford Funds Management Company, LLC.

225894 11/23