

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Japan Treasury Discount Bill	0.000	1/6/2022	18,411,400,000	160,058,250	4.015
Japan Treasury Discount Bill	0.000	2/28/2022	17,614,200,000	153,153,177	3.842
Norway Government Bond	3.000	3/14/2024	1,237,584,000	145,308,527	3.645
Japan Treasury Discount Bill	0.000	1/17/2022	15,132,600,000	131,558,398	3.300
China Development Bank	3.700	10/20/2030	796,940,000	130,392,935	3.271
Kommuninvest I Sverige AB	1.000	11/13/2023	1,126,450,000	126,710,124	3.179
Japan Treasury Discount Bill	0.000	3/22/2022	13,790,900,000	119,918,750	3.008
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	113,386,660	113,386,660	2.845
Japan Treasury Discount Bill	0.000	1/31/2022	12,927,150,000	112,389,838	2.820
Australia Government Bond	2.750	11/21/2027	142,376,000	111,349,031	2.793
Korea Treasury Bond	2.250	6/10/2025	115,000,000,000	98,115,811	2.461
U.S. Treasury Notes	0.375	8/15/2024	97,350,100	96,087,591	2.411
Korea Treasury Bond	1.250	3/10/2026	116,000,000,000	94,569,031	2.372
Canadian Government Bond	0.250	4/1/2024	102,523,000	79,671,787	1.999
Korea Treasury Bond	1.375	9/10/2024	94,542,680,000	78,598,771	1.972
U.S. Treasury Bills	0.117	6/16/2022	77,501,000	77,454,661	1.943
Canadian Government Bond	0.250	11/1/2022	86,012,000	67,753,412	1.700
U.S. Treasury Notes	2.250	2/15/2027	62,936,000	65,972,170	1.655
Canadian Government Bond	1.500	5/1/2022	82,293,000	65,325,790	1.639
Australia Government Bond	4.750	4/21/2027	73,792,000	62,935,683	1.579
Japan Treasury Discount Bill	0.000	3/7/2022	7,025,600,000	61,088,070	1.533
Norway Government Bond	1.750	9/6/2029	532,054,000	60,626,589	1.521
Korea Treasury Bond	1.500	3/10/2025	68,977,340,000	57,388,662	1.440
Norway Government Bond	1.750	2/17/2027	474,140,000	54,086,057	1.357
Canadian Government Bond	1.250	3/1/2025	65,346,000	51,839,765	1.300
China Government Bond	2.690	8/12/2026	320,700,000	50,557,418	1.268
Canada Housing Trust	1.950	12/15/2025	51,125,000	41,200,417	1.034
Japan Treasury Discount Bill	0.000	1/24/2022	4,729,650,000	41,119,085	1.032
Province of Ontario Canada	2.650	2/5/2025	49,801,000	40,879,103	1.026
U.S. Treasury Notes	1.750	4/30/2022	39,617,000	39,825,970	0.999
Canadian Government Bond	2.250	3/1/2024	44,713,000	36,279,229	0.910
Australia Government Bond	2.750	5/21/2041	43,898,000	34,329,956	0.861
U.S. Treasury Bonds	0.010	11/15/2050	50,986,000	29,301,421	0.735
New Zealand Government Bond	2.000	5/15/2032	43,400,000	28,661,412	0.719
China Development Bank	3.660	3/1/2031	171,500,000	27,994,432	0.702
Fidelity National Information Services, Inc.	0.625	12/3/2025	23,275,000	26,805,856	0.672
Australia Government Bond	1.750	6/21/2051	38,691,000	24,404,141	0.612
Volkswagen Group of America Finance LLC	2.900	5/13/2022	22,985,000	23,172,490	0.581
U.S. Treasury Bonds	3.000	2/15/2047	18,461,000	22,426,509	0.563
Australia Government Bond	3.000	3/21/2047	26,772,000	21,748,974	0.546
Canadian Government Bond	0.250	8/1/2023	26,188,000	20,495,932	0.514

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Sprint Corp.	7.875	9/15/2023	17,650,000	19,437,063	0.488
Boeing Co.	4.508	5/1/2023	18,525,000	19,350,169	0.485
U.S. Treasury Bonds	2.250	8/15/2049	17,332,000	18,629,869	0.467
Housing New Zealand Ltd.	3.360	6/12/2025	26,240,000	18,401,694	0.462
Lorca Telecom Bondco S.A.	4.000	9/18/2027	13,695,000	15,845,118	0.398
New Zealand Government Bond	2.750	5/15/2051	21,387,000	14,293,184	0.359
Queensland Treasury Corp.	1.500	3/2/2032	19,219,000	13,346,913	0.335
General Motors Co.	5.400	10/2/2023	10,590,000	11,336,308	0.284
Treasury Corp. of Victoria	2.000	9/17/2035	16,012,000	11,097,379	0.278
Charter Communications Operating LLC / Charter Communications Operating Capital	4.908	7/23/2025	9,300,000	10,234,706	0.257
Clarios Global L.P. / Clarios U.S. Finance Co.	4.375	5/15/2026	7,991,000	9,321,300	0.234
Cigna Corp.	4.125	11/15/2025	8,460,000	9,256,209	0.232
Siemens Financieringsmaatschappij N.V.	2.900	5/27/2022	8,950,000	9,036,482	0.227
Broadcom, Inc.	3.419	4/15/2033	8,115,000	8,516,927	0.214
Telecom Italia S.p.A.	1.125	3/26/2022	7,300,000	8,318,305	0.209
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	1.750	10/29/2024	7,800,000	7,781,393	0.195
Credit Suisse Group AG	7.500	12/11/2023	7,175,000	7,749,000	0.194
Abbott Laboratories	2.950	3/15/2025	7,370,000	7,740,906	0.194
Sky Ltd.	3.125	11/26/2022	7,375,000	7,538,129	0.189
Mexico Government International Bond	4.280	8/14/2041	7,155,000	7,414,369	0.186
Ford Motor Credit Co. LLC	4.140	2/15/2023	6,950,000	7,115,410	0.179
PepsiCo., Inc.	2.250	3/19/2025	6,865,000	7,096,427	0.178
Ford Motor Credit Co. LLC	3.219	1/9/2022	6,770,000	6,770,000	0.170
Serbia International Bond	1.650	3/3/2033	6,075,000	6,431,325	0.161
Brand Energy & Infrastructure Services, Inc.	5.250	6/21/2024	6,394,490	6,244,411	0.157
McDonald's Corp.	3.300	7/1/2025	5,875,000	6,230,583	0.156
Ford Motor Credit Co. LLC	3.370	11/17/2023	5,885,000	6,069,612	0.152
T-Mobile USA, Inc.	2.250	2/15/2026	5,600,000	5,614,000	0.141
Eli Lilly & Co.	2.350	5/15/2022	5,150,000	5,189,250	0.130
MH Sub LLC	3.604	9/13/2024	5,177,932	5,148,159	0.129
Sprint Spectrum Co. LLC / Sprint Spectrum Co. II LLC / Sprint Spectrum Co. III LLC	5.152	9/20/2029	4,660,000	5,137,417	0.129
Charter Communications Operating LLC / Charter Communications Operating Capital	4.500	2/1/2024	4,756,000	5,058,697	0.127
Netflix, Inc.	5.875	2/15/2025	4,500,000	5,057,100	0.127
Dominion Energy, Inc.	2.450	1/15/2023	4,970,000	5,052,623	0.127
Altice France S.A.	3.375	1/15/2028	4,555,000	5,038,846	0.126
Home Point Capital, Inc.	5.000	2/1/2026	5,350,000	4,962,125	0.124
Housing New Zealand Ltd.	1.534	9/10/2035	8,200,000	4,604,324	0.116
Connecticut Avenue Securities Trust 2021-R03	0.900	12/25/2041	4,592,000	4,590,387	0.115
Dominion Energy, Inc.	3.300	3/15/2025	4,365,000	4,567,686	0.115
Teva Pharmaceutical Finance Co. LLC	0.250	2/1/2026	4,555,000	4,442,102	0.111
American Tower Corp.	2.400	3/15/2025	4,315,000	4,432,319	0.111

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Hewlett Packard Enterprise Co.	4.450	10/2/2023	4,180,000	4,411,176	0.111
Discovery Communications LLC	2.950	3/20/2023	4,185,000	4,280,529	0.107
DT Midstream, Inc.	4.125	6/15/2029	4,132,000	4,230,135	0.106
Altice France S.A.	2.500	1/15/2025	3,685,000	4,132,441	0.104
CF Hippolyta LLC	2.280	7/15/2060	4,135,822	4,132,122	0.104
Meituan	2.125	10/28/2025	4,260,000	4,110,431	0.103
Connecticut Avenue Securities Trust	5.352	6/25/2039	3,990,000	4,100,026	0.103
Royal Caribbean Cruises Ltd.	5.500	8/31/2026	4,000,000	4,067,200	0.102
Becton Dickinson and Co.	3.734	12/15/2024	3,775,000	4,013,404	0.101
Fox Corp.	3.050	4/7/2025	3,800,000	3,990,392	0.100
Verisure Holding AB	3.250	3/27/2028	3,505,000	3,960,952	0.099
Ford Motor Credit Co. LLC	2.979	8/3/2022	3,928,000	3,947,915	0.099
WW International, Inc.	4.000	4/13/2028	3,867,122	3,823,617	0.096
Fannie Mae Connecticut Avenue Securities	4.353	1/25/2031	3,650,000	3,823,575	0.096
FREMF Mortgage Trust	3.589	4/25/2048	3,645,000	3,748,772	0.094
Frontier Communications Holdings LLC	5.875	11/1/2029	3,725,000	3,725,000	0.093
Commercial Mortgage Trust	1.310	3/15/2038	3,730,000	3,676,077	0.092
USI, Inc.	3.224	5/16/2024	3,633,713	3,603,226	0.090
Alabama Power Co.	2.450	3/30/2022	3,590,000	3,601,460	0.090
Shutterfly, Inc.	5.750	9/25/2026	3,580,000	3,535,250	0.089
ASP Blade Holdings, Inc	4.500	10/13/2028	3,530,000	3,527,070	0.088
European Union	0.700	7/6/2051	3,007,000	3,517,340	0.088
Staples, Inc.	5.132	4/16/2026	3,645,766	3,516,524	0.088
VCAT LLC	3.844	8/25/2051	3,476,000	3,449,135	0.087
Crown Castle International Corp.	3.200	9/1/2024	3,300,000	3,445,042	0.086
Mitchell International, Inc.	4.250	10/15/2028	3,445,000	3,421,677	0.086
Clarios Global L.P. / Clarios U.S. Finance Co.	6.250	5/15/2026	3,245,000	3,395,081	0.085
Legacy Mortgage Asset Trust	3.250	11/25/2059	3,364,778	3,374,362	0.085
LBM Acquisition LLC	4.500	12/17/2027	3,304,992	3,272,471	0.082
Vantage Data Centers LLC	1.645	9/15/2045	3,325,000	3,250,433	0.082
Brighthouse Financial Global Funding	0.809	4/12/2024	3,225,000	3,240,479	0.081
Fannie Mae Connecticut Avenue Securities	2.353	7/25/2030	3,151,602	3,187,199	0.080
Scientific Games International, Inc.	2.854	8/14/2024	3,177,388	3,163,980	0.079
Cinemark USA, Inc.	5.250	7/15/2028	3,240,000	3,159,000	0.079
Avantor Funding, Inc.	4.625	7/15/2028	3,015,000	3,143,138	0.079
Sprint Spectrum Co. LLC / Sprint Spectrum Co. II LLC / Sprint Spectrum Co. III LLC	4.738	3/20/2025	2,973,750	3,111,137	0.078
Sprint Communications, Inc.	6.000	11/15/2022	2,980,000	3,101,688	0.078
New York Mortgage Trust	2.239	5/25/2026	3,115,000	3,100,238	0.078
Lorca Finco plc	4.250	9/17/2027	2,715,000	3,091,026	0.078
Global Payments, Inc.	4.000	6/1/2023	2,975,000	3,090,669	0.078
BX Trust	1.697	9/15/2034	3,100,000	3,034,969	0.076
Madison Park Funding Ltd.	2.024	4/19/2030	3,000,000	3,000,000	0.075
Flex Acquisition Co., Inc.	3.131	6/29/2025	3,027,674	2,997,397	0.075

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FHLMC	4.853	12/25/2029	2,775,000	2,969,514	0.074
MHC Commercial Mortgage Trust	1.711	4/15/2038	3,000,000	2,967,168	0.074
Eagle RE Ltd.	1.902	1/25/2030	3,000,000	2,955,251	0.074
AT&T, Inc.	1.450	6/1/2022	2,535,000	2,893,999	0.073
Blackhawk Network Holdings, Inc.	3.104	6/15/2025	2,890,175	2,868,499	0.072
Hub International Ltd.	2.875	4/25/2025	2,900,019	2,864,436	0.072
Occidental Petroleum Corp.	4.200	3/15/2048	2,848,000	2,848,000	0.071
Bravo Residential Funding Trust	1.991	4/25/2031	2,861,318	2,839,393	0.071
Epicor Software Corp.	4.000	7/30/2027	2,836,611	2,832,696	0.071
Polaris Newco LLC	4.500	6/2/2028	2,817,938	2,815,289	0.071
Ford Motor Credit Co. LLC	5.125	6/16/2025	2,585,000	2,811,188	0.071
Verisure Holding AB	3.250	7/20/2026	2,485,000	2,809,735	0.070
DCert Buyer, Inc.	4.104	10/16/2026	2,811,385	2,804,048	0.070
Lendbuzz Securitization Trust	1.460	6/15/2026	2,776,342	2,762,505	0.069
Octagon Investment Partners Ltd.	2.374	10/24/2030	2,765,000	2,756,984	0.069
CHS/Community Health Systems, Inc.	6.625	2/15/2025	2,645,000	2,737,575	0.069
Loire Finco Luxembourg S.a.r.l.	3.354	4/21/2027	2,709,007	2,675,144	0.067
Nielsen Finance LLC / Nielsen Finance Co.	4.500	7/15/2029	2,680,000	2,636,423	0.066
Virgin Media Ireland Ltd.	3.500	7/15/2029	2,325,000	2,635,153	0.066
JP Morgan Chase Commercial Mortgage Securities Corp.	1.810	4/15/2038	2,630,000	2,628,632	0.066
United Wholesale Mortgage LLC	5.750	6/15/2027	2,620,000	2,626,550	0.066
FHLMC	3.053	11/25/2049	2,570,000	2,585,665	0.065
WF-RBS Commercial Mortgage Trust	4.887	6/15/2044	2,566,039	2,563,510	0.064
JP Morgan Chase Commercial Mortgage Securities Trust	3.620	1/16/2037	2,580,000	2,559,930	0.064
Penn National Gaming, Inc.	5.625	1/15/2027	2,500,000	2,550,000	0.064
Bausch Health Cos., Inc.	6.125	4/15/2025	2,491,000	2,540,758	0.064
Volkswagen International Finance N.V.	3.375	6/27/2024	2,100,000	2,517,727	0.063
RealPage, Inc.	3.750	4/24/2028	2,515,000	2,505,971	0.063
BX Commercial Mortgage Trust	2.860	10/15/2037	2,508,405	2,491,311	0.062
Tecta America Corp.	5.000	4/1/2028	2,492,475	2,489,359	0.062
Exelon Corp.	3.950	6/15/2025	2,325,000	2,484,905	0.062
Arbor Realty Collateralized Loan Obligation Ltd.	2.865	2/15/2035	2,500,000	2,476,566	0.062
SRS Distribution Inc.	4.250	6/2/2028	2,478,788	2,470,880	0.062
Magnetite Ltd.	3.424	1/25/2032	2,470,000	2,470,615	0.062
Connecticut Avenue Securities Trust	4.453	7/25/2031	2,400,000	2,464,827	0.062
Southern Co.	2.950	7/1/2023	2,400,000	2,458,028	0.062
Energizer Gamma Acquisition B.V.	3.500	6/30/2029	2,235,000	2,456,465	0.062
Grifols Escrow Issuer S.A.	3.875	10/15/2028	2,150,000	2,453,747	0.062
MajorDrive Holdings LLC	4.500	5/12/2028	2,448,863	2,445,801	0.061
Carnival Corp.	6.000	5/1/2029	2,435,000	2,422,825	0.061
Fannie Mae Connecticut Avenue Securities	2.453	1/25/2031	2,370,372	2,394,143	0.060
Fannie Mae Connecticut Avenue Securities	2.903	2/25/2030	2,326,260	2,375,831	0.060
Asurion LLC	5.354	1/20/2029	2,385,000	2,373,576	0.060

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Verus Securitization Trust	3.000	11/25/2059	2,317,197	2,338,242	0.059
Penske Truck Leasing Co. L.P. / PTL Finance Corp.	3.450	7/1/2024	2,225,000	2,331,798	0.058
Stratus CLO 2021-2 Ltd.	2.075	12/28/2029	2,330,000	2,330,000	0.058
Mozart Debt Merger Sub, Inc.	3.875	4/1/2029	2,335,000	2,326,757	0.058
AMSR Trust	2.006	11/17/2037	2,384,000	2,319,028	0.058
FHLMC	2.403	9/25/2030	2,289,969	2,315,824	0.058
IQVIA, Inc.	2.250	1/15/2028	2,015,000	2,306,176	0.058
Altice Financing S.A.	2.250	1/15/2025	2,075,000	2,302,869	0.058
FREMF Mortgage Trust	4.081	9/25/2025	2,180,000	2,300,349	0.058
Proofpoint, Inc.	3.750	8/31/2028	2,300,000	2,288,684	0.057
Arbor Realty Collateralized Loan Obligation Ltd.	2.215	2/15/2035	2,290,000	2,287,135	0.057
Titan Holdings II B.V.	5.125	7/15/2029	2,005,000	2,266,485	0.057
Techem Verwaltungsgesellschaft 675 mbH	2.000	7/15/2025	2,006,000	2,258,251	0.057
Connecticut Avenue Securities Trust	2.253	11/25/2039	2,257,174	2,257,174	0.057
OPG TR	1.639	10/15/2036	2,295,000	2,251,338	0.056
COLT Mortgage Loan Trust	3.307	7/27/2054	2,258,000	2,248,580	0.056
LCM L.P.	2.082	10/20/2027	2,240,000	2,239,989	0.056
Asurion LLC	5.355	1/31/2028	2,215,000	2,220,538	0.056
CAB SELAS	3.375	2/1/2028	1,949,000	2,215,976	0.056
Apache Corp.	4.625	11/15/2025	2,060,000	2,211,925	0.055
DataBank Issuer	2.060	2/27/2051	2,245,000	2,202,394	0.055
BX Commercial Mortgage Trust	2.110	10/15/2036	2,214,250	2,201,800	0.055
Toorak Mortgage Corp. Ltd.	4.213	9/25/2022	2,200,000	2,201,499	0.055
EnLink Midstream LLC	5.625	1/15/2028	2,111,000	2,195,440	0.055
BX Trust	2.085	9/15/2037	2,269,805	2,192,332	0.055
Connecticut Avenue Securities Trust	3.753	2/25/2040	2,105,000	2,185,560	0.055
Horizon Aircraft Finance Ltd.	3.425	11/15/2039	2,208,719	2,162,808	0.054
Bausch Health Cos., Inc.	5.000	2/15/2029	2,425,000	2,140,063	0.054
Starwood Mortgage Residential Trust	1.920	11/25/2066	2,132,000	2,137,914	0.054
GS Mortgage Securities Corp. Trust	1.810	9/15/2031	2,150,120	2,137,058	0.054
Hill-Rom Holdings, Inc.	4.375	9/15/2027	2,025,000	2,116,125	0.053
II-VI Incorporated	0.000	12/1/2028	2,120,000	2,114,700	0.053
APX Group, Inc.	4.005	7/10/2028	2,115,000	2,109,120	0.053
Freedom Mortgage Corp.	8.250	4/15/2025	2,040,000	2,088,450	0.052
CSMC Trust	1.841	10/25/2066	2,090,000	2,084,518	0.052
Midcap Financial Issuer Trust	6.500	5/1/2028	1,990,000	2,074,575	0.052
FHLMC	1.953	9/25/2049	2,067,395	2,072,581	0.052
Apidos CLO	2.724	4/15/2031	2,125,000	2,052,584	0.051
Chamberlain Group, Inc.	4.000	11/3/2028	2,045,000	2,042,444	0.051
Fannie Mae Connecticut Avenue Securities	2.253	10/25/2030	2,016,159	2,040,407	0.051
FirstKey Homes Trust	3.017	10/19/2037	2,040,000	2,033,373	0.051
Fannie Mae Connecticut Avenue Securities	2.703	5/25/2024	1,980,537	2,017,445	0.051
Fiserv, Inc.	2.750	7/1/2024	1,950,000	2,017,309	0.051

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Sugarhouse HSP Gaming Prop Mezz L.P. / Sugarhouse HSP Gaming Finance Corp.	5.875	5/15/2025	2,010,000	1,999,950	0.050
Crown Finance U.S., Inc.	3.500	2/28/2025	2,576,862	1,987,740	0.050
Lorca Finco Plc	0.000	9/17/2027	1,730,000	1,959,540	0.049
Progress Residential Trust	3.181	10/17/2038	1,970,000	1,947,928	0.049
Scientific Games International, Inc.	7.000	5/15/2028	1,825,000	1,943,625	0.049
Altice France S.A.	5.875	2/1/2027	1,635,000	1,942,885	0.049
Citigroup Commercial Mortgage Trust	4.745	1/10/2036	1,865,000	1,931,809	0.048
United Group B.V.	3.625	2/15/2028	1,750,000	1,931,487	0.048
Asurion LLC	3.354	7/31/2027	1,915,525	1,902,116	0.048
Wells Fargo Commercial Mortgage Trust	3.071	8/15/2049	2,000,000	1,889,689	0.047
Preston Ridge Partners Mortgage Trust LLC	3.967	10/25/2026	1,870,000	1,859,807	0.047
Preston Ridge Partners Mortgage Trust LLC	1.867	4/25/2026	1,863,834	1,858,586	0.047
VOLT XCV LLC	2.240	3/27/2051	1,848,780	1,851,047	0.046
ARD Finance S.A. (5.00% Cash, 5.75% PIK)	5.000	6/30/2027	1,585,000	1,850,537	0.046
Adient Global Holdings Ltd.	3.500	8/15/2024	1,605,000	1,848,024	0.046
VOLT XCVII LLC	4.826	4/25/2051	1,865,000	1,845,561	0.046
Wave LLC	3.597	9/15/2044	1,889,843	1,843,083	0.046
Frontier Communications Corp.	4.500	5/1/2028	1,841,088	1,837,405	0.046
Discovery Communications LLC	3.800	3/13/2024	1,750,000	1,835,875	0.046
Froneri International Ltd.	2.375	1/29/2027	1,645,000	1,831,592	0.046
Point AU Roche Park CLO Ltd.	1.776	7/20/2034	1,840,000	1,829,475	0.046
Volkswagen International Finance N.V.	5.125	9/4/2023	1,503,000	1,828,808	0.046
Ball Corp.	1.500	3/15/2027	1,585,000	1,824,801	0.046
Westlake Automobile Receivables Trust	2.330	8/17/2026	1,825,000	1,814,351	0.046
Fannie Mae Connecticut Avenue Securities	3.853	10/25/2030	1,737,000	1,805,793	0.045
Dryden Senior Loan Fund	7.094	4/15/2029	1,805,000	1,790,885	0.045
Fannie Mae Connecticut Avenue Securities	2.103	3/25/2031	1,775,950	1,789,620	0.045
Berry Global, Inc.	4.875	7/15/2026	1,720,000	1,779,202	0.045
PECF USS Intermediate Holding III Corporation	0.000	12/15/2028	1,770,000	1,770,637	0.044
FHLMC	1.850	1/25/2051	1,730,000	1,733,821	0.043
Teva Pharmaceutical Finance Netherlands B.V.	3.750	5/9/2027	1,530,000	1,731,018	0.043
Citigroup Mortgage Loan Trust	3.228	11/25/2070	1,721,156	1,722,179	0.043
Life Mortgage Trust	2.460	3/15/2038	1,720,000	1,718,966	0.043
CSC Holdings LLC	2.610	4/15/2027	1,731,840	1,708,028	0.043
Verus Securitization Trust	3.195	10/25/2063	1,700,000	1,695,527	0.043
Angel Oak Mortgage Trust	3.809	4/25/2065	1,675,000	1,694,967	0.043
FHLMC	2.753	1/25/2049	1,671,418	1,691,362	0.042
Preston Ridge Partners Mortgage Trust LLC	1.793	6/25/2026	1,711,463	1,686,508	0.042
LHOME Mortgage Trust	2.090	6/25/2026	1,680,000	1,682,818	0.042
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.	4.125	8/15/2026	1,645,000	1,682,012	0.042
Penske Truck Leasing Co. L.P. / PTL Finance Corp.	4.250	1/17/2023	1,625,000	1,679,851	0.042

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Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Post Holdings, Inc.	4.750	10/21/2024	1,659,647	1,660,942	0.042
FirstCash, Inc.	5.625	1/1/2030	1,620,000	1,650,456	0.041
Staples, Inc.	7.500	4/15/2026	1,600,000	1,644,000	0.041
Antler Mortgage Trust	2.115	11/25/2024	1,650,000	1,643,405	0.041
JP Morgan Chase Bank NA	2.352	10/25/2057	1,605,193	1,639,913	0.041
Starwood Residential Mortgage	2.509	4/17/2038	1,635,000	1,632,898	0.041
Morgan Stanley Capital Trust	3.744	12/15/2036	1,620,000	1,615,863	0.041
Anticimex International AB	0.000	11/16/2028	1,480,000	1,601,661	0.040
Magic Mergeco, Inc.	5.250	5/1/2028	1,595,000	1,593,006	0.040
Morgan Stanley Capital Trust	1.310	7/15/2035	1,600,000	1,591,951	0.040
ERAC USA Finance LLC	3.300	10/15/2022	1,550,000	1,582,191	0.040
Mauser Packaging Solutions Holding Co.	7.250	4/15/2025	1,575,000	1,578,993	0.040
Credit Suisse Group AG	6.250	12/18/2024	1,475,000	1,570,875	0.039
Unifin Financiera S.A.B. de C.V.	9.875	1/28/2029	1,860,000	1,567,069	0.039
Avant Loans Funding Trust	1.210	7/15/2030	1,570,000	1,557,042	0.039
Asurion LLC	3.229	11/3/2023	1,558,688	1,553,685	0.039
Home Re Ltd.	1.652	7/25/2033	1,545,000	1,539,299	0.039
Global Payments, Inc.	2.650	2/15/2025	1,495,000	1,536,967	0.039
BX Commercial Mortgage Trust	2.610	12/15/2036	1,519,775	1,502,697	0.038
BlueMountain CLO XXX Ltd.	7.854	1/15/2033	1,500,000	1,500,759	0.038
Apache Corp.	4.375	10/15/2028	1,370,000	1,492,512	0.037
Aaset Trust	3.844	5/15/2039	1,664,070	1,491,020	0.037
Goldman Sachs Financial Square Funds, Government Fund, Institutional Class	0.026	1/3/2022	1,488,371	1,488,371	0.037
Harriman Park CLO Ltd.	3.232	4/20/2034	1,500,000	1,487,451	0.037
Sound Point CLO Ltd.	1.975	1/26/2031	1,500,000	1,475,475	0.037
Filtration Group Corporation	4.000	10/21/2028	1,476,300	1,472,919	0.037
OZLM Ltd.	1.974	4/15/2031	1,500,000	1,472,153	0.037
United Wholesale Mortgage LLC	5.500	11/15/2025	1,435,000	1,461,906	0.037
FHLMC	2.252	11/25/2048	1,465,000	1,459,876	0.037
Commercial Mortgage Trust	4.881	11/10/2046	1,385,000	1,454,933	0.036
LHOME Mortgage Trust	2.090	9/25/2026	1,450,000	1,450,312	0.036
Carnival Corp.	9.875	8/1/2027	1,265,000	1,445,534	0.036
FHLMC	2.050	12/25/2050	1,410,000	1,417,499	0.036
Wells Fargo Commercial Mortgage Trust	3.153	9/15/2057	1,455,000	1,408,634	0.035
PODS LLC	3.750	3/31/2028	1,413,475	1,407,581	0.035
Concorde Midco Ltd.	4.000	3/1/2028	1,230,000	1,403,561	0.035
Ajax Mortgage Loan Trust	2.354	9/25/2065	1,400,000	1,402,859	0.035
MF1 Ltd.	2.164	12/25/2034	1,391,869	1,391,029	0.035
Altice France S.A.	5.125	1/15/2029	1,425,000	1,389,375	0.035
LSTAR Securities Investment Ltd.	2.599	4/1/2024	1,388,532	1,387,713	0.035
Dun & Bradstreet Corp.	3.352	2/6/2026	1,391,828	1,385,370	0.035
Toorak Mortgage Corp. Ltd.	2.240	6/25/2024	1,370,000	1,364,993	0.034
Presidio Holdings, Inc.	8.250	2/1/2028	1,280,000	1,363,200	0.034
Bravo Residential Funding Trust	5.086	5/25/2060	1,334,000	1,353,262	0.034

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Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
ExteNet LLC	3.204	7/26/2049	1,315,000	1,333,869	0.033
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.	5.250	8/15/2027	1,310,000	1,318,188	0.033
LSTAR Securities Investment Ltd.	1.899	2/1/2026	1,316,537	1,315,688	0.033
Pretium Mortgage Credit Partners LLC	3.844	7/25/2051	1,325,000	1,311,901	0.033
Progress Residential Trust	2.547	4/19/2038	1,335,000	1,311,511	0.033
SLM Student Loan Trust	0.874	4/25/2023	1,319,277	1,298,822	0.033
HONO 2021-LULU Mortgage Trust	1.960	10/15/2036	1,300,000	1,297,058	0.033
Arbor Realty Commercial Real Estate Notes Ltd.	1.915	9/15/2034	1,295,000	1,294,596	0.032
IRB Holding Corp.	4.250	12/15/2027	1,282,050	1,280,845	0.032
VCAT LLC	3.967	9/25/2051	1,270,000	1,257,239	0.032
APX Group, Inc.	5.750	7/15/2029	1,275,000	1,255,875	0.032
KKR Industrial Portfolio Trust	1.660	12/15/2037	1,272,750	1,255,196	0.031
Castlelake Aircraft Structured Trust	3.967	4/15/2039	1,267,365	1,249,365	0.031
Bath & Body Works, Inc.	6.625	10/1/2030	1,095,000	1,240,088	0.031
EQM Midstream Partners L.P.	6.000	7/1/2025	1,135,000	1,234,313	0.031
TPG VIII Elf Purchaser, LLC	4.000	11/6/2028	1,225,000	1,224,694	0.031
Meritor, Inc.	4.500	12/15/2028	1,205,000	1,208,013	0.030
Panther Commercial Holdings L.P.	5.000	1/7/2028	1,203,950	1,204,251	0.030
Acrisure, LLC	4.750	2/15/2027	1,200,000	1,197,996	0.030
Polaris Newco LLC	4.000	6/2/2028	1,042,388	1,185,405	0.030
Freedom Mortgage Corp.	7.625	5/1/2026	1,150,000	1,174,449	0.029
Horizon Aircraft Finance Ltd.	4.458	12/15/2038	1,207,799	1,171,692	0.029
Citigroup Commercial Mortgage Trust	4.682	1/10/2036	1,120,000	1,170,353	0.029
BX Commercial Mortgage Trust	2.110	9/15/2036	1,169,000	1,158,678	0.029
Caesars Resort Collection LLC	2.854	12/23/2024	1,157,373	1,150,139	0.029
FHLMC	2.350	11/25/2051	1,155,000	1,147,715	0.029
BPR Trust 2021-NRD	1.625	12/15/2023	1,150,000	1,147,188	0.029
Race Point CLO Ltd.	3.660	2/20/2030	1,155,000	1,146,351	0.029
Bellemeade Re 2020-4 Ltd.	5.102	6/25/2030	1,145,000	1,145,003	0.029
Legacy Mortgage Asset Trust	3.000	6/25/2059	1,138,378	1,140,156	0.029
Penske Truck Leasing Co. L.P. / PTL Finance Corp.	3.900	2/1/2024	1,083,000	1,137,856	0.029
Antero Midstream Partners L.P. / Antero Midstream Finance Corp.	5.750	1/15/2028	1,085,000	1,137,764	0.029
Preston Ridge Partners Mortgage Trust LLC	3.671	8/25/2026	1,145,000	1,133,433	0.028
FHLMC	4.453	9/25/2030	1,095,000	1,132,054	0.028
EQM Midstream Partners L.P.	6.500	7/15/2048	930,000	1,129,950	0.028
Neighborly Issuer LLC	3.584	4/30/2051	1,124,350	1,128,637	0.028
Occidental Petroleum Corp.	3.400	4/15/2026	1,100,000	1,127,500	0.028
Sapphire Aviation Finance Ltd.	3.228	3/15/2040	1,158,947	1,125,398	0.028
BX Commercial Mortgage Trust	2.210	10/15/2037	1,126,726	1,120,446	0.028
Hyland Software, Inc.	4.250	7/1/2024	1,114,708	1,118,052	0.028
Altice France S.A.	4.250	10/15/2029	985,000	1,113,011	0.028
FHLMC	2.553	3/25/2049	1,092,419	1,103,541	0.028

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Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
VOLT XCVI LLC	2.116	3/27/2051	1,102,500	1,098,721	0.028
Palmer Square Loan Funding Ltd.	2.560	5/20/2029	1,110,000	1,095,987	0.027
CHS/Community Health Systems, Inc.	5.625	3/15/2027	1,035,000	1,095,372	0.027
Traingle Re Ltd.	4.602	10/25/2030	1,085,000	1,087,329	0.027
Bravo Residential Funding Trust	2.316	2/25/2049	1,090,000	1,081,332	0.027
Vista Point Securitization Trust	3.401	4/25/2065	1,069,000	1,077,438	0.027
WW International, Inc.	4.500	4/15/2029	1,125,000	1,076,906	0.027
American Tower Corp.	4.000	6/1/2025	1,000,000	1,070,502	0.027
Mozart Debt Merger Sub, Inc.	5.250	10/1/2029	1,048,000	1,062,295	0.027
Arbor Realty Commercial Real Estate Notes Ltd.	1.510	5/15/2036	1,060,000	1,056,026	0.026
Trainline plc	1.000	1/14/2026	900,000	1,052,761	0.026
AAdvantage Loyalty IP Ltd.	5.500	4/20/2028	1,010,000	1,044,805	0.026
Endure Digital Inc.	4.250	2/10/2028	1,042,388	1,032,620	0.026
Penske Truck Leasing Co. L.P. / PTL Finance Corp.	2.700	3/14/2023	1,000,000	1,019,224	0.026
Bellemeade Re 2020-3 Ltd.	3.802	10/25/2030	995,000	1,019,093	0.026
Covenant Credit Partners CLO Ltd.	1.974	10/15/2029	1,015,000	1,015,342	0.025
Sunshine Luxembourg S.a.r.l.	4.500	10/1/2026	1,002,425	1,005,563	0.025
TCI-Flatiron CLO Ltd.	7.122	1/17/2032	1,000,000	1,000,175	0.025
Symphony CLO Ltd.	2.272	4/18/2033	1,000,000	999,521	0.025
EQT Corp.	3.900	10/1/2027	930,000	998,597	0.025
DCert Buyer, Inc.	7.104	2/19/2029	985,000	985,000	0.025
Adient Global Holdings Ltd.	4.875	8/15/2026	960,000	979,200	0.025
TransDigm, Inc.	5.500	11/15/2027	950,000	978,500	0.025
CHS/Community Health Systems, Inc.	4.750	2/15/2031	970,000	978,488	0.025
NuVasive, Inc.	0.375	3/15/2025	1,005,000	963,544	0.024
EQM Midstream Partners L.P.	4.500	1/15/2029	925,000	962,000	0.024
Acrisure LLC	3.724	2/15/2027	972,675	960,517	0.024
Preston Ridge Partners Mortgage Trust LLC	3.720	4/25/2026	970,000	958,459	0.024
Air Canada	4.250	8/11/2028	960,000	956,054	0.024
SFO Commercial Mortgage Trust	1.610	5/15/2038	955,000	954,466	0.024
Octagon Investment Partners Ltd.	7.156	2/14/2031	970,000	950,280	0.024
Brand Industrial Services, Inc.	8.500	7/15/2025	950,000	949,117	0.024
HCA, Inc.	7.500	11/15/2095	643,000	937,173	0.024
BrightHouse Financial Global Funding Mortgage Insurance-Linked Notes	1.000	4/12/2024	945,000	937,074	0.024
FRTKL	3.171	9/17/2038	960,000	935,754	0.023
GS Mortgage Securities Corp.	1.260	5/15/2026	940,000	934,633	0.023
Buckeye Partners L.P.	4.125	3/1/2025	900,000	929,250	0.023
Dryden Senior Loan Fund	7.004	4/15/2029	940,000	928,723	0.023
BFLD Trust	2.160	11/15/2028	915,000	915,714	0.023
Buckeye Partners L.P.	4.500	3/1/2028	895,000	901,713	0.023
Venture Global Calcasieu Pass LLC	3.875	8/15/2029	865,000	897,438	0.023
CAMB Commercial Mortgage Trust	1.860	12/15/2037	895,000	894,177	0.022

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Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Arbor Realty Commercial Real Estate Notes Ltd.	1.710	8/15/2034	895,000	891,410	0.022
Mercury Financial Credit Card Master Trust	1.540	3/20/2026	885,000	884,195	0.022
Bellemeade Re Ltd.	1.800	3/25/2031	875,000	876,024	0.022
Xerox Corp.	4.070	3/17/2022	865,000	868,317	0.022
Ford Motor Co.	0.010	3/15/2026	627,000	862,517	0.022
Cent CLO 21 Ltd.	3.335	7/27/2030	890,000	861,779	0.022
Thunderbolt Aircraft Lease Ltd.	4.147	9/15/2038	873,938	857,800	0.022
SG Commercial Mortgage Securities Trust	4.818	10/10/2048	845,000	851,422	0.021
Global Payments, Inc.	3.750	6/1/2023	825,000	850,239	0.021
Staples, Inc.	10.750	4/15/2027	900,000	848,250	0.021
Freedom Mortgage Corp.	6.625	1/15/2027	850,000	830,875	0.021
FHLMC	1.920	3/25/2048	6,240,000	828,759	0.021
Iliad Holding SAS	5.125	10/15/2026	680,000	808,050	0.020
ACRE Commercial Mortgage Ltd.	1.504	12/18/2037	810,000	807,129	0.020
Commercial Mortgage Trust	4.691	2/10/2047	770,000	807,090	0.020
Great Canadian Gaming Corp.	4.750	11/1/2026	805,000	806,513	0.020
American Tower Corp.	2.950	1/15/2025	770,000	799,893	0.020
Ovintiv Exploration, Inc.	5.625	7/1/2024	725,000	798,218	0.020
Venture Global Calcasieu Pass LLC	4.125	8/15/2031	750,000	795,000	0.020
Novelis Corp.	3.875	8/15/2031	800,000	795,000	0.020
Sound Point CLO Ltd.	3.222	7/18/2031	835,000	793,106	0.020
Continental Resources, Inc.	4.375	1/15/2028	730,000	789,167	0.020
Novelis Corp.	3.250	11/15/2026	780,000	786,825	0.020
Occidental Petroleum Corp.	3.200	8/15/2026	750,000	772,886	0.019
JetBlue Airways Corp.	0.500	4/1/2026	825,000	769,080	0.019
Wells Fargo N.A.	1.232	3/15/2063	9,588,193	768,516	0.019
Preston Ridge Partners Mortgage Trust LLC	3.474	7/25/2026	780,000	768,107	0.019
Greystone Commercial Real Estate	2.110	7/15/2039	770,000	768,096	0.019
PowerTeam Services LLC	9.033	12/4/2025	725,000	767,003	0.019
Times China Holdings Ltd.	5.300	4/20/2022	950,000	764,750	0.019
Ovintiv Exploration, Inc.	5.375	1/1/2026	685,000	759,074	0.019
OCP CLO Ltd.	3.872	1/17/2032	750,000	752,683	0.019
Photo Holdings Merger Sub, Inc.	8.500	10/1/2026	720,000	748,958	0.019
KWG Group Holdings Ltd.	6.000	1/11/2022	760,000	748,600	0.019
EQM Midstream Partners L.P.	4.750	1/15/2031	705,000	745,538	0.019
Southwestern Energy Company	0.000	6/22/2027	745,000	745,469	0.019
VOLT XCIII LLC	4.826	2/27/2051	750,000	743,395	0.019
FHLMC	1.953	10/25/2047	5,823,080	743,075	0.019
Sonic Capital LLC	2.190	8/20/2051	763,088	742,923	0.019
FHLMC	1.850	7/25/2041	755,837	741,403	0.019
Lumen Technologies, Inc.	5.375	6/15/2029	740,000	740,000	0.019
Progress Residential Trust	2.296	10/17/2027	755,000	738,893	0.019
OT Merger Corp.	7.875	10/15/2029	745,000	732,894	0.018
Aaset Trust	3.538	1/15/2047	725,000	728,160	0.018

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Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
PMT Credit Risk Transfer Trust	2.102	3/27/2024	725,290	725,274	0.018
MH Sub LLC	4.750	9/13/2024	723,165	723,917	0.018
Cornerstone Building Brands, Inc.	6.125	1/15/2029	670,000	716,130	0.018
Froneri International Ltd.	2.354	1/29/2027	719,050	708,839	0.018
Freedom Mortgage Corp.	8.125	11/15/2024	700,000	708,750	0.018
EQT Corp.	3.125	5/15/2026	690,000	708,306	0.018
Hertz Corp.	3.750	6/30/2028	697,265	697,265	0.017
CSMC Trust	3.250	4/25/2047	668,873	689,351	0.017
Genworth Holdings, Inc.	4.800	2/15/2024	660,000	686,400	0.017
BX Commercial Mortgage Trust	2.360	1/15/2034	690,000	684,725	0.017
Continental Resources, Inc.	5.750	1/15/2031	570,000	671,243	0.017
VOLT C LLC	1.992	5/25/2051	667,636	666,307	0.017
Preston Ridge Partners Mortgage Trust LLC	2.363	11/25/2025	668,204	666,276	0.017
Occidental Petroleum Corp.	6.125	1/1/2031	545,000	664,137	0.017
Wells Fargo N.A.	1.028	4/15/2052	10,277,247	663,723	0.017
Acrisure LLC / Acrisure Finance, Inc.	10.125	8/1/2026	600,000	660,750	0.017
Stericycle, Inc.	3.875	1/15/2029	670,000	659,950	0.017
LGC Group Holdings Ltd.	3.000	4/21/2027	585,000	651,263	0.016
Numericable Group S.A.	3.000	7/31/2025	573,499	638,995	0.016
Stonepeak ABS	2.675	2/28/2033	638,993	636,256	0.016
SLC Student Loan Trust	1.103	6/15/2021	643,955	634,547	0.016
Mitchell International, Inc.	7.000	10/15/2029	630,000	632,835	0.016
GNMA	5.500	11/16/2046	3,149,145	629,494	0.016
Country Garden Holdings Co., Ltd.	5.625	1/14/2030	675,000	629,195	0.016
Acadia Healthcare Co., Inc.	5.000	4/15/2029	610,000	626,775	0.016
Preston Ridge Partners Mortgage Trust LLC	2.115	3/25/2026	630,314	624,500	0.016
Pioneer Natural Resources Co.	0.250	5/15/2025	350,000	623,656	0.016
FHLMC	1.870	11/25/2047	5,047,170	620,804	0.016
LBM Acquisition LLC	0.000	12/17/2027	623,333	617,200	0.015
MicroStrategy, Inc.	6.125	6/15/2028	615,000	616,538	0.015
United Group B.V.	4.000	11/15/2027	545,000	614,277	0.015
Scripps Escrow, Inc.	3.875	1/15/2029	615,000	614,231	0.015
FHLMC	2.111	6/25/2044	7,245,592	614,105	0.015
Bloomin' Brands, Inc. / OSI Restaurant Partners LLC	5.125	4/15/2029	595,000	604,258	0.015
FNMA	6.500	3/25/2045	2,492,747	603,320	0.015
Cinemark USA, Inc.	5.875	3/15/2026	590,000	597,375	0.015
Blackhawk Network Holdings, Inc.	7.125	6/15/2026	600,000	594,750	0.015
First Investors Auto Owner Trust	3.140	11/15/2028	600,000	590,408	0.015
JP Morgan Chase Bank NA	1.350	3/25/2051	566,336	569,512	0.014
Occidental Petroleum Corp.	5.500	12/1/2025	510,000	565,460	0.014
JPMBB Commercial Mortgage Securities Trust	0.603	9/15/2047	40,831,782	560,686	0.014
Pretium Mortgage Credit Partners LLC	3.721	7/25/2051	565,000	559,292	0.014
Shake Shack, Inc.	0.010	3/1/2028	675,000	558,563	0.014

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
FHLMC	2.553	12/25/2042	553,706	557,715	0.014
Magic Mergeco, Inc.	7.875	5/1/2029	565,000	556,525	0.014
FWD Securitization Trust	2.440	1/25/2050	550,515	548,384	0.014
goeasy Ltd.	4.375	5/1/2026	535,000	544,363	0.014
BBCMS Mortgage Trust	1.810	8/15/2036	545,000	540,206	0.014
Ford Motor Credit Co. LLC	5.584	3/18/2024	501,000	539,828	0.014
Hub International Ltd.	0.000	4/25/2025	533,652	533,151	0.013
FHLMC	2.314	12/25/2045	3,742,315	516,016	0.013
Connecticut Avenue Securities Trust	2.203	10/25/2039	513,644	514,781	0.013
BBCMS Mortgage Trust	1.627	4/15/2053	5,236,298	513,010	0.013
Ford Motor Credit Co. LLC	3.087	1/9/2023	500,000	508,453	0.013
Castlelake Aircraft Structured Trust	2.741	8/15/2041	511,219	506,668	0.013
Oaktown Re Ltd.	1.700	10/25/2033	505,000	505,294	0.013
Atrium IX	3.776	5/28/2030	500,000	498,252	0.012
Carlyle CLO Ltd.	2.932	4/30/2031	500,000	495,665	0.012
Benchmark Mortgage Trust	0.508	7/15/2051	20,451,643	492,494	0.012
GNMA	4.500	12/16/2039	3,366,509	488,571	0.012
Connecticut Avenue Securities Trust	3.353	1/25/2040	485,000	486,833	0.012
BDS Ltd.	2.400	12/18/2036	480,000	478,893	0.012
JP Morgan Chase Bank NA	2.102	2/26/2029	471,619	468,708	0.012
GNMA	4.500	8/20/2045	2,916,835	460,602	0.012
Hawaiian Brand Intellect	5.750	1/20/2026	440,000	460,350	0.012
Altice France S.A.	4.125	1/15/2029	400,000	451,984	0.011
BCPE Ulysses Intermediate, Inc. (7.75% Cash, 8.50% PIK)	7.750	4/1/2027	455,000	449,313	0.011
Cantor Commercial Real Estate	1.110	5/15/2052	7,058,868	438,436	0.011
Bravo Residential Funding Trust	2.289	3/25/2060	432,000	427,424	0.011
Magnetite Ltd.	2.874	7/25/2031	430,000	425,788	0.011
Morgan Stanley Capital Trust	1.342	6/15/2050	8,135,138	422,991	0.011
Ford Motor Credit Co. LLC	4.063	11/1/2024	399,000	419,816	0.011
ZH Trust	2.253	2/18/2027	425,000	418,506	0.010
FHLMC	2.799	10/25/2055	1,773,065	407,682	0.010
FNMA	4.500	5/25/2049	2,850,019	398,651	0.010
GS Mortgage Securities Trust	4.322	5/10/2050	370,000	393,174	0.010
Ready Capital Mortgage Financing LLC	1.992	7/25/2036	395,000	390,557	0.010
Southwestern Energy Co.	4.750	2/1/2032	370,000	389,506	0.010
Benchmark Mortgage Trust	1.520	1/15/2054	3,343,470	382,979	0.010
VOLT XCII LLC	1.893	2/27/2051	381,812	379,330	0.010
DT Auto Owner Trust	2.650	9/15/2028	375,000	366,002	0.009
Legacy Mortgage Asset Trust	1.892	10/25/2066	364,788	362,953	0.009
FNMA	4.500	3/25/2048	2,281,493	360,925	0.009
FHLMC	3.000	5/15/2034	5,026,946	360,526	0.009
FHLMC	4.353	11/25/2023	336,386	346,633	0.009
CSAIL Commercial Mortgage Trust	0.570	8/15/2051	10,725,171	335,036	0.008
FNMA	5.500	9/25/2044	1,659,219	333,850	0.008

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
FHLMC	1.664	7/25/2041	14,895,000	320,314	0.008
Argentine Republic Government International Bond	2.500	7/9/2041	850,000	299,625	0.008
FHLMC	2.100	8/25/2047	2,075,000	285,356	0.007
ABG Intermediate Holdings 2 LLC	0.000	12/20/2029	285,000	285,000	0.007
GNMA	5.000	7/16/2047	1,472,165	272,737	0.007
Argentine Republic Government International Bond	1.125	7/9/2035	850,000	272,009	0.007
Fannie Mae Connecticut Avenue Securities	5.003	11/25/2024	261,202	271,970	0.007
PetSmart, Inc.	7.750	2/15/2029	250,000	271,563	0.007
FHLMC	2.207	1/25/2042	6,087,872	264,861	0.007
CSAIL Commercial Mortgage Trust	0.822	4/15/2050	12,894,302	262,792	0.007
FHLMC	3.500	1/15/2033	2,350,478	260,818	0.007
Macy's Retail Holdings LLC	3.625	6/1/2024	255,000	260,738	0.007
GNMA	6.000	9/20/2045	1,283,671	258,257	0.006
FCI Funding LLC	3.630	2/18/2031	255,919	256,927	0.006
PetSmart, Inc.	4.750	2/15/2028	250,000	256,563	0.006
PMT Credit Risk Transfer Trust	2.802	10/27/2022	252,395	252,468	0.006
GNMA	5.000	6/20/2048	1,617,740	251,707	0.006
VCAT LLC	2.289	12/26/2050	249,180	248,782	0.006
Asurion LLC	3.354	12/23/2026	239,720	237,922	0.006
GNMA	3.500	10/20/2029	2,487,793	209,152	0.005
FHLMC	1.768	1/25/2048	2,709,712	208,178	0.005
GNMA	3.500	11/20/2031	2,492,079	206,091	0.005
Wells Fargo N.A.	0.946	2/15/2052	3,610,644	202,146	0.005
Diamond Resorts Owner Trust	1.510	11/21/2033	203,149	201,210	0.005
WF-RBS Commercial Mortgage Trust	1.249	3/15/2047	9,519,526	199,053	0.005
FHLMC	2.017	9/25/2046	1,479,915	197,831	0.005
GNMA	3.500	1/20/2030	2,224,490	194,231	0.005
Ambience Merger Sub, Inc.	7.125	7/15/2029	195,000	191,588	0.005
FNMA	3.000	1/25/2028	3,019,736	187,873	0.005
Fannie Mae Connecticut Avenue Securities	4.503	1/25/2024	180,270	186,718	0.005
Ambience Merger Sub, Inc.	4.875	7/15/2028	185,000	182,225	0.005
FNMA	3.500	4/25/2028	2,631,176	172,187	0.004
Benchmark Mortgage Trust	1.039	3/15/2052	2,750,527	171,536	0.004
FHLMC	2.789	4/25/2031	775,000	164,508	0.004
GNMA	5.000	12/16/2045	907,280	157,089	0.004
GNMA	5.000	11/16/2047	798,711	151,780	0.004
GNMA	5.000	5/16/2044	984,664	150,201	0.004
FHLMC	2.316	1/25/2046	1,070,000	150,159	0.004
FHLMC	2.595	4/25/2028	1,038,099	149,278	0.004
FHLMC	5.000	9/15/2036	853,593	148,310	0.004
FNMA	4.000	1/25/2028	2,012,217	144,160	0.004
FNMA	5.500	6/25/2048	739,108	141,565	0.004
SLG Office Trust	0.258	7/15/2041	6,632,284	135,180	0.003

Full Portfolio Holdings* as of December 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
FHLMC	3.500	5/15/2036	1,076,782	133,288	0.003
GNMA	5.000	9/20/2047	724,086	132,508	0.003
GNMA	5.871	7/20/2039	1,050,656	120,770	0.003
Crown Finance U.S., Inc.	9.250	5/23/2024	111,466	118,293	0.003
FHLMC	5.000	2/15/2048	550,887	107,608	0.003
Ultimate Software Group Inc (The)	0.000	5/3/2027	105,000	105,197	0.003
GNMA	5.500	2/20/2047	643,878	96,568	0.002
FHLMC	1.721	9/25/2041	3,690,853	96,305	0.002
FNMA	4.000	4/25/2032	873,887	90,501	0.002
Invesco Government & Agency Portfolio, Institutional Class	0.026	1/3/2022	86,714	86,714	0.002
Citibank NA	0.070	1/3/2022	85,891	85,891	0.002
GNMA	4.000	1/16/2046	634,829	76,770	0.002
Fidelity Investments Money Market Funds, Government Portfolio, Institutional Class	0.010	1/3/2022	56,842	56,842	0.001
GNMA	5.000	7/16/2044	297,251	54,159	0.001
Bellemeade Re Ltd.	2.702	6/25/2030	46,407	46,408	0.001
Foresight Energy LLC	0.000		2,270	29,504	0.001
GNMA	4.500	4/20/2045	185,339	22,761	0.001
Bath & Body Works, Inc.	5.250	2/1/2028	15,000	16,575	0.000
Macy's Retail Holdings LLC	2.875	2/15/2023	14,000	14,144	0.000
FHLMC	3.618	2/25/2041	982,316	10,515	0.000
FHLMC	1.354	1/25/2030	1,255	120	0.000
OTHER ASSETS LESS LIABILITIES				63,896,026	1.603
TOTAL NET ASSETS				3,986,153,221	

Select Holdings in "Other Assets Less Liabilities"

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Security	Coupon	Maturity	Shares/Par	Value
ICE 3MTH SONIA FU DEC22 IFLL 20230314	0.000	3/14/2023	397,500,000	531,714,183
US DOLLAR	0.000		42,266,740	42,266,740
CAN 10YR BOND FUT MAR22 XMOD 20220322	0.000	3/22/2022	36,800,000	41,491,095
U.S. 10-Year Ultra Future	0.000	3/22/2022	27,700,000	40,563,188
U.S. Treasury Ultra Bond Future	0.000	3/22/2022	15,500,000	30,554,375
SOUTH AFRICAN RAND	0.000	1/11/2022	324,187,000	20,312,869
EURO CURRENCY	0.000		10,184,110	11,594,606
CZECH KORUNA	0.000	1/11/2022	169,230,000	7,737,163
HUNGARIAN FORINT	0.000	1/11/2022	1,489,888,000	4,586,870
INDONESIAN RUPIAH	0.000	1/11/2022	63,322,000,000	4,439,207
PHILIPPINE PESO	0.000	1/11/2022	192,020,000	3,763,959
MEXICAN PESO (NEW)	0.000	1/11/2022	72,792,000	3,548,560
CHILEAN PESO	0.000	1/11/2022	2,315,100,000	2,713,488

Full Portfolio Holdings* as of December 31, 2021

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Security	Coupon	Maturity	Shares/Par	Value
POLISH ZLOTY	0.000	1/11/2022	9,139,000	2,266,689
BRAZILIAN REAL	0.000	2/2/2022	12,160,000	2,166,224
Long: S9D0PLU93 CDS EUR R F 1.00000 1 CCPITRAXX / Shrt: S9D0PLU93 CDS EUR P V 03MEVENT 2 CCPITRAXX	1.000	12/20/2026	69,250,000	1,793,947
Virgin Media Finance plc	5.000	12/20/2025	12,350,000	1,627,296
COLOMBIAN PESO	0.000	1/11/2022	5,671,108,000	1,392,963
6 Mo. EUR EURIBOR	0.000	6/21/2025	105,166,000	970,639
AUSTRALIAN DOLLAR	0.000		988,538	719,211
6 Mo. NOK NIBOR	(1.469)	3/18/2031	146,196,000	359,569
Long: 99D0Q6GK6 IRS KRW R F 1.97309 99D0Q6GK6 NDF / Shrt: 99D0Q6GK6 IRS KRW P V 03MKSDA 99D0Q6GJ9 NDF	1.973	12/15/2026	51,195,839,000	300,932
Long: 99D0Q6MS2 IRS KRW R F 1.98250 99D0Q6MS2 NDF / Shrt: 99D0Q6MS2 IRS KRW P V 03MKSDA 99D0Q6MR4 NDF	1.983	12/15/2023	80,315,727,500	291,284
CDX Long: B9D0PLVC5 CDS USD R V 03MEVENT 2 CCPCDX / Shrt: B9D0PLVC5 CDS USD P F 1.00000 1 CCPCDX	(1.000)	12/20/2026	6,382,000	255,548
Long: B9D0PGXU4 IRS NOK R V 06MNIBOR 99D0PGXV2 CCPVANILLA / Shrt: B9D0PGXU4 IRS NOK P F 1.56250 99D0PGXU4 CCPVANILLA	(1.563)	3/16/2027	132,467,000	246,199
Long: B9D0ODIE5 IRS GBP R V 12MSONIA 99D0ODIF2 CCPOIS / Shrt: B9D0ODIE5 IRS GBP P F .71875 99D0ODIE5 CCPOIS	(0.719)	12/20/2026	15,527,000	220,494
Long: 99D0Q6MV5 IRS KRW R F 1.89500 99D0Q6MV5 NDF / Shrt: 99D0Q6MV5 IRS KRW P V 03MKSDA 99D0Q6MU7 NDF	1.895	12/15/2023	80,315,727,500	197,234
Long: 99D0Q6N44 IRS KRW R F 1.67800 99D0Q6N44 NDF / Shrt: 99D0Q6N44 IRS KRW P V 03MKSDA 99D0Q6N36 NDF	1.678	12/15/2022	159,000,000,000	174,689
CMBX.NA.BBB-.12	(3.000)	8/17/2061	3,400,000	173,440
CMBX.NA.BBB-.13	(3.000)	12/16/2072	3,250,000	166,121
Long: B9D0PLUR3 CDS EUR R V 03MEVENT 2 CCPITRAXX / Shrt: B9D0PLUR3 CDS EUR P F 1.00000 1 CCPITRAXX	(1.000)	12/20/2026	38,925,000	153,288
Long: S9D0QIG53 IRS CAD R F 2.03125 99D0QIG53 CCPVANILLA / Shrt: S9D0QIG53 IRS CAD P V 03MCDOR 99D0QIG38 CCPVANILLA	2.031	6/15/2027	35,450,000	147,298
Long: B9D0QIGR5 IRS GBP R V 12MSONIA 99D0QIGS3 CCPOIS / Shrt: B9D0QIGR5 IRS GBP P F .87500 99D0QIGR5 CCPOIS	(0.875)	6/15/2027	10,694,000	146,163
Long: B9D0QITM2 IRS GBP R V 12MSONIA 99D0QITO8 CCPOIS / Shrt: B9D0QITM2 IRS GBP P F .75000 99D0QITM2 CCPOIS	(0.750)	6/15/2032	4,798,000	135,121
Long: 99D0Q6N93 IRS KRW R F 1.64500 99D0Q6N93 NDF / Shrt: 99D0Q6N93 IRS KRW P V 03MKSDA 99D0Q6N69 NDF	1.645	12/15/2022	159,000,000,000	130,755

Full Portfolio Holdings* as of December 31, 2021

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Long: B9D0QL1P8 IRS USD R V 12MSOFR 99D0QL1T0 CCPOIS / Shrt: B9D0QL1P8 IRS USD P F 1.40650 99D0QL1P8 CCPOIS	(1.407)	3/20/2034	12,780,000	129,740
Long: B9D0OMIK1 IRS NOK R V 06MNIBOR 99D0OMIM7 CCPVANILLA / Shrt: B9D0OMIK1 IRS NOK P F 1.84375 99D0OMIK1 CCPVANILLA	(1.844)	12/20/2026	195,669,000	128,729
Long: B9D0QIUA6 IRS NOK R V 06MNIBOR 99D0QIUC2 CCPVANILLA / Shrt: B9D0QIUA6 IRS NOK P F 1.75000 99D0QIUA6 CCPVANILLA	(1.750)	6/15/2032	60,236,000	114,477
Long: B9D0QH0A1 IRS EUR R V 06MEURIB / Shrt: B9D0QH0A1 IRS EUR P F .00000 -0.0625 NEG RATE	0.000	6/15/2027	12,035,000	108,818
Long: B9D0QISY7 IRS EUR R V 06MEURIB 99D0QISZ4 CCPVANILLA / Shrt: B9D0QISY7 IRS EUR P F .18750 99D0QISY7 CCPVANILLA	(0.188)	6/15/2032	5,290,000	105,777
Long: B9D0QIHF0 IRS SEK R V 03MSTIBO 99D0QIHH6 CCPVANILLA / Shrt: B9D0QIHF0 IRS SEK P F .65625 99D0QIHF0 CCPVANILLA	(0.656)	6/15/2027	126,595,000	100,199
Long: B9D0Q09T8 IRS NZD R V 03MNZDBB 99D0Q09U5 CCPVANILLA / Shrt: B9D0Q09T8 IRS NZD P F 2.65625 99D0Q09T8 CCPVANILLA	(2.656)	3/20/2027	31,462,000	93,610
Long: B9D0QL3H4 IRS USD R V 12MSOFR 99D0QL3K7 CCPOIS / Shrt: B9D0QL3H4 IRS USD P F 1.44627 99D0QL3H4 CCPOIS	(1.446)	3/20/2034	10,650,000	69,147
Long: B9D0QJ5L8 IRS USD R V 12MSOFR 99D0QJ5M6 CCPOIS / Shrt: B9D0QJ5L8 IRS USD P F 1.45350 99D0QJ5L8 CCPOIS	(1.454)	3/20/2034	10,660,000	62,120
Long: B9D0QJ5W4 IRS USD R V 12MSOFR 99D0QJ5Z7 CCPOIS / Shrt: B9D0QJ5W4 IRS USD P F 1.46100 99D0QJ5W4 CCPOIS	(1.461)	3/20/2034	10,705,000	54,996
Long: B9D0QL2N2 IRS USD R V 12MSOFR 99D0QL2P7 CCPOIS / Shrt: B9D0QL2N2 IRS USD P F 1.47200 99D0QL2N2 CCPOIS	(1.472)	3/20/2034	10,650,000	43,934
Long: B9D0QJ595 IRS USD R V 12MSOFR 99D0QJ5A2 CCPOIS / Shrt: B9D0QJ595 IRS USD P F 1.47300 99D0QJ595 CCPOIS	(1.473)	3/20/2034	10,630,000	42,874
Long: B9D0QJD39 IRS USD R V 12MSOFR 99D0QJD47 CCPOIS / Shrt: B9D0QJD39 IRS USD P F 1.47617 99D0QJD39 CCPOIS	(1.476)	3/20/2034	10,635,000	39,792
Long: B9D0PEFR6 IRS JPY R V 12MTONA 99D0PEFT2 CCPOIS/MUTKCALM 12M / Shrt: B9D0PEFR6 IRS JPY P F .00000 99D0PEFR6 CCPOIS/F -0.05	0.000	3/21/2027	2,332,608,000	33,784
Long: B9D0PEF13 IRS JPY R V 12MTONA 99D0PEF21 CCPOIS / Shrt: B9D0PEF13 IRS JPY P F .03000 99D0PEF13 CCPOIS	(0.030)	3/16/2032	700,616,000	31,514

Full Portfolio Holdings* as of December 31, 2021

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Long: S9D0QJD13 IRS USD R F 1.39897 99D0QJD13 CCPOIS / Shrt: S9D0QJD13 IRS USD P V 12MSOFR 99D0QJD05 CCPOIS	1.399	3/20/2026	50,280,000	31,321
Long: S9D0QISB7 IRS CAD R F 2.09375 99D0QISB7 CCPVANILLA / Shrt: S9D0QISB7 IRS CAD P V 03MCDOR 99D0QISA9 CCPVANILLA	2.094	6/15/2032	8,393,000	29,011
Long: B9D0QL277 IRS USD R V 12MSOFR 99D0QL293 CCPOIS / Shrt: B9D0QL277 IRS USD P F 1.48200 99D0QL277 CCPOIS	(1.482)	3/20/2034	6,390,000	20,481
Long: S9D0QJ520 IRS USD R F 1.38200 99D0QJ520 CCPOIS / Shrt: S9D0QJ520 IRS USD P V 12MSOFR 99D0QJ4X3 CCPOIS	1.382	3/20/2026	50,281,000	14,668
Long: S9D0Q2816 IRS USD R F 1.37000 99D0Q2816 CCPOIS / Shrt: S9D0Q2816 IRS USD P V 12MSOFR 99D0Q2824 CCPOIS	1.370	3/16/2032	6,530,000	14,177
Long: S9D0QL2B8 IRS USD R F 1.37650 99D0QL2B8 CCPOIS / Shrt: S9D0QL2B8 IRS USD P V 12MSOFR 99D0QL285 CCPOIS	1.377	3/20/2026	30,200,000	5,568
Long: B9D0QL2E2 IRS USD R V 12MSOFR 99D0QL2G7 CCPOIS / Shrt: B9D0QL2E2 IRS USD P F 1.48900 99D0QL2E2 CCPOIS	(1.489)	3/20/2034	2,130,000	5,455
Long: B9D0OHSU9 IRS SEK R V 03MSTIBO 99D0OHSV7 CCPVANILLA / Shrt: B9D0OHSU9 IRS SEK P F 1.22000 99D0OHSU9 CCPVANILLA	(1.220)	9/16/2031	147,683,000	2,880
Long: S9D0QL2F9 IRS USD R F 1.37850 99D0QL2F9 CCPOIS / Shrt: S9D0QL2F9 IRS USD P V 12MSOFR 99D0QL2D4 CCPOIS	1.379	3/20/2026	10,065,000	2,249
NEW ZEALAND DOLLAR	0.000		868	594
SWEDISH KRONA	0.000		155	17
SOUTH KOREAN WON	0.000		3,506	3
MEXICAN PESO (NEW)	0.000		35	2
HUNGARIAN FORINT	0.000		0.03	0
RUSSIAN RUBLE	0.000	1/11/2022	0.00	0
BRAZILIAN REAL	0.000	1/4/2022	0.00	0
JAPANESE YEN	0.000		(31)	0
POLISH ZLOTY	0.000		(2)	(1)
SOUTH AFRICAN RAND	0.000		(35)	(2)
NORWEGIAN KRONE	0.000		(622)	(71)
Long: S9D0Q28P3 IRS USD R F 1.38000 99D0Q28P3 CCPOIS / Shrt: S9D0Q28P3 IRS USD P V 12MSOFR 99D0Q28R9 CCPOIS	1.380	3/20/2027	21,006,000	(4,064)

Full Portfolio Holdings* as of December 31, 2021

Select Holdings in "Other Assets Less Liabilities"

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Security	Coupon	Maturity	Shares/Par	Value
Long: S9D0QIFG0 IRS AUD R F 1.84375 99D0QIFG0 CCPVANILLA / Shrt: S9D0QIFG0 IRS AUD P V 06MBBSW 99D0QIFF2 CCPVANILLA	1.844	6/15/2027	38,400,000	(8,066)
Long: S9D0QJ5X2 IRS USD R F 1.35500 99D0QJ5X2 CCPOIS / Shrt: S9D0QJ5X2 IRS USD P V 12MSOFR 99D0QJ5V6 CCPOIS	1.355	3/20/2026	50,615,000	(11,907)
Long: S9D0QJ5J3 IRS USD R F 1.35350 99D0QJ5J3 CCPOIS / Shrt: S9D0QJ5J3 IRS USD P V 12MSOFR 99D0QJ5I5 CCPOIS	1.354	3/20/2026	50,390,000	(13,329)
Long: S9D0QL2O0 IRS USD R F 1.34950 99D0QL2O0 CCPOIS / Shrt: S9D0QL2O0 IRS USD P V 12MSOFR 99D0QL2M4 CCPOIS	1.350	3/20/2026	50,330,000	(17,243)
Kohl's Corp.	(1.000)	12/20/2024	4,080,000	(18,594)
Long: S9D0QIRN2 IRS AUD R F 2.03125 99D0QIRN2 CCPVANILLA / Shrt: S9D0QIRN2 IRS AUD P V 06MBBSW 99D0QIRM4 CCPVANILLA	2.031	6/15/2032	9,215,000	(37,576)
Long: S9D0OHTL8 IRS EUR R F .50000 99D0OHTL8 CCPVANILLA / Shrt: S9D0OHTL8 IRS EUR P V 06MEURIB 99D0OHTI5 CCPVANILLA	0.500	9/16/2031	13,810,000	(42,809)
Long: B9D0Q0AT6 IRS NZD R V 03MNZDBB 99D0Q0AV1 CCPVANILLA / Shrt: B9D0Q0AT6 IRS NZD P F 2.81250 99D0Q0AT6 CCPVANILLA	(2.813)	3/17/2032	23,628,000	(44,807)
Long: S9D0QB1S4 IRS EUR R F .12500 99D0QB1S4 CCPVANILLA / Shrt: S9D0QB1S4 IRS EUR P V 06MEURIB 99D0QB1P0 CCPVANILLA	0.125	3/20/2027	17,744,000	(71,559)
Long: S9D0OJLR9 IRS EUR R F .53000 99D0OJLR9 CCPVANILLA / Shrt: S9D0OJLR9 IRS EUR P V 06MEURIB 99D0OJLQ1 CCPVANILLA	0.530	9/16/2031	53,072,000	(73,703)
Long: S9D0QJHY7 IRS GBP R F 1.04000 99D0QJHY7 CCPOIS / Shrt: S9D0QJHY7 IRS GBP P V 12MSONIA 99D0QJHX9 CCPOIS	1.040	12/15/2022	537,261,000	(78,175)
Long: S9D0QL3I2 IRS USD R F 1.28227 99D0QL3I2 CCPOIS / Shrt: S9D0QL3I2 IRS USD P V 12MSOFR 99D0QL3G6 CCPOIS	1.282	3/20/2026	50,330,000	(83,283)
Long: B9D0Q29D9 IRS USD R V 12MSOFR 99D0Q29E7 CCPOIS / Shrt: B9D0Q29D9 IRS USD P F 1.66000 99D0Q29D9 CCPOIS	(1.660)	3/17/2032	15,248,000	(85,420)
Long: B9D0OQZA5 IRS GBP R V 12MSONIA 99D0OQZC1 CCPOIS / Shrt: B9D0OQZA5 IRS GBP P F .90500 99D0OQZA5 CCPOIS	(0.905)	6/17/2031	26,114,000	(90,776)
Long: S9D0QKHD0 IRS GBP R F 1.02000 99D0QKHD0 CCPOIS / Shrt: S9D0QKHD0 IRS GBP P V 12MSONIA 99D0QKHC2 CCPOIS	1.020	12/15/2022	537,262,000	(94,792)

Full Portfolio Holdings* as of December 31, 2021

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Security	Coupon	Maturity	Shares/Par	Value
Long: S9D0Q24S1 IRS USD R F 1.10000 99D0Q24S1 CCPOIS / Shrt: S9D0Q24S1 IRS USD P V 12MSOFR 99D0Q24T9 CCPOIS	1.100	3/16/2027	27,559,000	(95,129)
Long: B9D0ORAI3 IRS GBP R V 12MSONIA 99D0ORAG7 CCPOIS / Shrt: B9D0ORAI3 IRS GBP P F .97000 99D0ORAI3 CCPOIS	(0.970)	9/16/2031	12,920,000	(99,062)
Long: S9D0QKSK2 IRS GBP R F 1.01000 99D0QKSK2 CCPOIS / Shrt: S9D0QKSK2 IRS GBP P V 12MSONIA 99D0QKSJ5 CCPOIS	1.010	12/15/2022	537,261,000	(103,104)
Long: S9D0QL1B9 IRS USD R F 1.25600 99D0QL1B9 CCPOIS / Shrt: S9D0QL1B9 IRS USD P V 12MSOFR 99D0QL1A1 CCPOIS	1.256	3/20/2026	60,396,000	(130,907)
Long: S9D0QKHA6 IRS GBP R F .96300 99D0QKHA6 CCPOIS / Shrt: S9D0QKHA6 IRS GBP P V 12MSONIA 99D0QKH99 CCPOIS	0.963	12/15/2022	537,261,000	(142,155)
Long: B9D0ODJQ7 IRS GBP R V 12MSONIA 99D0ODJS3 CCPOIS / Shrt: B9D0ODJQ7 IRS GBP P F 1.06250 99D0ODJQ7 CCPOIS	(1.063)	12/16/2031	10,944,000	(147,672)
Long: S9D0QJIA8 IRS GBP R F .95600 99D0QJIA8 CCPOIS / Shrt: S9D0QJIA8 IRS GBP P V 12MSONIA 99D0QJI91 CCPOIS	0.956	12/15/2022	537,262,000	(147,973)
Long: B9D0OQXX7 IRS GBP R V 12MSONIA 99D0OQXZ2 CCPOIS / Shrt: B9D0OQXX7 IRS GBP P F .91000 99D0OQXX7 CCPOIS	(0.910)	6/17/2031	39,157,000	(148,446)
Long: S9D0PNB17 IRS SEK R F .68750 99D0PNB17 CCPVANILLA / Shrt: S9D0PNB17 IRS SEK P V 03MSTIBO 99D0PNB09 CCPVANILLA	0.688	3/20/2027	183,567,000	(186,367)
6 Mo. EUR EURIBOR	0.438	6/17/2031	41,583,000	(213,590)
6 Mo. EUR EURIBOR	0.470	6/17/2031	68,988,000	(226,352)
Long: 99D0PIRG8 IRS KRW R F 1.72500 99D0PIRG8 NDF / Shrt: 99D0PIRG8 IRS KRW P V 03MKSDA 99D0PIRF0 NDF	1.725	12/15/2026	51,786,178,000	(233,445)
Long: B9D0OFL48 IRS GBP R V 12MSONIA 99D0OFL22 CCPOIS / Shrt: B9D0OFL48 IRS GBP P F 1.00000 99D0OFL48 CCPOIS	(1.000)	9/16/2031	25,491,000	(243,511)
12 Mo. SONIA	(1.160)	6/17/2031	12,879,000	(251,610)
3 Mo. SEK STIBOR	(1.280)	6/17/2031	755,436,000	(264,967)
6 Mo. EUR EURIBOR	0.406	6/17/2031	42,035,000	(290,905)
Long: S9D0PGHB4 IRS NZD R F 2.13600 99D0PGHB4 CCPVANILLA / Shrt: S9D0PGHB4 IRS NZD P V 03MNZDBB 99D0PGHA6 CCPVANILLA	2.136	3/16/2032	10,029,000	(330,619)
POUND STERLING	0.000		(265,562)	(359,451)

Full Portfolio Holdings* as of December 31, 2021

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Security	Coupon	Maturity	Shares/Par	Value
Long: B9D0P9E98 CDS EUR R V 03MEVENT 2 CCPCORPORATE / Shrt: B9D0P9E98 CDS EUR P F 1.00000 1 CCPCORPORATE	(1.000)	12/20/2026	12,275,000	(425,389)
Long: B9D0OIPM8 IRS EUR R V 06MEURIB 99D0OIPP1 CCPVANILLA / Shrt: B9D0OIPM8 IRS EUR P F .63000 99D0OIPM8 CCPVANILLA	(0.630)	9/17/2051	18,538,000	(447,609)
Dillard's, Inc.	(5.000)	12/20/2024	3,670,000	(471,820)
Long: S9D0PG4P7 IRS AUD R F 1.37500 99D0PG4P7 CCPVANILLA / Shrt: S9D0PG4P7 IRS AUD P V 06MBBSW 99D0PG4M4 CCPVANILLA	1.375	3/20/2027	28,943,000	(474,710)
12 Mo. SONIA	0.630	6/21/2025	31,218,000	(476,967)
CANADIAN DOLLAR	0.000		(823,441)	(650,967)
CDX Long: B9D0PO7O0 CDS USD R V 03MEVENT 2 CCPCDX / Shrt: B9D0PO7O0 CDS USD P F 5.00000 1 CCPCDX	(5.000)	12/20/2026	8,575,000	(802,894)
Long: S9D0PBAH9 IRS EUR R F .00000 99D0PBAH9 CCPOIS/ F -0.04 / Shrt: S9D0PBAH9 IRS EUR P V 12MESTRO 99D0PBAF3 CCPOIS/ ESTRON 12M	0.000	9/16/2031	42,293,000	(882,270)
Long: B9D0PLU69 CDS EUR R V 03MEVENT 2 CCPITRAXX / Shrt: B9D0PLU69 CDS EUR P F 1.00000 1 CCPITRAXX	(1.000)	12/20/2026	32,765,000	(984,206)
Long: S9D0PGH32 IRS NZD R F 1.88900 99D0PGH32 CCPVANILLA / Shrt: S9D0PGH32 IRS NZD P V 03MNZDBB 99D0PGH16 CCPVANILLA	1.889	3/16/2027	41,857,000	(988,141)
Long: S9D0OQYN8 IRS GBP R F .59000 99D0OQYN8 CCPOIS / Shrt: S9D0OQYN8 IRS GBP P V 12MSONIA 99D0OQYL2 CCPOIS	0.590	6/21/2025	62,812,000	(1,025,848)
SOL	0.000	1/11/2022	(4,407,000)	(1,103,615)
POUND STERLING	0.000	1/31/2022	(834,000)	(1,128,778)
Long: B9D0PLV68 CDS EUR R V 03MEVENT 2 CCPITRAXX / Shrt: B9D0PLV68 CDS EUR P F 5.00000 1 CCPITRAXX	(5.000)	12/20/2026	10,500,000	(1,436,970)
TURKISH LIRA	0.000	1/11/2022	(20,367,000)	(1,526,213)
AUSTRALIAN DOLLAR	0.000	1/4/2022	(2,605,506)	(1,895,636)
CDX Long: B9D0PLV27 CDS USD R V 03MEVENT 2 CCPCDX / Shrt: B9D0PLV27 CDS USD P F 1.00000 1 CCPCDX	(1.000)	12/20/2026	102,407,000	(2,536,355)
JAPANESE YEN	0.000	1/11/2022	(472,631,000)	(4,109,096)
U.S. Treasury Long Bond Future	0.000	3/22/2022	(3,800,000)	(6,096,625)
EURO-BTP FUTURE MAR22 XEUR 20220308	0.000	3/8/2022	(4,000,000)	(6,694,833)
POUND STERLING	0.000	1/11/2022	(5,381,000)	(7,283,271)
THAILAND BAHT	0.000	1/11/2022	(251,077,000)	(7,515,523)

Full Portfolio Holdings* as of December 31, 2021

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SWISS FRANC	0.000	1/11/2022	(8,250,000)	(9,056,569)
SINGAPORE DOLLAR	0.000	1/11/2022	(15,202,000)	(11,280,036)
NEW TAIWAN DOLLAR	0.000	1/11/2022	(371,720,000)	(13,435,216)
INDIAN RUPEE	0.000	1/11/2022	(1,047,760,000)	(14,078,395)
Canadian Government 5-Year Bond Future	0.000	3/22/2022	(14,600,000)	(14,137,745)
EURO-BUXL 30Y BND MAR22 XEUR 20220308	0.000	3/8/2022	(6,500,000)	(15,299,272)
Euro-BUND Future	0.000	3/8/2022	(12,400,000)	(24,192,980)
EURO-SCHATZ FUT MAR22 XEUR 20220308	0.000	3/8/2022	(20,900,000)	(26,657,137)
RUSSIAN RUBLE	0.000	2/4/2022	(2,155,092,000)	(28,478,026)
JAPANESE YEN	0.000	1/24/2022	(4,729,650,000)	(41,124,568)
EURO CURRENCY	0.000	1/31/2022	(51,062,369)	(58,170,588)
U.S. Treasury 10-Year Note Future	0.000	3/22/2022	(45,300,000)	(59,102,344)
JAPANESE YEN	0.000	3/7/2022	(7,025,600,000)	(61,109,287)
EURO-BOBL FUTURE MAR22 XEUR 20220308	0.000	3/8/2022	(43,100,000)	(65,379,980)
SWEDISH KRONA	0.000	1/11/2022	(679,241,000)	(75,175,607)
EURO-OAT FUTURE MAR22 XEUR 20220308	0.000	3/8/2022	(40,500,000)	(75,227,216)
NEW ZEALAND DOLLAR	0.000	1/11/2022	(110,119,000)	(75,410,753)
JAPANESE YEN	0.000	1/31/2022	(12,927,150,000)	(112,408,045)
EURO CURRENCY	0.000	1/11/2022	(100,166,000)	(114,064,091)
Long Gilt Future	0.000	3/29/2022	(68,200,000)	(115,297,822)
JAPANESE YEN	0.000	3/22/2022	(13,790,900,000)	(119,977,395)
JAPANESE YEN	0.000	1/18/2022	(15,132,600,000)	(131,572,047)
AUST 10Y BOND FUT MAR22 XSFE 20220315	0.000	3/15/2022	(132,600,000)	(134,259,077)
JAPANESE YEN	0.000	2/28/2022	(17,614,200,000)	(153,196,197)
JAPANESE YEN	0.000	1/6/2022	(18,411,400,000)	(160,063,817)
YUAN RENMINBI OFFSHORE	0.000	1/11/2022	(1,185,196,000)	(186,308,083)
AUSTRALIAN DOLLAR	0.000	1/11/2022	(270,131,000)	(196,540,266)
NORWEGIAN KRONE	0.000	1/11/2022	(1,831,340,000)	(207,908,842)
U.S. Treasury 5-Year Note Future	0.000	3/31/2022	(202,300,000)	(244,735,587)
SOUTH KOREAN WON	0.000	1/11/2022	(411,583,030,000)	(345,922,596)
CANADIAN DOLLAR	0.000	1/11/2022	(518,021,000)	(409,515,364)
U.S. Treasury 2-Year Note Future	0.000	3/31/2022	(989,800,000)	(1,079,732,614)

Full Portfolio Holdings* as of December 31, 2021

* 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.

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