

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
<b>ASSET &amp; COMMERCIAL MORTGAGE-BACKED SECURITIES</b>					
SG Commercial Mortgage Securities Trust	2.632	3/15/2037	9,500,000	9,226,574	0.45%
Marlette Funding Trust	1.300	12/15/2031	7,449,000	7,033,589	0.35%
GS Mortgage Securities Trust	3.124	11/10/2045	6,830,000	6,844,139	0.34%
DB Master Finance LLC	2.045	11/20/2051	7,231,875	6,612,335	0.32%
Vantage Data Centers LLC	1.645	9/15/2045	7,080,000	6,597,160	0.32%
TCI-Symphony CLO Ltd.	1.264	10/13/2032	6,450,000	6,390,847	0.31%
Palmer Square Loan Funding Ltd.	1.054	7/20/2029	6,365,138	6,345,164	0.31%
GCAT Trust	1.262	7/25/2066	6,443,975	6,238,167	0.31%
Cologix Data Centers US Issuer LLC	3.300	12/26/2051	6,450,000	6,207,974	0.30%
COLT Mortgage Loan Trust	1.110	10/25/2066	6,635,455	6,173,462	0.30%
Lendbuzz Securitization Trust	1.460	6/15/2026	6,115,868	5,972,169	0.29%
SG Residential Mortgage Trust	1.160	7/25/2061	6,184,052	5,969,014	0.29%
COLT Mortgage Loan Trust	1.390	1/25/2065	6,070,389	5,720,662	0.28%
Morgan Stanley Capital Trust	3.912	9/9/2032	5,500,000	5,460,696	0.27%
Angel Oak Mortgage Trust	0.951	7/25/2066	5,691,966	5,438,275	0.27%
Venture CLO Ltd.	1.421	7/15/2032	5,450,000	5,422,140	0.27%
Mercury Financial Credit Card Master Trust	1.540	3/20/2026	5,575,000	5,410,166	0.27%
Neuberger Berman Loan Advisers CLO Ltd.	1.171	10/18/2029	5,415,000	5,373,727	0.26%
Towd Point Mortgage Trust	2.900	10/25/2059	5,226,146	5,133,731	0.25%
BSPRT Issuer Ltd.	1.550	2/15/2037	5,000,000	4,977,938	0.24%
MF1 Ltd.	1.400	2/19/2037	5,000,000	4,960,135	0.24%
Voya CLO Ltd.	1.261	4/17/2030	4,968,686	4,943,072	0.24%
CSMC Trust	2.000	1/25/2060	4,985,373	4,805,206	0.24%
Mill City Mortgage Loan Trust	1.125	11/25/2060	5,002,578	4,796,209	0.24%
CIFC Funding Ltd.	1.391	7/15/2036	4,745,000	4,715,424	0.23%
Onslow Bay Mortgage Loan Trust	1.957	10/25/2061	4,993,630	4,697,433	0.23%
COLT Mortgage Loan Trust	0.956	9/27/2066	5,010,837	4,643,164	0.23%
Vantage Data Centers Issuer LLC	2.165	10/15/2046	4,875,000	4,555,666	0.22%
Credit Suisse Mortgage Capital Certificates	1.101	5/25/2066	4,732,863	4,494,077	0.22%
COLT Mortgage Loan Trust	1.397	10/25/2066	4,735,948	4,478,468	0.22%
FirstKey Homes Trust	1.266	10/19/2037	4,569,068	4,249,150	0.21%
CSMC Trust	1.015	4/25/2066	4,390,769	4,226,625	0.21%
CSMC Trust	2.257	8/15/2037	4,394,964	4,183,997	0.21%
OBX Trust	1.101	5/25/2061	4,391,389	4,136,332	0.20%
Carlyle Global Market Strategies CLO Ltd.	1.234	7/20/2031	4,115,000	4,092,833	0.20%
GS Mortgage Securities Corp. Trust	2.751	2/10/2037	4,235,000	4,087,212	0.20%
GCAT Trust	1.093	8/25/2066	4,523,807	4,073,734	0.20%
Angel Oak Mortgage Trust	1.458	9/25/2066	4,285,422	4,053,725	0.20%
Aqua Finance Trust	1.540	7/17/2046	4,197,785	4,001,536	0.20%
Voya CLO Ltd.	1.228	4/25/2031	4,000,000	3,989,844	0.20%
Verus Securitization Trust	1.013	9/25/2066	4,261,453	3,960,781	0.19%

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Neuberger Berman Loan Advisers CLO Ltd.	1.268	4/19/2030	3,825,000	3,811,176	0.19%
CSMC Trust	1.174	7/25/2066	3,807,302	3,578,604	0.18%
Imperial Fund Mortgage Trust	1.071	6/25/2056	3,766,273	3,543,286	0.17%
CIFC Funding Ltd.	1.294	4/20/2031	3,550,000	3,526,843	0.17%
Palmer Square Loan Funding Ltd.	0.928	10/15/2029	3,525,000	3,508,327	0.17%
Stack Infrastructure Issuer LLC	3.080	10/25/2044	3,560,000	3,502,953	0.17%
Hertz Vehicle Financing LLC	1.210	12/26/2025	3,600,000	3,411,062	0.17%
CIFC Funding Ltd.	1.369	1/22/2031	3,425,000	3,403,186	0.17%
LCM XXIV Ltd.	1.234	3/20/2030	3,270,000	3,248,241	0.16%
Stack Infrastructure Issuer LLC	1.893	8/25/2045	3,285,000	3,082,056	0.15%
CSMC Trust	0.809	5/25/2065	3,138,400	3,054,627	0.15%
Benefit Street Partners CLO Ltd.	1.191	10/15/2030	3,000,000	2,978,991	0.15%
Verus Securitization Trust	0.820	10/25/2063	2,992,920	2,920,332	0.14%
Imperial Fund Mortgage Trust	1.595	11/25/2056	3,137,554	2,892,046	0.14%
SCF Equipment Leasing	0.830	8/21/2028	2,940,000	2,871,742	0.14%
Towd Point Mortgage Trust	1.750	10/25/2060	2,969,377	2,805,276	0.14%
GCAT Trust	1.469	4/25/2065	2,849,337	2,786,939	0.14%
Symphony Static CLO Ltd.	0.959	10/25/2029	2,770,000	2,757,338	0.14%
Starwood Mortgage Residential Trust	1.127	6/25/2056	2,871,494	2,722,091	0.13%
IMS Ecuadorian Mortgage Trust	3.400	8/18/2043	2,575,000	2,720,511	0.13%
JP Morgan Chase Bank NA	0.889	12/26/2028	2,691,483	2,641,263	0.13%
CIG Auto Receivables Trust	1.490	8/12/2026	2,720,000	2,624,071	0.13%
COLT Mortgage Loan Trust	0.910	6/25/2066	2,842,184	2,615,946	0.13%
CSMC Trust	1.208	5/25/2065	2,640,167	2,597,347	0.13%
Imperial Fund Mortgage Trust	1.073	9/25/2056	2,795,396	2,583,394	0.13%
JP Morgan Chase Bank NA	0.991	1/25/2028	2,597,098	2,575,725	0.13%
CSMC Trust	0.830	3/25/2056	2,641,741	2,574,218	0.13%
GCAT Trust	0.874	1/25/2066	2,591,284	2,527,536	0.12%
Angel Oak Mortgage Trust	1.068	5/25/2066	2,652,603	2,504,450	0.12%
Vantage Data Centers Issuer LLC	3.188	7/15/2044	2,508,479	2,487,803	0.12%
Arroyo Mortgage Trust	1.175	10/25/2048	2,619,977	2,481,583	0.12%
MFA Trust	1.906	11/25/2056	2,626,122	2,476,881	0.12%
BX Commercial Mortgage Trust	1.049	5/15/2038	2,535,000	2,470,791	0.12%
COLT Mortgage Loan Trust	0.857	5/25/2065	2,481,006	2,456,625	0.12%
GCAT Trust	1.036	5/25/2066	2,430,016	2,373,119	0.12%
Angel Oak Mortgage Trust	1.691	4/25/2065	2,372,635	2,342,150	0.11%
CityLine Commercial Mortgage Trust	2.778	11/10/2031	2,360,000	2,337,216	0.11%
Mill City Mortgage Loan Trust	2.750	7/25/2059	2,311,081	2,298,010	0.11%
Starwood Residential Mortgage Trust	1.219	5/25/2065	2,311,960	2,264,727	0.11%
Apidos CLO	1.321	4/15/2031	2,250,000	2,241,086	0.11%
Avant Loans Funding Trust	1.210	7/15/2030	2,235,000	2,159,927	0.11%
Toorak Mortgage Corp. Ltd.	1.153	7/25/2056	2,221,189	2,063,904	0.10%
MFA Trust	0.852	1/25/2056	2,119,688	2,051,285	0.10%
Verus Securitization Trust	0.918	2/25/2064	2,089,790	2,046,516	0.10%
Verus Securitization Trust	1.020	4/25/2064	2,100,379	2,026,191	0.10%

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Z Capital Credit Partners CLO Ltd.	1.691	7/16/2027	1,975,247	1,974,580	0.10%
Falcon Aerospace Ltd.	3.597	9/15/2039	2,182,818	1,969,184	0.10%
Angel Oak Mortgage Trust	1.035	1/20/2065	2,079,080	1,967,196	0.10%
Affirm Asset Securitization Trust	1.070	8/15/2025	1,902,706	1,875,507	0.09%
COLT Mortgage Loan Trust	0.924	8/25/2066	1,891,877	1,750,513	0.09%
Credit Acceptance Auto Loan Trust	1.000	5/15/2030	1,790,000	1,727,474	0.08%
Affirm Asset Securitization Trust	1.900	1/15/2025	1,688,800	1,671,907	0.08%
Avid Automobile Receivables Trust	1.180	8/15/2025	1,700,000	1,655,757	0.08%
Voya CLO Ltd.	1.301	4/15/2031	1,650,000	1,646,259	0.08%
Goldentree Loan Management U.S. CLO Ltd.	1.164	11/20/2030	1,650,000	1,638,561	0.08%
Verus Securitization Trust	0.815	1/25/2066	1,688,959	1,635,833	0.08%
Arroyo Mortgage Trust	2.962	10/25/2048	1,662,312	1,613,900	0.08%
LCM 31 Ltd.	1.454	1/20/2032	1,600,000	1,590,912	0.08%
Angel Oak Mortgage Trust	0.990	4/25/2053	1,575,416	1,548,976	0.08%
Credit Acceptance Auto Loan Trust	1.260	10/15/2030	1,565,000	1,503,505	0.07%
Carlyle Global Market Strategies CLO Ltd.	1.211	4/17/2031	1,495,453	1,486,044	0.07%
New Residential Mortgage Loan Trust	1.207	1/25/2048	1,491,202	1,481,511	0.07%
Sapphire Aviation Finance Ltd.	3.228	3/15/2040	1,625,634	1,467,479	0.07%
Angel Oak Mortgage Trust	0.909	1/25/2066	1,489,835	1,454,410	0.07%
KKR CLO Ltd.	1.421	1/15/2031	1,450,000	1,443,588	0.07%
FCI Funding LLC	1.130	4/15/2033	1,462,429	1,428,297	0.07%
Angel Oak Mortgage Trust	1.469	6/25/2065	1,450,062	1,428,060	0.07%
MFA Trust	1.029	11/25/2064	1,506,654	1,425,229	0.07%
Marlette Funding Trust	1.060	9/15/2031	1,465,000	1,419,137	0.07%
MFA Trust	1.153	4/25/2065	1,434,514	1,394,418	0.07%
BBCMS Mortgage Trust	2.021	4/15/2053	1,390,000	1,340,248	0.07%
Bravo Residential Funding Trust	1.449	5/25/2060	1,329,792	1,320,216	0.06%
Vantage Data Centers Issuer LLC	4.196	11/16/2043	1,261,500	1,262,902	0.06%
Deephaven Residential Mortgage Trust	0.899	4/25/2066	1,333,445	1,254,320	0.06%
Visio Trust	1.280	5/25/2056	1,310,589	1,253,774	0.06%
Octagon Investment Partners Ltd.	1.261	7/17/2030	1,250,000	1,242,663	0.06%
JP Morgan Chase Commercial Mortgage Securities Trust	3.905	5/5/2030	1,485,943	1,218,473	0.06%
OBX Trust	1.054	7/25/2061	1,289,377	1,210,009	0.06%
Verus Securitization Trust	1.031	2/25/2066	1,252,317	1,205,562	0.06%
COLT Mortgage Loan Trust	1.325	10/26/2065	1,188,454	1,185,921	0.06%
GCAT Trust	2.650	10/25/2068	1,205,502	1,184,557	0.06%
KKR CLO Ltd.	1.241	4/15/2031	1,190,000	1,180,216	0.06%
Verus Securitization Trust	1.502	5/25/2065	1,180,401	1,152,696	0.06%
MFA Trust	1.014	1/26/2065	1,174,336	1,147,560	0.06%
New Residential Mortgage Loan Trust	2.464	1/26/2060	1,136,323	1,130,400	0.06%
Towd Point Mortgage Trust	3.250	3/25/2058	1,115,888	1,116,343	0.05%
CF Hippolyta LLC	2.280	7/15/2060	1,170,880	1,105,236	0.05%
Amur Equipment Finance Receivables LLC	0.750	11/20/2026	1,126,923	1,104,776	0.05%
Bunker Hill Loan Depository Trust	1.724	2/25/2055	1,117,949	1,095,646	0.05%

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Bunker Hill Loan Depository Trust	2.724	11/25/2059	1,094,375	1,084,142	0.05%
Dryden Senior Loan Fund	1.209	4/15/2031	1,080,000	1,071,558	0.05%
Citigroup Mortgage Loan Trust	3.250	3/25/2061	1,033,504	1,031,038	0.05%
New Residential Mortgage Loan Trust	3.985	9/25/2057	1,004,815	1,009,216	0.05%
Mill City Mortgage Loan Trust	3.500	8/25/2058	1,001,771	998,095	0.05%
DB Master Finance LLC	4.021	5/20/2049	991,575	993,697	0.05%
Carlyle Global Market Strategies CLO Ltd.	1.641	4/17/2031	1,000,000	982,728	0.05%
SoFi Consumer Loan Program LLC	1.300	9/25/2030	1,010,000	960,219	0.05%
CSMC Trust	2.240	2/25/2050	970,170	942,959	0.05%
OBX Trust	3.500	12/25/2049	945,945	940,189	0.05%
Ellington Financial Mortgage Trust	0.931	6/25/2066	993,690	929,485	0.05%
Bravo Residential Funding Trust	0.941	2/25/2049	982,556	926,007	0.05%
Ellington Financial Mortgage Trust	1.178	10/25/2065	920,498	909,504	0.04%
Stack Infrastructure Issuer LLC	1.877	3/26/2046	935,000	862,814	0.04%
Deephaven Residential Mortgage Trust	0.715	5/25/2065	816,142	789,405	0.04%
Citigroup Mortgage Loan Trust	2.394	2/25/2058	785,267	784,537	0.04%
MFA Trust	1.479	3/25/2065	795,382	777,903	0.04%
COLT Mortgage Loan Trust	0.798	7/27/2054	759,303	755,297	0.04%
GCAT Trust	1.555	4/25/2065	768,165	754,342	0.04%
New Residential Mortgage Loan Trust	1.650	5/24/2060	759,161	745,142	0.04%
Mill City Mortgage Loan Trust	3.500	5/25/2058	711,693	714,193	0.04%
Mill City Mortgage Loan Trust	2.750	1/25/2061	676,589	678,320	0.03%
Residential Mortgage Loan Trust	2.376	1/26/2060	683,015	664,730	0.03%
New Residential Mortgage Loan Trust	0.941	10/25/2058	674,165	653,092	0.03%
New Residential Mortgage Loan Trust	4.000	3/25/2057	617,118	619,094	0.03%
New Residential Mortgage Loan Trust	4.000	2/25/2057	611,508	613,184	0.03%
Towd Point Mortgage Trust	2.750	10/25/2057	599,602	593,869	0.03%
Towd Point Mortgage Trust	2.750	10/25/2056	568,907	568,906	0.03%
Affirm Asset Securitization Trust	3.460	10/15/2024	563,481	565,474	0.03%
GCAT Trust	2.247	1/25/2060	566,820	560,128	0.03%
New Residential Mortgage Loan Trust	4.000	5/25/2057	535,749	536,976	0.03%
Ellington Financial Mortgage Trust	0.797	2/25/2066	548,636	527,013	0.03%
Starwood Mortgage Residential Trust	1.486	4/25/2065	528,787	521,060	0.03%
New Residential Mortgage Loan Trust	4.000	12/25/2057	514,503	519,058	0.03%
Arroyo Mortgage Trust	3.805	1/25/2049	523,842	516,059	0.03%
CIM Trust	3.000	4/25/2057	511,820	513,535	0.03%
Bayview Opportunity Master Fund Trust	4.000	10/28/2064	488,693	483,469	0.02%
Angel Oak Mortgage Trust LLC	2.993	7/26/2049	470,298	469,490	0.02%
Starwood Mortgage Residential Trust	2.275	2/25/2050	470,407	466,904	0.02%
MetLife Securitization Trust	3.000	4/25/2055	454,774	450,766	0.02%
Mill City Mortgage Loan Trust	3.250	5/25/2062	445,306	444,241	0.02%
New Residential Mortgage Loan Trust	3.500	12/25/2057	440,437	441,322	0.02%
Verus Securitization Trust	2.642	11/25/2059	431,581	431,125	0.02%
New Residential Mortgage Loan Trust	4.000	4/25/2057	427,529	429,076	0.02%
Bayview Mortgage Fund Trust	3.500	1/28/2058	417,245	411,050	0.02%



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Angel Oak Mortgage Trust	2.466	12/25/2059	402,197	401,370	0.02%
Morgan Stanley Asset-Backed Securities Capital, Inc. Trust	1.217	1/25/2035	363,954	362,778	0.02%
Verus Securitization Trust	2.417	1/25/2060	359,291	357,837	0.02%
Towd Point Mortgage Trust	2.750	4/25/2057	353,504	353,704	0.02%
New Residential Mortgage Loan Trust	3.750	11/25/2056	343,840	346,990	0.02%
Bayview Opportunity Master Fund Trust	3.500	6/28/2057	340,548	338,908	0.02%
Deephaven Residential Mortgage Trust	1.692	5/25/2065	313,958	313,388	0.02%
Towd Point Mortgage Trust	2.750	7/25/2057	301,366	301,627	0.01%
Home Re Ltd.	2.057	10/25/2028	298,894	298,390	0.01%
New Residential Mortgage Loan Trust	3.250	9/25/2056	299,174	296,899	0.01%
New Residential Mortgage Loan Trust	3.750	11/26/2035	296,017	296,108	0.01%
Ellington Financial Mortgage Trust	2.739	11/25/2059	275,338	270,967	0.01%
Conn's Receivables Funding LLC	1.710	6/16/2025	239,473	239,237	0.01%
OneMain Financial Issuance Trust	3.480	2/14/2031	232,877	232,809	0.01%
New Residential Mortgage Loan Trust	3.750	3/25/2056	206,800	206,862	0.01%
Bayview Opportunity Master Fund Trust	3.500	1/28/2055	203,260	201,955	0.01%
Towd Point Mortgage Trust	2.250	7/25/2056	197,293	197,244	0.01%
Angel Oak Mortgage Trust LLC	3.920	11/25/2048	174,674	174,746	0.01%
Accredited Mortgage Loan Trust	1.137	1/25/2035	158,683	158,240	0.01%
Sequoia Mortgage Trust	4.500	8/25/2048	148,273	149,066	0.01%
Bayview Koitere Fund Trust	4.000	11/28/2053	139,245	138,212	0.01%
SoFi Consumer Loan Program Trust	2.020	1/25/2029	61,820	61,851	0.00%
COLT Mortgage Loan Trust	1.853	3/25/2065	40,607	40,578	0.00%
FREMF Mortgage Trust	3.849	1/25/2048	2,900,000	2,908,467	0.14%
<b>BASE CURRENCY</b>					
US DOLLAR	0.000		23,856,243	23,856,243	1.17%
<b>CORPORATE BONDS</b>					
GCAT Trust	1.091	5/25/2066	3,461,548	3,276,607	0.16%
Progress Residential Trust	1.052	4/17/2038	779,310	713,066	0.04%
Stellantis Finance U.S., Inc.	1.711	1/29/2027	12,150,000	11,022,738	0.54%
Global Payments, Inc.	1.200	3/1/2026	9,000,000	8,288,614	0.41%
Morgan Stanley	0.864	10/21/2025	8,615,000	8,120,346	0.40%
Crown Castle International Corp.	1.050	7/15/2026	8,600,000	7,780,054	0.38%
Netflix, Inc.	3.625	6/15/2025	7,550,000	7,590,846	0.37%
Telecom Italia S.p.A.	5.303	5/30/2024	7,450,000	7,561,378	0.37%
Gray Oak Pipeline LLC	2.000	9/15/2023	7,500,000	7,392,704	0.36%
Wells Fargo & Co.	2.164	2/11/2026	7,500,000	7,262,277	0.36%
Steel Dynamics, Inc.	2.800	12/15/2024	7,000,000	6,931,167	0.34%
HSBC Holdings plc	1.589	5/24/2027	7,455,000	6,813,108	0.33%
Danske Bank A/S	1.549	9/10/2027	7,340,000	6,692,916	0.33%
Coca-Cola European Partners plc	1.500	1/15/2027	7,095,000	6,482,797	0.32%
Magallanes, Inc.	3.755	3/15/2027	6,490,000	6,477,684	0.32%
Citigroup, Inc.	1.281	11/3/2025	6,740,000	6,416,406	0.31%
DAE Funding LLC	1.550	8/1/2024	6,400,000	6,050,002	0.30%
Qorvo, Inc.	1.750	12/15/2024	6,265,000	5,975,996	0.29%

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SYNNEX Corp.	1.250	8/9/2024	6,200,000	5,895,510	0.29%
Aker BP ASA	3.000	1/15/2025	5,845,000	5,763,616	0.28%
FS KKR Capital Corp.	1.650	10/12/2024	6,075,000	5,731,013	0.28%
Royalty Pharma plc	1.200	9/2/2025	6,200,000	5,710,516	0.28%
Western Midstream Operating L.P.	3.600	2/1/2025	5,725,000	5,686,270	0.28%
NiSource, Inc.	0.950	8/15/2025	6,180,000	5,677,229	0.28%
Microchip Technology, Inc.	0.972	2/15/2024	5,915,000	5,672,875	0.28%
Humana, Inc.	1.350	2/3/2027	6,225,000	5,646,834	0.28%
Magallanes, Inc. Co.	3.638	3/15/2025	5,520,000	5,554,433	0.27%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.150	2/15/2024	5,650,000	5,552,891	0.27%
Bank of America Corp.	1.197	10/24/2026	6,000,000	5,539,643	0.27%
Teva Pharmaceutical Finance Netherlands B.V.	2.800	7/21/2023	5,350,000	5,296,500	0.26%
Federal Realty Investment Trust	1.250	2/15/2026	5,715,000	5,265,603	0.26%
Western Midstream Operating L.P.	4.000	7/1/2022	5,250,000	5,250,000	0.26%
Skyworks Solutions, Inc.	1.800	6/1/2026	5,610,000	5,217,014	0.26%
Phillips 66 Partners L.P.	2.450	12/15/2024	5,200,000	5,113,181	0.25%
Corebridge Financial, Inc.	3.650	4/5/2027	5,100,000	5,092,860	0.25%
Equinix, Inc.	1.000	9/15/2025	5,500,000	5,059,395	0.25%
JDE Peet's N.V.	0.800	9/24/2024	5,325,000	5,001,083	0.25%
Wells Fargo & Co.	3.526	3/24/2028	5,000,000	4,986,329	0.24%
VICI Properties L.P. / VICI Note Co., Inc.	4.250	12/1/2026	5,000,000	4,979,000	0.24%
AbbVie, Inc.	2.600	11/21/2024	5,000,000	4,968,565	0.24%
Roper Technologies, Inc.	1.000	9/15/2025	5,325,000	4,946,949	0.24%
BAT Capital Corp.	2.789	9/6/2024	5,000,000	4,938,669	0.24%
Bank of America Corp.	2.015	2/13/2026	5,125,000	4,938,407	0.24%
VMware, Inc.	1.000	8/15/2024	5,150,000	4,914,630	0.24%
Marvell Technology, Inc.	1.650	4/15/2026	5,275,000	4,907,557	0.24%
Astrazeneca Finance LLC	1.200	5/28/2026	5,275,000	4,896,974	0.24%
Western Union Co.	2.850	1/10/2025	4,925,000	4,873,288	0.24%
Las Vegas Sands Corp.	3.200	8/8/2024	5,090,000	4,863,483	0.24%
Flex Ltd.	3.750	2/1/2026	4,850,000	4,854,905	0.24%
Berry Global, Inc.	1.570	1/15/2026	5,200,000	4,834,470	0.24%
JDE Peet's N.V.	1.375	1/15/2027	5,375,000	4,832,266	0.24%
Teva Pharmaceutical Finance Netherlands B.V.	4.750	5/9/2027	5,000,000	4,823,438	0.24%
UniCredit S.p.A.	1.982	6/3/2027	5,230,000	4,720,275	0.23%
UBS Group AG	1.494	8/10/2027	5,170,000	4,699,135	0.23%
Williams Cos., Inc.	4.300	3/4/2024	4,500,000	4,602,734	0.23%
Sprint Communications, Inc.	6.000	11/15/2022	4,500,000	4,601,250	0.23%
AstraZeneca plc	0.700	4/8/2026	5,000,000	4,574,868	0.22%
Credit Suisse AG	1.250	8/7/2026	5,000,000	4,565,694	0.22%
Pacific Gas and Electric Co.	1.700	11/15/2023	4,680,000	4,564,532	0.22%
Wells Fargo & Co.	2.406	10/30/2025	4,650,000	4,556,306	0.22%
Microchip Technology, Inc.	0.983	9/1/2024	4,775,000	4,524,874	0.22%

Full Portfolio Holdings\* as of March 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
TTX Co.	3.600	1/15/2025	4,450,000	4,524,871	0.22%
Canadian Imperial Bank of Commerce	3.100	4/2/2024	4,500,000	4,522,147	0.22%
JP Morgan Chase & Co.	2.301	10/15/2025	4,600,000	4,509,359	0.22%
BPCE S.A.	1.652	10/6/2026	4,860,000	4,490,387	0.22%
Citigroup, Inc.	1.462	6/9/2027	4,860,000	4,469,202	0.22%
Bank of America Corp.	0.981	9/25/2025	4,700,000	4,453,376	0.22%
Pacific Life Global Funding	1.200	6/24/2025	4,735,000	4,437,663	0.22%
Kraft Heinz Foods Co.	3.000	6/1/2026	4,500,000	4,434,098	0.22%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	1.750	10/29/2024	4,550,000	4,290,056	0.21%
AT&T, Inc.	1.700	3/25/2026	4,500,000	4,260,225	0.21%
Barclays plc	1.007	12/10/2024	4,425,000	4,250,973	0.21%
Ford Motor Credit Co. LLC	3.375	11/13/2025	4,250,000	4,122,500	0.20%
GSK Consumer Healthcare Co.	3.125	3/24/2025	4,125,000	4,117,674	0.20%
UBS Group AG	1.008	7/30/2024	4,230,000	4,116,776	0.20%
Bank of America Corp.	1.530	12/6/2025	4,300,000	4,116,139	0.20%
Genting New York LLC	3.300	2/15/2026	4,325,000	4,095,521	0.20%
HCA, Inc.	3.125	3/15/2027	4,175,000	4,085,423	0.20%
Avolon Holdings Funding Ltd.	2.875	2/15/2025	4,250,000	4,085,084	0.20%
JP Morgan Chase & Co.	1.040	2/4/2027	4,450,000	4,082,557	0.20%
CDW LLC / CDW Finance Corp.	2.670	12/1/2026	4,325,000	4,069,479	0.20%
Silgan Holdings, Inc.	1.400	4/1/2026	4,450,000	4,063,478	0.20%
Aviation Capital Group LLC	4.875	10/1/2025	4,000,000	4,062,464	0.20%
Banque Federative du Credit Mutuel S.A.	0.650	2/27/2024	4,225,000	4,046,845	0.20%
Scentre Group Trust 1 / Scentre Group Trust 2	3.625	1/28/2026	4,020,000	4,043,397	0.20%
LeasePlan Corp. N.V.	2.875	10/24/2024	4,125,000	4,033,188	0.20%
Hyundai Capital America	1.000	9/17/2024	4,250,000	4,000,972	0.20%
Ford Motor Credit Co. LLC	2.700	8/10/2026	4,275,000	3,971,689	0.19%
FS KKR Capital Corp.	3.250	7/15/2027	4,275,000	3,952,306	0.19%
Brandywine Operating Partnership L.P.	4.100	10/1/2024	3,890,000	3,938,758	0.19%
VF Corp.	2.400	4/23/2025	4,000,000	3,915,838	0.19%
JP Morgan Chase & Co.	1.045	11/19/2026	4,200,000	3,887,355	0.19%
DXC Technology Co.	1.800	9/15/2026	4,225,000	3,878,219	0.19%
HP, Inc.	2.200	6/17/2025	4,000,000	3,862,328	0.19%
Bank of America Corp.	3.875	8/1/2025	3,750,000	3,860,046	0.19%
Leidos, Inc.	2.950	5/15/2023	3,850,000	3,858,278	0.19%
JP Morgan Chase & Co.	3.900	7/15/2025	3,750,000	3,850,104	0.19%
Royal Bank of Canada	2.250	11/1/2024	3,900,000	3,848,323	0.19%
TD SYNEX Corp.	1.750	8/9/2026	4,150,000	3,806,002	0.19%
CommonSpirit Health	2.760	10/1/2024	3,771,000	3,744,736	0.18%
HSBC Holdings plc	2.251	11/22/2027	4,000,000	3,732,237	0.18%
Bank of America Corp.	1.734	7/22/2027	4,000,000	3,719,709	0.18%
Jabil, Inc.	1.700	4/15/2026	4,000,000	3,708,533	0.18%
Evergy, Inc.	2.450	9/15/2024	3,760,000	3,699,395	0.18%
Royalty Pharma plc	0.750	9/2/2023	3,800,000	3,691,258	0.18%

## Full Portfolio Holdings\* as of March 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Western Union Co.	1.350	3/15/2026	4,000,000	3,691,116	0.18%
Cooperatieve Rabobank UA	1.004	9/24/2026	4,000,000	3,687,448	0.18%
AES Corp.	1.375	1/15/2026	4,000,000	3,682,655	0.18%
Barclays plc	2.279	11/24/2027	3,950,000	3,672,304	0.18%
General Motors Financial Co., Inc.	1.500	6/10/2026	4,000,000	3,660,797	0.18%
Ventas Realty L.P.	2.650	1/15/2025	3,700,000	3,633,772	0.18%
Equinix, Inc.	1.450	5/15/2026	3,825,000	3,513,522	0.17%
General Motors Financial Co., Inc.	1.200	10/15/2024	3,650,000	3,468,174	0.17%
Deutsche Bank AG	2.552	1/7/2028	3,745,000	3,456,507	0.17%
Eni S.p.A.	4.000	9/12/2023	3,400,000	3,448,146	0.17%
Conagra Brands, Inc.	4.300	5/1/2024	3,325,000	3,418,551	0.17%
HSBC Holdings plc	2.633	11/7/2025	3,500,000	3,417,124	0.17%
Volkswagen Group of America Finance LLC	0.875	11/22/2023	3,500,000	3,385,398	0.17%
Public Service Enterprise Group, Inc.	2.875	6/15/2024	3,410,000	3,380,147	0.17%
Simon Property Group L.P.	3.500	9/1/2025	3,325,000	3,358,256	0.16%
Daimler Finance NA LLC	1.450	3/2/2026	3,575,000	3,331,037	0.16%
Equifax, Inc.	2.600	12/1/2024	3,365,000	3,326,849	0.16%
Societe Generale S.A.	2.226	1/21/2026	3,500,000	3,325,998	0.16%
Owl Rock Capital Corp.	2.625	1/15/2027	3,700,000	3,321,083	0.16%
Credit Suisse Group AG	2.593	9/11/2025	3,420,000	3,306,685	0.16%
National Bank of Canada	0.550	11/15/2024	3,425,000	3,297,277	0.16%
Citigroup, Inc.	1.122	1/28/2027	3,550,000	3,265,645	0.16%
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.875	1/15/2027	3,232,000	3,258,000	0.16%
Public Service Enterprise Group, Inc.	0.800	8/15/2025	3,500,000	3,229,386	0.16%
Credit Agricole S.A.	1.247	1/26/2027	3,525,000	3,210,800	0.16%
Oracle Corp.	1.650	3/25/2026	3,425,000	3,197,753	0.16%
Seagate HDD Cayman	4.750	6/1/2023	3,150,000	3,197,250	0.16%
NatWest Markets plc	0.800	8/12/2024	3,385,000	3,189,316	0.16%
Ford Motor Credit Co. LLC	3.370	11/17/2023	3,185,000	3,180,254	0.16%
Roper Technologies, Inc.	2.350	9/15/2024	3,225,000	3,176,733	0.16%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	2.450	10/29/2026	3,420,000	3,162,581	0.16%
Radian Group, Inc.	6.625	3/15/2025	3,000,000	3,155,730	0.15%
Morgan Stanley	0.985	12/10/2026	3,425,000	3,145,492	0.15%
GSK Consumer Healthcare Co.	3.375	3/24/2027	3,135,000	3,140,768	0.15%
Ally Financial, Inc.	5.125	9/30/2024	3,000,000	3,134,008	0.15%
Ford Motor Credit Co. LLC	3.350	11/1/2022	3,125,000	3,132,188	0.15%
Lundin Energy Finance B.V.	2.000	7/15/2026	3,355,000	3,128,328	0.15%
Deutsche Bank AG	2.311	11/16/2027	3,390,000	3,111,029	0.15%
Aircastle Ltd.	5.250	8/11/2025	3,050,000	3,108,115	0.15%
Hyatt Hotels Corp.	4.850	3/15/2026	3,000,000	3,104,045	0.15%
Chevron USA, Inc.	3.900	11/15/2024	3,000,000	3,094,885	0.15%
Volkswagen Group of America Finance LLC	4.250	11/13/2023	3,025,000	3,083,160	0.15%
Bacardi Ltd.	4.450	5/15/2025	3,000,000	3,073,752	0.15%
Natwest Group plc	1.642	6/14/2027	3,335,000	3,052,897	0.15%



Full Portfolio Holdings\* as of March 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Santander Holdings USA, Inc.	3.450	6/2/2025	3,035,000	3,016,560	0.15%
American Tower Corp.	1.600	4/15/2026	3,250,000	3,016,038	0.15%
Macquarie Group Ltd.	3.189	11/28/2023	3,000,000	3,004,901	0.15%
Avolon Holdings Funding Ltd.	5.125	10/1/2023	2,950,000	3,003,502	0.15%
Enel Finance International N.V.	1.375	7/12/2026	3,230,000	2,966,909	0.15%
JP Morgan Chase & Co.	1.514	6/1/2024	3,000,000	2,962,562	0.15%
Danske Bank A/S	1.171	12/8/2023	3,000,000	2,962,048	0.15%
American International Group, Inc.	2.500	6/30/2025	3,000,000	2,936,676	0.14%
Deutsche Bank AG	2.222	9/18/2024	3,000,000	2,935,933	0.14%
Mid-America Apartments L.P.	1.100	9/15/2026	3,200,000	2,917,888	0.14%
Royal Caribbean Cruises Ltd.	5.250	11/15/2022	2,885,000	2,914,485	0.14%
Banco Santander S.A.	0.701	6/30/2024	3,000,000	2,913,729	0.14%
BPCE S.A.	2.375	1/14/2025	3,000,000	2,892,927	0.14%
Coterra Energy, Inc.	4.375	6/1/2024	2,795,000	2,853,149	0.14%
Zimmer Biomet Holdings, Inc.	3.050	1/15/2026	2,870,000	2,842,145	0.14%
Berry Global, Inc.	0.950	2/15/2024	2,950,000	2,826,128	0.14%
Nordstrom, Inc.	2.300	4/8/2024	2,865,000	2,824,661	0.14%
Verizon Communications, Inc.	1.450	3/20/2026	3,000,000	2,823,938	0.14%
CommonSpirit Health	1.547	10/1/2025	2,985,000	2,806,474	0.14%
General Motors Financial Co., Inc.	2.900	2/26/2025	2,850,000	2,801,057	0.14%
Ford Motor Credit Co. LLC	4.063	11/1/2024	2,800,000	2,794,960	0.14%
Brighthouse Financial Global Funding	1.550	5/24/2026	3,020,000	2,794,211	0.14%
Morgan Stanley	1.593	5/4/2027	3,000,000	2,790,803	0.14%
DNB Bank ASA	1.535	5/25/2027	3,000,000	2,762,083	0.14%
Morgan Stanley	1.512	7/20/2027	3,000,000	2,761,310	0.14%
Penske Truck Leasing Co. L.P. / PTL Finance Corp.	1.200	11/15/2025	3,000,000	2,757,182	0.14%
Fidelity National Information Services, Inc.	1.150	3/1/2026	3,000,000	2,756,685	0.14%
Edison International	2.950	3/15/2023	2,750,000	2,745,494	0.13%
Morgan Stanley	4.000	7/23/2025	2,675,000	2,744,630	0.13%
Brighthouse Financial Global Funding	1.750	1/13/2025	2,865,000	2,729,219	0.13%
Athene Global Funding	1.730	10/2/2026	3,000,000	2,727,860	0.13%
Ally Financial, Inc.	3.875	5/21/2024	2,690,000	2,722,900	0.13%
Ashtead Capital, Inc.	1.500	8/12/2026	2,995,000	2,721,751	0.13%
Workday, Inc.	3.500	4/1/2027	2,710,000	2,715,358	0.13%
Anthem, Inc.	2.375	1/15/2025	2,720,000	2,684,045	0.13%
CNA Financial Corp.	7.250	11/15/2023	2,500,000	2,670,358	0.13%
Aviation Capital Group LLC	3.875	5/1/2023	2,650,000	2,662,568	0.13%
BNP Paribas S.A.	1.323	1/13/2027	2,915,000	2,657,451	0.13%
Elanco Animal Health, Inc.	5.772	8/28/2023	2,560,000	2,643,200	0.13%
Credit Agricole S.A.	1.907	6/16/2026	2,794,000	2,640,581	0.13%
Sodexo, Inc.	1.634	4/16/2026	2,775,000	2,612,535	0.13%
Fidelity National Information Services, Inc.	0.600	3/1/2024	2,720,000	2,605,865	0.13%
Netflix, Inc.	4.375	11/15/2026	2,500,000	2,599,838	0.13%
Siemens Financieringsmaatschappij N.V.	1.200	3/11/2026	2,780,000	2,588,712	0.13%

## Full Portfolio Holdings\* as of March 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
PVH Corp.	4.625	7/10/2025	2,520,000	2,573,607	0.13%
GATX Corp.	4.350	2/15/2024	2,500,000	2,555,967	0.13%
ING Groep N.V.	3.900	3/28/2026	2,525,000	2,538,435	0.12%
Goldman Sachs Group, Inc.	3.625	2/20/2024	2,500,000	2,533,547	0.12%
Marriott International, Inc.	3.600	4/15/2024	2,500,000	2,527,439	0.12%
Nissan Motor Co., Ltd.	3.043	9/15/2023	2,500,000	2,495,750	0.12%
Hyundai Capital America	2.375	2/10/2023	2,500,000	2,491,977	0.12%
Hyatt Hotels Corp.	1.800	10/1/2024	2,570,000	2,474,970	0.12%
Dominion Energy, Inc.	3.071	8/15/2024	2,475,000	2,472,032	0.12%
Ameren Corp.	2.500	9/15/2024	2,500,000	2,467,357	0.12%
BOC Aviation USA Corp.	1.625	4/29/2024	2,490,000	2,393,413	0.12%
Microchip Technology, Inc.	2.670	9/1/2023	2,400,000	2,393,213	0.12%
Discover Bank	2.450	9/12/2024	2,425,000	2,384,485	0.12%
Fifth Third Bancorp	2.375	1/28/2025	2,430,000	2,377,271	0.12%
Marsh & McLennan Cos., Inc.	3.875	3/15/2024	2,315,000	2,365,108	0.12%
American Tower Corp.	3.375	5/15/2024	2,350,000	2,359,309	0.12%
MGM Resorts International	6.000	3/15/2023	2,300,000	2,351,233	0.12%
Bank of America Corp.	1.319	6/19/2026	2,500,000	2,345,767	0.12%
Cleco Corporate Holdings LLC	3.743	5/1/2026	2,280,000	2,312,966	0.11%
L3Harris Technologies, Inc.	3.850	6/15/2023	2,275,000	2,307,824	0.11%
McKesson Corp.	1.300	8/15/2026	2,500,000	2,298,291	0.11%
Global Payments, Inc.	2.650	2/15/2025	2,345,000	2,296,969	0.11%
General Motors Financial Co., Inc.	1.250	1/8/2026	2,500,000	2,291,880	0.11%
ING Groep N.V.	1.726	4/1/2027	2,470,000	2,281,021	0.11%
Willis North America, Inc.	3.600	5/15/2024	2,250,000	2,264,567	0.11%
Hess Corp.	3.500	7/15/2024	2,233,000	2,248,504	0.11%
JP Morgan Chase & Co.	0.563	2/16/2025	2,345,000	2,242,633	0.11%
Lennox International, Inc.	1.350	8/1/2025	2,380,000	2,230,858	0.11%
Energy Transfer Operating L.P.	4.500	4/15/2024	2,150,000	2,201,383	0.11%
International Flavors & Fragrances, Inc.	1.230	10/1/2025	2,350,000	2,178,312	0.11%
CNO Global Funding Secured	1.750	10/7/2026	2,355,000	2,174,213	0.11%
PTC, Inc.	3.625	2/15/2025	2,189,000	2,164,636	0.11%
Goldman Sachs Group, Inc.	1.093	12/9/2026	2,360,000	2,163,909	0.11%
OneMain Finance Corp.	6.125	3/15/2024	2,105,000	2,157,625	0.11%
UBS Group AG	4.125	4/15/2026	2,100,000	2,141,067	0.11%
Macquarie Group Ltd.	1.340	1/12/2027	2,340,000	2,138,103	0.10%
CDW LLC / CDW Finance Corp.	4.125	5/1/2025	2,090,000	2,100,973	0.10%
Penske Truck Leasing Co. L.P. / PTL Finance Corp.	3.450	7/1/2024	2,065,000	2,070,975	0.10%
Mondelez International, Inc.	2.625	3/17/2027	2,105,000	2,057,026	0.10%
HCA, Inc.	4.750	5/1/2023	2,000,000	2,050,748	0.10%
Credit Suisse Group AG	1.305	2/2/2027	2,280,000	2,039,223	0.10%
MPLX L.P.	1.750	3/1/2026	2,160,000	2,026,453	0.10%
Fifth Third Bancorp	3.650	1/25/2024	2,000,000	2,025,940	0.10%
Penske Truck Leasing Co. L.P. / PTL Finance Corp.	4.125	8/1/2023	2,000,000	2,025,129	0.10%

## Full Portfolio Holdings\* as of March 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Navient Corp.	5.875	10/25/2024	2,000,000	2,025,000	0.10%
Welltower, Inc.	3.625	3/15/2024	2,000,000	2,022,338	0.10%
T-Mobile USA, Inc.	3.500	4/15/2025	2,000,000	2,015,426	0.10%
Intesa Sanpaolo S.p.A.	3.250	9/23/2024	2,000,000	1,981,986	0.10%
Avolon Holdings Funding Ltd.	4.250	4/15/2026	2,000,000	1,974,674	0.10%
Bank of America Corp.	1.486	5/19/2024	2,000,000	1,971,624	0.10%
Beacon Roofing Supply, Inc.	2.707	5/19/2028	1,988,977	1,957,014	0.10%
Aker BP ASA	2.875	1/15/2026	2,000,000	1,946,542	0.10%
Boeing Co.	2.750	2/1/2026	2,000,000	1,940,258	0.10%
Howard University	2.416	10/1/2024	1,965,000	1,924,726	0.09%
Equinor ASA	1.750	1/22/2026	2,000,000	1,917,349	0.09%
Deutsche Bank AG	1.447	4/1/2025	2,000,000	1,911,539	0.09%
Equitable Financial Life Global Funding	1.400	7/7/2025	2,020,000	1,898,547	0.09%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.500	9/15/2023	1,880,000	1,895,070	0.09%
E2open LLC	4.000	2/4/2028	1,917,276	1,889,476	0.09%
Truist Financial Corp.	1.200	8/5/2025	2,000,000	1,885,452	0.09%
Standard Chartered plc	1.456	1/14/2027	2,070,000	1,881,858	0.09%
Equinix, Inc.	1.250	7/15/2025	2,000,000	1,866,676	0.09%
Macquarie Group Ltd.	1.629	9/23/2027	2,065,000	1,866,233	0.09%
BNP Paribas S.A.	1.675	6/30/2027	2,025,000	1,854,142	0.09%
Hyundai Capital America	4.125	6/8/2023	1,825,000	1,848,548	0.09%
Edison International	3.550	11/15/2024	1,840,000	1,847,408	0.09%
Bon Secours Mercy Health, Inc.	1.350	6/1/2025	1,960,000	1,844,688	0.09%
Equitable Financial Life Global Funding	1.000	1/9/2026	2,000,000	1,838,507	0.09%
BPCE S.A.	1.000	1/20/2026	2,000,000	1,836,053	0.09%
Energy Transfer Operating L.P.	2.900	5/15/2025	1,870,000	1,831,251	0.09%
Goldman Sachs Group, Inc.	1.542	9/10/2027	2,000,000	1,830,383	0.09%
Berry Global, Inc.	1.650	1/15/2027	2,000,000	1,823,954	0.09%
Otis Worldwide Corp.	2.056	4/5/2025	1,850,000	1,803,027	0.09%
PeaceHealth Obligated Group	1.375	11/15/2025	1,905,000	1,797,316	0.09%
Capital One Financial Corp.	3.900	1/29/2024	1,755,000	1,783,577	0.09%
Volkswagen Group of America Finance LLC	2.850	9/26/2024	1,800,000	1,782,534	0.09%
Cox Communications, Inc.	3.150	8/15/2024	1,776,000	1,780,339	0.09%
Savage Enterprises LLC	3.750	9/15/2028	1,786,500	1,769,278	0.09%
American Tower Corp.	3.000	6/15/2023	1,750,000	1,756,358	0.09%
SBA Tower Trust	2.836	1/15/2050	1,745,000	1,717,796	0.08%
ONEOK, Inc.	5.850	1/15/2026	1,575,000	1,694,617	0.08%
Howard University	2.738	10/1/2022	1,685,000	1,682,358	0.08%
Intesa Sanpaolo S.p.A.	3.375	1/12/2023	1,675,000	1,678,549	0.08%
LYB International Finance LLC	1.250	10/1/2025	1,791,000	1,659,914	0.08%
Citigroup, Inc.	0.981	5/1/2025	1,695,000	1,617,052	0.08%
Banco Santander S.A.	3.125	2/23/2023	1,600,000	1,612,238	0.08%
Marriott International, Inc.	2.125	10/3/2022	1,565,000	1,565,543	0.08%
Wells Fargo & Co.	0.805	5/19/2025	1,635,000	1,562,091	0.08%

## Full Portfolio Holdings\* as of March 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Broadcom, Inc.	4.700	4/15/2025	1,500,000	1,558,353	0.08%
Broadcom, Inc.	3.459	9/15/2026	1,563,000	1,557,845	0.08%
CNO Global Funding	1.650	1/6/2025	1,615,000	1,539,392	0.08%
Global Payments, Inc.	4.000	6/1/2023	1,500,000	1,520,746	0.07%
BPCE S.A.	4.000	9/12/2023	1,500,000	1,520,058	0.07%
Crown Castle International Corp.	3.150	7/15/2023	1,500,000	1,510,807	0.07%
Penske Truck Leasing Co. L.P. / PTL Finance Corp.	2.700	3/14/2023	1,500,000	1,506,753	0.07%
UnitedHealth Group, Inc.	1.250	1/15/2026	1,590,000	1,497,861	0.07%
L3Harris Technologies, Inc.	3.832	4/27/2025	1,475,000	1,497,067	0.07%
Hyatt Hotels Corp.	1.300	10/1/2023	1,525,000	1,486,923	0.07%
General Motors Financial Co., Inc.	1.700	8/18/2023	1,500,000	1,484,588	0.07%
Vornado Realty L.P.	2.150	6/1/2026	1,575,000	1,473,903	0.07%
Parker-Hannifin Corp.	2.700	6/14/2024	1,480,000	1,469,452	0.07%
Regions Financial Corp.	2.250	5/18/2025	1,500,000	1,461,460	0.07%
Bayer U.S. Finance LLC	3.875	12/15/2023	1,400,000	1,415,272	0.07%
Aircastle Ltd.	4.400	9/25/2023	1,400,000	1,406,204	0.07%
Penske Truck Leasing Co. L.P. / PTL Finance Corp.	2.700	11/1/2024	1,425,000	1,404,686	0.07%
Fiserv, Inc.	3.800	10/1/2023	1,380,000	1,403,535	0.07%
Heartland Dental LLC	4.447	4/30/2025	1,404,388	1,388,841	0.07%
DAE Funding LLC	2.625	3/20/2025	1,450,000	1,375,760	0.07%
Meituan	2.125	10/28/2025	1,535,000	1,365,050	0.07%
Israel Electric Corp. Ltd.	6.875	6/21/2023	1,300,000	1,355,572	0.07%
NTT Finance Corp.	1.162	4/3/2026	1,430,000	1,320,109	0.06%
SBA Tower Trust	1.884	7/15/2050	1,390,000	1,312,788	0.06%
BNP Paribas S.A.	2.591	1/20/2028	1,390,000	1,310,039	0.06%
Saudi Arabian Oil Co.	1.250	11/24/2023	1,310,000	1,279,299	0.06%
Assurant, Inc.	4.200	9/27/2023	1,250,000	1,271,667	0.06%
Synchrony Financial	4.375	3/19/2024	1,245,000	1,268,905	0.06%
Penske Truck Leasing Co. L.P. / PTL Finance Corp.	3.900	2/1/2024	1,250,000	1,266,233	0.06%
Canadian Natural Resources Ltd.	2.050	7/15/2025	1,250,000	1,200,045	0.06%
Aircastle Ltd.	4.125	5/1/2024	1,200,000	1,198,920	0.06%
Goldman Sachs Group, Inc.	0.855	2/12/2026	1,250,000	1,165,794	0.06%
Energy Transfer Operating L.P.	4.200	9/15/2023	1,130,000	1,145,465	0.06%
S&P Global, Inc.	2.450	3/1/2027	1,175,000	1,144,497	0.06%
Tecta America Corp.	5.000	4/10/2028	1,129,325	1,116,620	0.05%
Aon Corp.	2.850	5/28/2027	1,080,000	1,058,172	0.05%
CVS Health Corp.	2.625	8/15/2024	1,060,000	1,057,420	0.05%
Valero Energy Corp.	2.850	4/15/2025	1,067,000	1,056,855	0.05%
Republic Services, Inc.	0.875	11/15/2025	1,140,000	1,045,731	0.05%
Deutsche Bank AG	0.898	5/28/2024	1,055,000	1,005,321	0.05%
Boston Scientific Corp.	3.450	3/1/2024	989,000	1,001,340	0.05%
FirstEnergy Corp.	3.350	7/15/2022	970,000	968,788	0.05%
SBA Tower Trust	1.631	5/15/2051	1,010,000	950,363	0.05%

## Full Portfolio Holdings\* as of March 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Expedia Group, Inc.	4.625	8/1/2027	912,000	947,412	0.05%
EQM Midstream Partners L.P.	4.750	7/15/2023	935,000	942,013	0.05%
Verizon Communications, Inc.	0.850	11/20/2025	1,000,000	926,453	0.05%
East Ohio Gas Co.	1.300	6/15/2025	975,000	920,552	0.05%
Celanese U.S. Holdings LLC	3.500	5/8/2024	915,000	918,026	0.05%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	1.750	1/30/2026	1,000,000	915,367	0.04%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.300	1/23/2023	910,000	912,716	0.04%
Eversource Energy	3.800	12/1/2023	890,000	903,490	0.04%
Keysight Technologies, Inc.	4.550	10/30/2024	870,000	894,718	0.04%
NXP B.V. / NXP Funding LLC	4.875	3/1/2024	860,000	885,148	0.04%
KKR Apple Bidco, LLC	3.500	9/23/2028	887,775	875,151	0.04%
Lennar Corp.	4.500	4/30/2024	850,000	871,949	0.04%
Lennar Corp.	4.875	12/15/2023	834,000	857,133	0.04%
American Tower Corp.	1.300	9/15/2025	905,000	844,075	0.04%
Natwest Group plc	6.000	12/19/2023	800,000	834,699	0.04%
Carrier Global Corp.	2.242	2/15/2025	849,000	827,404	0.04%
Xplornet Communications, Inc.	4.500	10/2/2028	825,850	809,160	0.04%
Skyworks Solutions, Inc.	0.900	6/1/2023	795,000	777,591	0.04%
APTIV plc / APTIV Corp. Co.	2.396	2/18/2025	795,000	775,257	0.04%
BPCE S.A.	2.045	10/19/2027	840,000	773,799	0.04%
Fox Corp.	4.030	1/25/2024	735,000	750,835	0.04%
Southwestern Energy Company	3.301	6/22/2027	743,138	741,280	0.04%
Principal Life Global Funding	1.250	6/23/2025	785,000	736,836	0.04%
Standard Chartered plc	1.214	3/23/2025	770,000	734,699	0.04%
Seagate HDD Cayman	4.875	3/1/2024	700,000	714,000	0.04%
Viatis, Inc.	1.650	6/22/2025	755,000	703,411	0.03%
UBS AG	1.250	6/1/2026	740,000	681,535	0.03%
Motorola Solutions, Inc.	4.000	9/1/2024	650,000	660,722	0.03%
Howard University	2.516	10/1/2025	655,000	627,434	0.03%
Banco Santander S.A.	3.848	4/12/2023	600,000	608,178	0.03%
Brighthouse Financial Global Funding	1.000	4/12/2024	590,000	565,468	0.03%
Specialty Building Products Holdings, LLC	4.250	10/15/2028	560,000	545,653	0.03%
EP Purchaser, LLC	4.506	11/6/2028	535,000	530,431	0.03%
Howard University	1.991	10/1/2025	500,000	470,451	0.02%
Israel Electric Corp. Ltd.	6.875	6/21/2023	410,000	427,527	0.02%
Steel Dynamics, Inc.	2.400	6/15/2025	395,000	382,289	0.02%
Park Aerospace Holdings Ltd.	5.250	8/15/2022	300,000	301,932	0.01%
MPLX L.P.	3.500	12/1/2022	240,000	241,917	0.01%
Press Ganey Holdings, Inc.	4.500	7/24/2026	124,375	123,131	0.01%
Univar Solutions USA Inc.	2.207	6/3/2028	2,506,063	2,483,358	0.12%
Hertz Corp.	3.707	6/30/2028	962,799	954,105	0.05%
American Rock Salt Company LLC	4.750	6/9/2028	746,250	736,922	0.04%
Great Canadian Gaming Corp.	4.934	11/1/2026	533,663	530,162	0.03%
Hertz Corp.	3.750	6/30/2028	182,362	180,716	0.01%



Full Portfolio Holdings\* as of March 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
<b>MUNICIPAL BONDS</b>					
Florida State Board of Administration Finance Co.	1.258	7/1/2025	4,620,000	4,388,652	0.22%
Chicago, IL, Board of Education, GO	5.282	12/1/2022	2,630,000	2,668,584	0.13%
Alameda Corridor, CA, Transportation Auth	0.000	10/1/2022	1,750,000	1,732,574	0.09%
Chicago, IL, Transit Auth	2.064	12/1/2024	1,000,000	977,820	0.05%
<b>SENIOR FLOATING RATE INTERESTS</b>					
Avantor, Inc.	2.750	11/8/2027	3,657,943	3,624,620	0.18%
Great Outdoors Group, LLC	4.500	3/6/2028	3,071,242	3,055,885	0.15%
Medallion Midland Acquisition LLC	4.500	10/18/2028	2,193,284	2,167,250	0.11%
MPH Acquisition Holdings LLC	4.758	9/1/2028	1,995,000	1,934,911	0.09%
TricorBraun Holdings, Inc.	3.750	3/3/2028	1,945,889	1,894,265	0.09%
Carnival Corp.	4.000	10/18/2028	1,675,800	1,636,000	0.08%
Endure Digital Inc.	4.250	2/10/2028	1,460,150	1,416,346	0.07%
Chamberlain Group Inc	4.506	11/3/2028	1,341,638	1,323,753	0.06%
Ingram Micro, Inc.	4.506	6/30/2028	1,091,750	1,081,105	0.05%
PECF USS Intermediate Holding III Corporation	4.758	12/15/2028	1,080,000	1,068,433	0.05%
Berlin Packaging LLC	4.338	3/11/2028	783,038	774,816	0.04%
Crown Finance U.S., Inc.	9.250	2/28/2025	143,909	152,994	0.01%
Elanco Animal Health, Inc.	1.981	8/1/2027	5,005,026	4,918,990	0.24%
Dun & Bradstreet Corp.	3.697	2/6/2026	4,928,699	4,876,750	0.24%
Pilot Travel Centers LLC	2.457	8/4/2028	4,488,750	4,420,476	0.22%
Diamond (BC) B.V.	3.250	9/29/2028	3,990,000	3,904,215	0.19%
TransDigm, Inc.	2.707	12/9/2025	3,685,922	3,621,418	0.18%
Verisure Holding AB	3.250	3/27/2028	3,280,000	3,539,420	0.17%
United Rentals, Inc.	2.207	10/31/2025	3,488,475	3,493,708	0.17%
Zelis Healthcare Corp.	3.731	9/30/2026	3,514,549	3,475,011	0.17%
Crocs Inc	4.447	2/17/2029	3,225,000	3,140,924	0.15%
Core & Main LP	2.947	7/27/2028	3,039,435	3,009,041	0.15%
Caesars Resort Collection LLC	3.207	12/23/2024	2,894,893	2,876,800	0.14%
Cable One, Inc.	2.457	5/3/2028	2,823,663	2,778,484	0.14%
Asurion LLC	3.707	12/23/2026	2,798,561	2,734,418	0.13%
Deerfield Dakota Holding LLC	4.750	4/9/2027	2,746,088	2,728,924	0.13%
Delta (LUX) S.a.r.l.	3.500	2/1/2024	2,733,990	2,718,625	0.13%
Genesee & Wyoming, Inc.	3.006	12/30/2026	2,737,891	2,704,516	0.13%
Biogroup-LCD	3.000	2/9/2028	2,495,000	2,684,191	0.13%
LBM Acquisition LLC	4.500	12/17/2027	2,723,531	2,653,074	0.13%
WEX, Inc.	2.707	3/31/2028	2,668,050	2,632,325	0.13%
Telenet Financing USD LLC	2.397	4/30/2028	2,630,000	2,566,117	0.13%
American Builders & Contractors Supply Co., Inc.	2.457	1/15/2027	2,535,000	2,499,840	0.12%
Medline Industries, Inc.	3.750	10/23/2028	2,495,000	2,468,803	0.12%
Fleetcor Technologies Operating Co. LLC	2.207	4/28/2028	2,512,853	2,466,642	0.12%
UFC Holdings LLC	3.500	4/29/2026	2,486,618	2,458,643	0.12%
DCert Buyer, Inc.	4.457	10/16/2026	2,433,683	2,413,070	0.12%

Full Portfolio Holdings\* as of March 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Virgin Media Bristol LLC	2.897	1/31/2028	2,325,000	2,293,403	0.11%
DT Midstream, Inc.	2.500	6/26/2028	2,253,675	2,247,725	0.11%
Sunshine Luxembourg S.a.r.l.	4.756	10/1/2026	2,237,598	2,220,816	0.11%
MKS Instruments, Inc.	0.000	10/21/2028	2,240,000	2,218,294	0.11%
UGI Energy Services LLC	4.207	8/13/2026	2,222,163	2,211,052	0.11%
McAfee, LLC	4.500	3/1/2029	2,220,000	2,200,575	0.11%
UPC Financing Partnership	3.397	1/31/2029	2,230,000	2,197,487	0.11%
Hayward Industries, Inc.	3.000	5/30/2028	2,223,200	2,193,565	0.11%
SRS Distribution Inc.	4.000	6/2/2028	2,218,850	2,189,273	0.11%
Clarios Global L.P.	3.250	4/30/2026	2,013,890	2,176,068	0.11%
Deerfield Dakota Holding LLC	4.000	4/9/2027	1,970,000	2,163,882	0.11%
RealPage, Inc.	3.750	4/24/2028	2,189,000	2,161,419	0.11%
Acrisure LLC	3.957	2/15/2027	2,179,846	2,145,339	0.11%
Brown Group Holding LLC	3.506	6/7/2028	2,135,518	2,103,485	0.10%
Standard Industries, Inc.	3.788	9/22/2028	2,095,009	2,088,724	0.10%
Polaris Newco LLC	4.500	6/2/2028	2,099,450	2,082,130	0.10%
ACProducts, Inc.	4.750	5/17/2028	2,263,625	2,035,995	0.10%
Surgery Center Holdings, Inc.	4.500	8/31/2026	2,051,642	2,033,444	0.10%
Russell Investments U.S. Inst'l Holdco, Inc.	4.500	5/30/2025	2,004,380	1,975,978	0.10%
Symantec Corporation	0.000	1/28/2029	2,000,000	1,973,340	0.10%
AHP Health Partners, Inc.	4.000	8/24/2028	1,995,000	1,973,175	0.10%
Blackhawk Network Holdings, Inc.	3.457	6/15/2025	1,965,459	1,926,150	0.09%
Quikrete Holdings, Inc.	2.957	2/1/2027	1,947,941	1,897,626	0.09%
Peraton Holding Corp.	4.500	2/1/2028	1,895,887	1,879,886	0.09%
AlixPartners LLP	3.250	2/4/2028	1,910,700	1,878,753	0.09%
II-VI Incorporated	0.000	12/1/2028	1,890,000	1,875,825	0.09%
Setanta Aircraft Leasing Designated Activity Company	3.006	11/5/2028	1,900,000	1,869,923	0.09%
Pathway Vet Alliance LLC	4.207	3/31/2027	1,888,984	1,866,562	0.09%
Zayo Group Holdings, Inc.	3.457	3/9/2027	1,898,776	1,846,085	0.09%
Vertical U.S. Newco, Inc.	4.019	7/30/2027	1,860,711	1,840,951	0.09%
Brookfield WEC Holdings, Inc.	3.250	8/1/2025	1,852,847	1,817,532	0.09%
Horizon Therapeutics USA, Inc.	2.250	3/15/2028	1,836,125	1,815,469	0.09%
Brand Energy & Infrastructure Services, Inc.	5.250	6/21/2024	1,905,000	1,814,246	0.09%
Boels Topholding B.V.	3.250	2/6/2027	1,675,000	1,811,480	0.09%
Cornerstone Building Brands, Inc.	3.750	4/12/2028	1,863,595	1,799,916	0.09%
Organon & Co	3.563	6/2/2028	1,807,813	1,796,514	0.09%
Flex Acquisition Co., Inc.	4.000	3/2/2028	1,800,845	1,796,199	0.09%
Berlin Packaging LLC	4.256	3/11/2028	1,831,535	1,795,362	0.09%
Science Applications International Corp.	2.332	10/31/2025	1,770,246	1,759,182	0.09%
Rexnord LLC	2.750	10/4/2028	1,770,563	1,758,753	0.09%
Jazz Financing Lux S.a.r.l.	4.000	5/5/2028	1,731,913	1,723,911	0.08%
Jeld-Wen, Inc.	2.707	7/28/2028	1,736,875	1,719,072	0.08%
Quikrete Holdings, Inc.	0.000	6/11/2028	1,750,000	1,715,980	0.08%
B.C. Unlimited Liability Co.	2.207	11/19/2026	1,754,541	1,714,696	0.08%

## Full Portfolio Holdings\* as of March 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Sedgwick Claims Management Services, Inc.	3.707	12/31/2025	1,730,408	1,710,941	0.08%
KFC Holding Co.	2.218	3/15/2028	1,724,330	1,706,724	0.08%
Les Schwab Tire Centers	4.000	11/2/2027	1,712,700	1,695,573	0.08%
Ciena Corp.	2.199	9/26/2025	1,697,850	1,685,116	0.08%
Clean Harbors, Inc.	2.207	6/28/2024	1,685,672	1,674,293	0.08%
USI, Inc.	4.006	5/16/2024	1,676,529	1,663,921	0.08%
Verisure Holding AB	3.250	7/20/2026	1,510,000	1,632,334	0.08%
CeramTec AcquiCo GmbH	3.750	1/19/2029	1,487,723	1,629,039	0.08%
Michaels Cos., Inc.	5.256	4/15/2028	1,736,875	1,625,663	0.08%
Tempo Acquisition LLC	3.500	8/31/2028	1,634,246	1,621,581	0.08%
Sedgwick Claims Management Services, Inc.	4.207	9/3/2026	1,634,022	1,621,260	0.08%
Gainwell Acquisition Corp.	5.006	10/1/2027	1,621,678	1,617,624	0.08%
Altice France S.A.	3.927	1/31/2026	1,644,051	1,604,496	0.08%
ADMI Corp.	3.875	12/23/2027	1,618,650	1,588,559	0.08%
IVC Acquisition Ltd	0.000	2/13/2026	1,445,000	1,583,441	0.08%
Charter Communications Operating LLC	2.210	2/1/2027	1,594,779	1,579,724	0.08%
Science Applications International Corp.	2.332	3/12/2027	1,590,667	1,573,265	0.08%
Hyland Software, Inc.	4.250	7/1/2024	1,580,985	1,570,851	0.08%
CHG PPC Parent LLC	3.500	12/8/2028	1,585,000	1,545,375	0.08%
Ultimate Software Group Inc (The)	3.750	5/4/2026	1,539,727	1,525,731	0.07%
Lorca Finco Plc	3.750	9/17/2027	1,390,000	1,516,021	0.07%
Virgin Media SFA Finance Ltd.	2.500	1/31/2029	1,400,000	1,507,367	0.07%
EyeCare Partners LLC	4.756	2/18/2027	1,516,410	1,494,619	0.07%
Parexel International Corp.	4.000	11/15/2028	1,500,000	1,487,685	0.07%
Clean Harbors, Inc.	2.457	10/8/2028	1,500,000	1,483,125	0.07%
SS&C Technologies, Inc.	2.207	4/16/2025	1,473,014	1,447,855	0.07%
Applecaramel Buyer LLC	4.250	10/19/2027	1,456,563	1,437,744	0.07%
WW International, Inc.	4.000	4/13/2028	1,568,700	1,423,595	0.07%
Tronox Finance LLC	0.000	3/3/2029	1,430,000	1,420,176	0.07%
Ziggo B.V.	3.000	1/31/2029	1,310,000	1,416,580	0.07%
Aristocrat Technologies, Inc.	2.004	10/19/2024	1,425,381	1,409,944	0.07%
Bellis Acquisition Co. plc	2.750	2/16/2026	1,290,000	1,404,358	0.07%
United Airlines, Inc.	4.500	4/21/2028	1,419,275	1,400,356	0.07%
Carnival Corp.	3.750	6/30/2025	1,426,054	1,384,699	0.07%
Entegris, Inc.	0.000	3/2/2029	1,380,000	1,375,405	0.07%
UPC Broadband Holding B.V.	3.000	1/31/2029	1,250,000	1,364,144	0.07%
Lorca Finco plc	4.250	9/17/2027	1,237,234	1,361,600	0.07%
Golden Entertainment, Inc.	3.750	10/21/2024	1,373,125	1,354,245	0.07%
Petco Health and Wellness Co., Inc.	4.256	3/3/2028	1,354,763	1,340,253	0.07%
Endo Luxembourg Finance Co. S.a r.l.	5.750	3/27/2028	1,425,225	1,331,844	0.07%
Terrier Media Buyer, Inc.	3.957	12/17/2026	1,354,011	1,331,791	0.07%
Ziggo Financing Partnership	2.897	4/30/2028	1,345,000	1,323,359	0.06%
Hub International Ltd.	3.267	4/25/2025	1,336,525	1,319,952	0.06%
Level 3 Financing, Inc.	2.207	3/1/2027	1,344,926	1,318,445	0.06%
B&G Foods, Inc.	2.957	10/10/2026	1,311,398	1,283,531	0.06%

Full Portfolio Holdings\* as of March 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Adient U.S. LLC	3.707	4/10/2028	1,305,138	1,282,298	0.06%
Clarios Global L.P.	3.707	4/30/2026	1,299,527	1,281,658	0.06%
Mattress Firm Inc	5.640	9/25/2028	1,311,713	1,281,386	0.06%
First Student Bidco, Inc.	3.983	7/21/2028	1,289,562	1,277,737	0.06%
Trans Union LLC	2.207	11/16/2026	1,288,664	1,268,367	0.06%
ABG Intermediate Holdings 2 LLC	0.000	12/21/2028	1,290,000	1,267,425	0.06%
Proampac PG Borrower LLC	4.500	11/3/2025	1,285,304	1,254,778	0.06%
Crown Finance U.S., Inc.	3.506	2/28/2025	1,611,054	1,239,303	0.06%
Mitchell International, Inc.	4.250	10/15/2028	1,260,000	1,237,811	0.06%
Catalent Pharma Solutions, Inc.	2.500	2/22/2028	1,239,586	1,236,487	0.06%
MH Sub LLC	4.750	9/13/2024	1,250,626	1,235,218	0.06%
SkyMiles IP Ltd.	4.750	10/20/2027	1,195,000	1,232,153	0.06%
APX Group, Inc.	4.000	7/10/2028	1,241,888	1,223,706	0.06%
Aramark Services, Inc.	2.957	4/6/2028	1,231,985	1,213,505	0.06%
Asurion LLC	5.707	1/20/2029	1,240,000	1,210,550	0.06%
ExGen Renewables LLC	3.500	12/15/2027	1,217,699	1,204,767	0.06%
Alliance Laundry Systems LLC	4.250	10/8/2027	1,214,314	1,201,418	0.06%
Ingersoll-Rand Services Co.	2.207	3/1/2027	1,220,100	1,197,992	0.06%
CSC Holdings LLC	2.647	1/15/2026	1,212,500	1,194,313	0.06%
AAdvantage Loyalty IP Ltd.	5.500	4/20/2028	1,175,000	1,188,583	0.06%
IRB Holding Corp	3.750	12/15/2027	1,192,950	1,184,993	0.06%
Gray Television, Inc.	2.731	1/2/2026	1,193,748	1,183,303	0.06%
Cerba Healthcare S.A.S.	3.750	6/30/2028	1,090,000	1,180,526	0.06%
Clydesdale Acquisition Holding, Inc.	0.000	3/30/2029	1,190,000	1,170,163	0.06%
Element Solutions, Inc.	2.457	1/31/2026	1,157,424	1,146,474	0.06%
PetSmart, Inc.	4.500	2/11/2028	1,144,250	1,139,478	0.06%
Proofpoint, Inc.	3.758	8/31/2028	1,145,000	1,131,478	0.06%
U.S. Foods, Inc.	2.508	9/13/2026	1,153,450	1,128,547	0.06%
DirecTV Financing LLC	5.750	8/2/2027	1,122,125	1,119,645	0.05%
CCC Intelligent Solutions Inc.	3.256	9/21/2028	1,117,200	1,104,911	0.05%
Go Daddy Operating Co. LLC	2.207	2/15/2024	1,099,077	1,090,372	0.05%
Froneri International Ltd.	2.375	1/29/2027	1,015,000	1,079,491	0.05%
Ensemble RCM LLC	4.049	8/3/2026	1,086,323	1,079,077	0.05%
Hub International Ltd.	4.000	4/25/2025	1,077,865	1,070,029	0.05%
CSC Holdings LLC	2.897	4/15/2027	1,081,001	1,060,462	0.05%
Nexstar Broadcasting, Inc.	2.731	9/18/2026	1,065,296	1,060,161	0.05%
Elsan SAS	3.500	6/16/2028	950,000	1,038,463	0.05%
Asurion LLC	5.707	1/31/2028	1,055,000	1,032,845	0.05%
EyeCare Partners, LLC	4.756	11/15/2028	1,044,000	1,031,274	0.05%
Asurion LLC	3.582	11/3/2023	1,020,177	1,013,036	0.05%
LGC Group Holdings Ltd.	3.000	4/21/2027	925,000	1,009,211	0.05%
Harbor Freight Tools USA, Inc.	3.250	10/19/2027	1,032,140	1,008,916	0.05%
Bausch Health Companies Inc.	0.000	1/27/2027	1,015,000	1,003,581	0.05%
Playtika Holding Corp.	3.207	3/13/2028	1,018,150	1,001,717	0.05%
Trans Union, LLC	2.750	12/1/2028	1,003,080	994,303	0.05%

## Full Portfolio Holdings\* as of March 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Finastra USA, Inc.	4.500	6/13/2024	1,001,181	987,305	0.05%
Station Casinos LLC	2.710	2/8/2027	1,000,834	986,102	0.05%
Birkenstock GmbH & Co. KG	3.750	4/28/2028	996,094	984,470	0.05%
Scientific Games International, Inc.	3.207	8/14/2024	984,615	980,313	0.05%
Covanta Holding Corp.	3.000	11/30/2028	986,132	980,176	0.05%
CP Atlas Buyer, Inc.	4.250	11/23/2027	1,009,934	979,797	0.05%
CenturyLink, Inc.	2.707	3/15/2027	1,006,825	978,825	0.05%
Flex Acquisition Co., Inc.	3.214	6/29/2025	977,316	974,941	0.05%
Ryan Specialty Group LLC	3.750	9/1/2027	978,693	970,540	0.05%
MajorDrive Holdings LLC	4.563	6/1/2028	985,050	968,432	0.05%
Change Healthcare Holdings LLC	3.500	3/1/2024	974,485	967,908	0.05%
Clear Channel Outdoor Holdings, Inc.	3.799	8/21/2026	985,065	967,333	0.05%
Four Seasons Hotels Ltd.	2.457	11/30/2023	970,543	966,448	0.05%
Hilton Worldwide Finance LLC	2.207	6/22/2026	974,847	963,763	0.05%
US Foods, Inc.	3.258	11/22/2028	965,000	952,532	0.05%
Go Daddy Operating Co. LLC	2.449	8/10/2027	957,938	948,655	0.05%
Gardner Denver, Inc.	2.207	3/1/2027	965,190	947,701	0.05%
Concorde Midco Ltd.	4.000	3/1/2028	850,000	930,514	0.05%
Aramark Services, Inc.	2.207	1/15/2027	951,150	930,149	0.05%
Foundation Building Materials Holding Co. LLC	3.750	2/3/2028	947,838	930,066	0.05%
Staples, Inc.	5.317	4/16/2026	986,176	929,983	0.05%
UTZ Quality Foods LLC	3.457	1/20/2028	938,498	923,838	0.05%
Froneri International Ltd.	2.707	1/29/2027	938,288	920,028	0.05%
Allied Universal Holdco LLC	4.250	5/12/2028	930,457	915,002	0.04%
Oryx Midstream Services Permian Basin LLC	3.750	10/5/2028	920,000	911,665	0.04%
Signal Parent, Inc.	4.250	4/3/2028	1,024,850	910,200	0.04%
Axalta Coating Systems U.S. Holdings, Inc.	2.756	6/1/2024	918,075	909,059	0.04%
Alliant Holdings Intermediate, LLC	4.000	11/6/2027	915,400	908,406	0.04%
Kestrel Bidco, Inc.	4.000	12/11/2026	935,900	899,830	0.04%
Prestige Brands, Inc.	2.500	7/3/2028	892,500	888,484	0.04%
CSC Holdings LLC	2.647	7/17/2025	902,494	886,141	0.04%
NIC Acquisition Corp.	4.756	12/29/2027	910,800	883,476	0.04%
Penn National Gaming, Inc.	3.000	10/15/2025	886,568	880,291	0.04%
Virgin Media Bristol LLC	3.250	1/31/2029	800,000	877,097	0.04%
Adevinta ASA	3.000	6/26/2028	800,000	874,238	0.04%
Bausch Health Cos., Inc.	3.207	11/27/2025	876,342	867,578	0.04%
At Home Group Inc.	4.750	7/24/2028	907,725	867,449	0.04%
EG Group Ltd.	5.246	3/31/2026	870,656	856,508	0.04%
Asurion LLC	3.707	7/31/2027	866,250	847,574	0.04%
Avantor, Inc.	2.500	11/21/2024	851,988	843,110	0.04%
Sinclair Television Group, Inc.	2.960	9/30/2026	870,536	842,966	0.04%
Tronox Finance LLC	3.164	3/10/2028	843,074	829,906	0.04%
Agiliti Health, Inc.	3.000	1/4/2026	831,700	825,462	0.04%
CMC Materials, Inc.	2.500	11/17/2025	832,046	823,725	0.04%



## Full Portfolio Holdings\* as of March 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
BrightView Landscapes LLC	3.000	8/15/2025	810,032	802,945	0.04%
Altice Financing S.A.	2.989	1/31/2026	833,025	801,320	0.04%
Hostess Brands LLC	3.000	8/3/2025	795,615	784,389	0.04%
PAI Holdco, Inc.	4.250	10/28/2027	789,038	780,161	0.04%
Belron Finance US LLC	3.250	4/13/2028	782,100	775,648	0.04%
Avantor Funding, Inc.	2.750	6/12/2028	709,638	773,630	0.04%
Weber-Stephen Products LLC	4.000	10/30/2027	793,572	767,384	0.04%
NorthRiver Midstream Finance L.P.	3.457	10/1/2025	759,488	752,371	0.04%
Installed Building Products, Inc.	2.750	12/14/2028	748,125	744,758	0.04%
Energizer Holdings, Inc.	2.750	12/22/2027	752,400	739,233	0.04%
Packaging Coordinators Midco, Inc.	4.756	11/30/2027	743,196	738,395	0.04%
Caesars Resort Collection LLC	3.957	7/21/2025	738,750	735,426	0.04%
E.W. Scripps Co.	3.750	1/7/2028	733,700	727,852	0.04%
Insulet Corp.	3.750	5/4/2028	729,488	724,016	0.04%
Buckeye Partners L.P.	2.707	11/1/2026	725,269	719,264	0.04%
Artera Services, LLC	4.506	3/6/2025	759,263	709,721	0.03%
Blitz GmbH	3.500	4/28/2028	640,000	696,382	0.03%
MED ParentCo L.P.	4.707	8/31/2026	698,862	690,343	0.03%
Numericable Group S.A.	3.049	7/31/2025	700,088	682,585	0.03%
Spirit Aerosystems, Inc.	4.250	1/15/2025	683,341	681,633	0.03%
E.W. Scripps Co.	3.313	5/1/2026	690,555	681,308	0.03%
Bausch Health Cos., Inc.	3.457	6/2/2025	686,854	680,556	0.03%
Banijay Entertainment S.A.S	3.991	3/1/2025	676,438	669,673	0.03%
SRS Distribution Inc.	4.000	6/2/2028	675,000	665,510	0.03%
PODS LLC	3.750	3/31/2028	664,983	657,090	0.03%
Traverse Midstream Partners LLC	5.250	9/27/2024	638,925	635,462	0.03%
ICON Luxembourg S.a.r.l.	3.313	7/3/2028	638,848	635,258	0.03%
Ultimate Software Group, Inc.	4.756	5/4/2026	628,875	625,850	0.03%
Amentum Government Services Holdings LLC	3.957	1/29/2027	628,800	619,890	0.03%
Athenahealth, Inc.	4.000	2/15/2029	619,928	612,333	0.03%
Sunshine Investments B.V.	3.219	3/28/2025	606,250	600,188	0.03%
Verscend Holding Corp.	4.457	8/27/2025	602,851	599,837	0.03%
NFP Corp.	3.707	2/15/2027	607,465	595,699	0.03%
Virgin Media Bristol LLC	3.647	1/31/2029	585,000	580,981	0.03%
IQVIA, Inc.	2.000	6/11/2025	532,882	579,479	0.03%
ADMI Corp.	4.000	12/23/2027	587,050	579,225	0.03%
Zacapa, LLC	0.000	2/10/2029	581,216	576,712	0.03%
SRAM LLC	3.251	5/18/2028	583,163	575,629	0.03%
Tamko Building Products LLC	3.522	6/1/2026	574,312	561,390	0.03%
Surf Holdings LLC	4.110	3/5/2027	562,146	556,176	0.03%
First Brands	6.000	3/30/2027	560,931	555,322	0.03%
ON Semiconductor Corp.	2.457	9/19/2026	556,451	555,199	0.03%
Entegris, Inc.	2.457	11/6/2025	552,813	550,739	0.03%
Aramark Services, Inc.	2.207	3/11/2025	554,934	543,281	0.03%

Full Portfolio Holdings\* as of March 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Seattle Spinco, Inc.	3.207	6/21/2024	550,673	542,413	0.03%
Adevinta ASA	3.756	6/26/2028	545,875	536,890	0.03%
Epicor Software Corp.	4.000	7/30/2027	536,145	531,261	0.03%
Envision Healthcare Corp.	4.207	10/10/2025	800,594	529,729	0.03%
Emerald TopCo, Inc.	3.799	7/24/2026	527,850	520,180	0.03%
FinCo LLC	2.957	6/27/2025	523,130	517,114	0.03%
Techem Verwaltungsgesellschaft 675 mbH	2.625	7/15/2025	465,797	505,110	0.02%
KAR Auction Services, Inc.	2.750	9/19/2026	507,000	501,930	0.02%
Synaptics Incorporated	2.750	12/2/2028	503,738	501,063	0.02%
Agiliti Health, Inc.	3.500	1/4/2026	502,857	499,086	0.02%
BCP Renaissance Parent LLC	4.500	10/31/2024	503,556	495,791	0.02%
IQVIA, Inc.	2.207	3/7/2024	499,144	494,278	0.02%
Momentive Performance Materials USA LLC	3.700	5/15/2024	500,838	493,951	0.02%
Air Canada	4.250	8/11/2028	495,000	489,842	0.02%
Messer Industries GmbH	3.506	3/2/2026	496,876	489,353	0.02%
ICU Medical, Inc.	3.000	1/8/2029	490,000	487,550	0.02%
Belron Finance U.S. LLC	2.688	11/13/2025	483,750	479,314	0.02%
Frontier Communications Corp.	4.813	5/1/2028	485,100	477,013	0.02%
Delos Finance S.a.r.l.	2.756	10/6/2023	479,500	475,506	0.02%
First Student Bidco, Inc.	3.983	7/21/2028	477,206	472,830	0.02%
Mileage Plus Holdings LLC	6.250	6/21/2027	455,000	471,494	0.02%
U.S. Ecology Holdings, Inc.	2.957	11/1/2026	474,088	471,271	0.02%
IRB Holding Corp.	3.750	2/5/2025	469,158	465,053	0.02%
Shutterfly, Inc.	6.006	9/25/2026	504,900	461,731	0.02%
Tempo Acquisition LLC	3.500	8/31/2028	423,938	420,652	0.02%
Medical Solutions L.L.C.	4.506	11/1/2028	424,200	419,958	0.02%
Fly Funding S.a.r.l.	2.110	8/11/2025	431,147	418,967	0.02%
Banijay Entertainment S.A.S	3.750	3/1/2025	370,000	406,284	0.02%
Belron Finance U.S. LLC	2.563	10/30/2026	381,225	376,700	0.02%
Acrisure, LLC	4.750	2/15/2027	369,075	367,001	0.02%
Filtration Group Corporation	4.000	10/21/2028	369,075	364,462	0.02%
Amentum Government Services Holdings LLC	4.647	2/15/2029	365,000	360,894	0.02%
Fluidra, S.A.	2.500	1/29/2029	349,125	345,896	0.02%
Crown Finance U.S., Inc.	7.625	5/23/2024	279,621	329,919	0.02%
Pretium PKG Holdings, Inc.	4.500	10/2/2028	329,175	319,241	0.02%
eResearchTechnology, Inc.	5.500	2/4/2027	311,826	310,333	0.02%
Navicure, Inc.	4.457	10/22/2026	306,077	304,930	0.01%
8th Avenue Food & Provisions, Inc.	4.207	10/1/2025	343,463	297,095	0.01%
SS&C Technologies, Inc.	2.207	4/16/2025	297,824	292,844	0.01%
AssuredPartners, Inc.	4.000	2/12/2027	295,000	291,313	0.01%
Boluda Corp. Maritima S.L.	3.500	7/30/2026	240,000	261,462	0.01%
EyeCare Partners, LLC	3.236	11/15/2028	261,000	257,818	0.01%
Starfruit Finco B.V	4.006	10/1/2025	260,666	256,430	0.01%
Zephyr German BidCo GmbH	3.400	3/10/2028	225,000	244,737	0.01%

Full Portfolio Holdings\* as of March 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
SS&C European Holdings S.a.r.l.	2.207	4/16/2025	241,767	237,725	0.01%
NASCAR Holdings, Inc.	2.957	10/19/2026	234,357	232,102	0.01%
AlixPartners LLP	3.250	2/4/2028	198,000	215,136	0.01%
Verint Systems, Inc.	2.231	6/28/2024	196,471	194,343	0.01%
Berry Global, Inc.	2.071	7/1/2026	189,261	186,333	0.01%
Sedgwick Claims Management Services, Inc.	5.250	9/3/2026	164,900	163,704	0.01%
ICON Luxembourg S.a.r.l.	3.256	7/3/2028	159,169	158,275	0.01%
Messer Industries GmbH	2.500	3/2/2026	102,778	111,376	0.01%
Athenahealth, Inc.	0.000	2/15/2029	105,072	103,785	0.01%
Medical Solutions L.L.C.	3.500	11/1/2028	80,800	79,992	0.00%
Covanta Holding Corp.	3.000	11/30/2028	73,868	73,421	0.00%
Nexstar Broadcasting, Inc.	2.707	1/17/2024	47,410	47,130	0.00%
Houghton Mifflin Harcourt Publishing Co.	7.250	11/22/2024	9,201	9,132	0.00%
Anticimex International AB	4.008	11/16/2028	0.71	0.71	0.00%
<b>SHORT-TERM INVESTMENTS</b>					
Fixed Income Clearing Corp.	0.240	4/1/2022	13,679,657	13,679,657	0.67%
<b>U.S. GOVERNMENT AGENCIES</b>					
FHLMC	1.000	1/15/2041	5,241,206	4,941,126	0.24%
GNMA	2.500	10/20/2041	4,337,085	4,291,030	0.21%
FNMA	2.500	3/25/2035	4,072,412	3,996,758	0.20%
FNMA	3.000	2/25/2043	3,578,155	3,461,514	0.17%
FHLMC	5.157	4/25/2028	3,267,788	3,406,851	0.17%
FHLMC	1.000	5/15/2041	3,421,380	3,274,846	0.16%
FHLMC	3.500	3/1/2032	3,143,755	3,222,140	0.16%
FNMA	3.500	10/25/2035	3,096,711	3,119,180	0.15%
FNMA	3.250	11/25/2043	2,908,691	2,890,268	0.14%
FNMA	4.000	11/25/2041	2,623,620	2,674,269	0.13%
FNMA	2.000	4/25/2034	2,629,236	2,598,073	0.13%
FHLMC	2.500	12/15/2042	2,608,643	2,534,693	0.12%
FNMA	2.000	12/25/2042	2,579,810	2,417,774	0.12%
FHLMC	3.000	4/1/2031	2,240,359	2,260,658	0.11%
GNMA	2.500	7/20/2042	2,095,172	2,072,568	0.10%
FHLMC	2.000	9/15/2041	2,103,816	2,023,128	0.10%
FHLMC	1.250	7/15/2031	1,719,277	1,699,691	0.08%
FNMA	3.500	12/1/2026	1,573,333	1,616,581	0.08%
FNMA	3.500	7/25/2045	1,608,814	1,616,226	0.08%
GNMA	2.000	5/20/2046	1,678,575	1,600,729	0.08%
FHLMC	1.000	6/15/2044	1,651,818	1,578,578	0.08%
FHLMC	1.407	11/25/2048	1,309,685	1,301,361	0.06%
FHLMC	1.000	5/25/2033	1,356,082	1,287,662	0.06%
FNMA	1.500	11/25/2042	1,111,452	1,068,034	0.05%
FNMA	3.000	5/25/2047	988,607	979,692	0.05%
GNMA	3.500	5/20/2048	839,961	850,074	0.04%
GNMA	3.000	8/20/2045	774,581	770,880	0.04%
FNMA	3.500	5/25/2056	730,210	727,328	0.04%

Full Portfolio Holdings\* as of March 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
FHLMC	1.500	1/15/2027	549,049	546,943	0.03%
FHLMC	3.750	5/15/2039	478,312	482,148	0.02%
FNMA	3.500	11/1/2026	470,351	480,927	0.02%
FHLMC	3.500	4/1/2027	381,114	391,397	0.02%
FNMA	3.500	12/1/2028	202,272	207,819	0.01%
FHLMC	3.500	9/15/2043	157,666	158,503	0.01%
FNMA	1.750	5/25/2040	138,458	138,341	0.01%
FNMA	3.000	4/25/2043	89,424	89,537	0.00%
GNMA	5.000	8/20/2039	83,419	87,301	0.00%
<b>U.S. GOVERNMENT SECURITIES</b>					
U.S. Treasury Notes	0.125	5/15/2023	10,000,000	9,812,500	0.48%
U.S. Treasury Notes	1.500	2/15/2025	10,000,000	9,730,469	0.48%
U.S. Treasury Notes	0.250	6/15/2024	10,000,000	9,544,141	0.47%
U.S. Treasury Notes	1.375	2/15/2023	5,000,000	4,991,406	0.25%
U.S. Treasury Notes	0.125	2/15/2024	5,000,000	4,804,492	0.24%
<b>DERIVATIVES - FOREIGN CURRENCY</b>					
EURO CURRENCY	0.000		5,608,411	(35,897)	0.00%
<b>DERIVATIVES - FOREIGN CURRENCY CONTRACTS</b>					
EURO CURRENCY	0.000	4/6/2022	2,614,000	24,989	0.00%
EURO CURRENCY	0.000	4/6/2022	(2,614,000)	32,127	0.00%
EURO CURRENCY	0.000	5/6/2022	(2,614,000)	(25,027)	0.00%
EURO CURRENCY	0.000	4/29/2022	(36,945,203)	8,596	0.00%
<b>DERIVATIVES - FUTURES CONTRACTS</b>					
U.S. Treasury 2-Year Note Future	0.000	6/30/2022	326,200,000	(4,657,513)	-0.23%
U.S. Treasury 10-Year Note Future	0.000	6/21/2022	(26,400,000)	881,698	0.04%
U.S. Treasury 5-Year Note Future	0.000	6/30/2022	(169,000,000)	5,099,075	0.25%
<b>TOTAL INVESTMENTS</b>				<b>2,046,081,099</b>	<b>100.44%</b>
<b>OTHER ASSETS LESS LIABILITIES</b>				<b>(8,876,950)</b>	<b>-0.44%</b>
<b>TOTAL NET ASSETS</b>				<b>2,037,204,149</b>	<b>100.00%</b>

\* 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](http://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](http://hartfordfunds.com). Please read it carefully before investing.**

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