

Full Portfolio Holdings* as of February 28, 2023

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
ASSET & COMMERCIAL MORTGAGE-BACKED SECURITIES					
CF Hippolyta Issuer LLC	2.280	7/15/2060	4,054,962	3,598,599	0.10%
Connecticut Avenue Securities Trust	9.867	6/25/2039	3,347,280	3,440,177	0.10%
Stratus CLO Ltd.	6.708	12/28/2029	3,300,000	3,174,574	0.09%
Radnor RE Ltd.	8.234	9/25/2032	3,135,000	3,150,481	0.09%
720 East CLO Ltd.	6.792	4/15/2036	3,150,000	3,150,000	0.09%
RR 24 Ltd.	7.058	1/15/2032	3,108,430	3,112,607	0.09%
BX Commercial Mortgage Trust	6.677	6/15/2027	2,990,000	2,988,128	0.08%
Eagle RE Ltd.	6.417	1/25/2030	3,000,000	2,983,337	0.08%
BX Trust	6.175	9/15/2034	3,100,000	2,979,592	0.08%
Vantage Data Centers Issuer LLC	1.645	9/15/2045	3,325,000	2,962,857	0.08%
Evergreen Credit Card Trust	5.610	7/15/2026	3,010,000	2,952,723	0.08%
Westlake Automobile Receivables Trust	4.310	9/15/2027	3,000,000	2,926,850	0.08%
Madison Park Funding XIII Ltd.	6.698	4/19/2030	3,000,000	2,924,562	0.08%
MHC Commercial Mortgage Trust	6.189	4/15/2038	3,000,000	2,913,750	0.08%
NYMT Loan Trust I	2.239	5/25/2026	3,115,000	2,912,118	0.08%
Legacy Mortgage Asset Trust	6.250	11/25/2059	2,855,811	2,851,039	0.08%
Home Re Ltd.	7.334	10/25/2034	2,750,000	2,773,216	0.08%
COLT Mortgage Loan Trust	2.994	2/25/2067	3,051,503	2,715,315	0.08%
AB BSL CLO 2 Ltd.	5.892	4/15/2034	2,750,000	2,697,343	0.08%
Octagon Investment Partners 28 Ltd.	7.066	10/24/2030	2,765,000	2,666,101	0.07%
Connecticut Avenue Securities Trust	5.334	12/25/2041	2,691,491	2,664,884	0.07%
Magnetite XXV Ltd.	8.118	1/25/2032	2,775,000	2,617,522	0.07%
Apidos CLO	6.128	1/20/2033	2,625,000	2,608,591	0.07%
Octagon 67 Ltd.	7.780	4/25/2036	2,560,000	2,560,000	0.07%
JP Morgan Chase Commercial Mortgage Securities Corp.	6.288	4/15/2038	2,630,000	2,540,372	0.07%
Bellemeade Re Ltd.	9.467	10/25/2030	2,430,000	2,523,185	0.07%
Connecticut Avenue Securities Trust	8.017	10/25/2039	2,500,000	2,481,302	0.07%
Connecticut Avenue Securities Trust	8.967	7/25/2031	2,400,000	2,478,069	0.07%
FNMA	8.867	1/25/2031	2,325,000	2,472,101	0.07%
Apidos CLO	6.796	1/20/2036	2,440,000	2,461,526	0.07%
FS Rialto Issuer LLC	7.144	8/17/2037	2,410,000	2,390,277	0.07%
Arbor Realty Collateralized Loan Obligation Ltd.	7.377	2/15/2035	2,500,000	2,354,841	0.07%
Bravo Residential Funding Trust	1.991	10/25/2059	2,467,367	2,303,146	0.06%
Bellemeade Re Ltd.	8.184	1/26/2032	2,315,000	2,277,582	0.06%
Affirm Asset Securitization Trust	6.610	1/18/2028	2,260,000	2,257,810	0.06%
Octagon 66 Ltd.	6.709	8/16/2033	2,240,000	2,244,193	0.06%
Neuberger Berman Loan Advisers CLO 49 Ltd.	6.080	7/25/2034	2,250,000	2,242,332	0.06%
Voya CLO Ltd.	6.862	10/20/2034	2,250,000	2,241,475	0.06%
Arbor Realty Collateralized Loan Obligation Ltd.	6.727	2/15/2035	2,290,000	2,239,073	0.06%
LCM XX L.P.	6.758	10/20/2027	2,240,000	2,200,527	0.06%

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Connecticut Avenue Securities Trust	5.684	1/25/2042	2,185,757	2,162,407	0.06%
Palmer Square Loan Funding Ltd.	6.575	2/20/2028	2,190,000	2,157,719	0.06%
JP Morgan Chase Commercial Mortgage Securities Trust	3.620	1/16/2037	2,580,000	2,149,678	0.06%
Connecticut Avenue Securities Trust	8.267	2/25/2040	2,105,000	2,125,774	0.06%
AMSR Trust	2.006	11/17/2037	2,384,000	2,119,952	0.06%
Elmwood CLO Ltd.	7.869	4/17/2036	2,120,000	2,119,629	0.06%
OCP CLO Ltd.	7.816	4/24/2029	2,130,000	2,073,734	0.06%
BX Commercial Mortgage Trust	7.427	10/15/2037	2,135,000	2,060,221	0.06%
Palmer Square Loan Funding Ltd.	7.758	10/15/2030	2,145,000	2,045,277	0.06%
Magnetite XXXIV Ltd.	7.025	4/20/2036	2,015,000	2,015,000	0.06%
Connecticut Avenue Securities Trust	8.367	9/25/2039	2,000,000	1,995,002	0.06%
Morgan Stanley Eaton Vance CLO Ltd.	6.690	10/20/2035	2,000,000	1,994,480	0.06%
Benefit Street Partners CLO Ltd.	5.989	4/20/2035	2,000,000	1,965,454	0.06%
Apidos CLO	7.392	4/15/2031	2,125,000	1,955,123	0.05%
Mercury Financial Credit Card Master Trust	2.500	9/21/2026	2,075,000	1,930,161	0.05%
Bellemeade Re Ltd.	7.634	9/25/2031	2,000,000	1,900,701	0.05%
Home Partners of America Trust	4.730	4/17/2039	2,057,266	1,894,076	0.05%
Ready Capital Mortgage Financing LLC	6.941	10/25/2039	1,880,000	1,875,516	0.05%
Sixth Street CLO Ltd.	7.854	4/22/2036	1,875,000	1,874,676	0.05%
Hayfin US XII Ltd.	8.968	1/20/2034	1,950,000	1,835,340	0.05%
FirstKey Homes Trust	3.017	10/19/2037	2,040,000	1,828,671	0.05%
VCAT LLC	3.844	8/25/2051	2,201,000	1,827,239	0.05%
Towd Point Mortgage Trust	3.750	1/25/2063	1,941,362	1,816,044	0.05%
Connecticut Avenue Securities Trust	7.867	1/25/2040	1,856,739	1,811,518	0.05%
Ballyrock CLO Ltd.	8.191	4/25/2036	1,800,000	1,799,246	0.05%
FNMA	6.967	1/25/2031	1,743,407	1,756,693	0.05%
Planet Fitness Master Issuer LLC	4.666	9/5/2048	1,814,463	1,709,881	0.05%
AMSR Trust	4.000	4/17/2040	1,820,000	1,709,196	0.05%
Horizon Aircraft Finance Ltd.	3.425	11/15/2039	2,131,063	1,704,307	0.05%
Westlake Automobile Receivables Trust	2.330	8/17/2026	1,825,000	1,687,238	0.05%
Barings CLO Ltd.	7.069	4/20/2036	1,685,000	1,684,855	0.05%
Progress Residential Trust	3.181	10/17/2038	1,970,000	1,684,248	0.05%
Connecticut Avenue Securities Trust	8.984	1/25/2042	1,715,000	1,660,545	0.05%
Traingle Re Ltd.	12.367	10/25/2030	1,625,000	1,653,102	0.05%
Angel Oak Mortgage Trust	4.721	9/25/2048	1,717,000	1,648,788	0.05%
Life Mortgage Trust	6.938	3/15/2038	1,690,709	1,633,647	0.05%
Hertz Vehicle Financing LLC	4.610	9/25/2026	1,730,000	1,632,435	0.05%
WF-RBS Commercial Mortgage Trust	4.845	6/15/2044	1,673,668	1,623,458	0.05%
VOLT XCVII LLC	4.826	4/25/2051	1,865,000	1,588,353	0.04%
LHOME Mortgage Trust	2.090	6/25/2026	1,680,000	1,584,460	0.04%
GS Mortgage Securities Corp. Trust	6.538	9/15/2031	1,610,848	1,583,756	0.04%
Morgan Stanley Capital I Trust	5.788	7/15/2035	1,600,000	1,581,913	0.04%
Preston Ridge Partners Mortgage Trust LLC	3.967	10/25/2026	1,870,000	1,572,395	0.04%
STAR Trust	7.002	4/17/2038	1,635,000	1,546,722	0.04%

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Benefit Street Partners CLO Ltd.	11.812	1/15/2033	1,685,000	1,542,710	0.04%
COLT Mortgage Loan Trust	3.307	7/27/2054	2,258,000	1,538,773	0.04%
Antler Mortgage Trust	2.115	11/25/2024	1,650,000	1,523,171	0.04%
STACR Trust	7.017	2/25/2047	1,509,303	1,513,166	0.04%
Bellemeade Re Ltd.	8.493	9/27/2032	1,500,000	1,508,811	0.04%
Elmwood CLO Ltd.	6.816	11/20/2035	1,500,000	1,504,233	0.04%
Battery Park CLO II Ltd.	7.380	10/20/2035	1,500,000	1,500,293	0.04%
Ares LXIV CLO Ltd.	6.098	4/15/2035	1,500,000	1,495,914	0.04%
Palmer Square Loan Funding Ltd.	6.558	11/25/2028	1,500,000	1,491,464	0.04%
Angel Oak Mortgage Trust	3.809	4/25/2065	1,675,000	1,482,417	0.04%
Wells Fargo Commercial Mortgage Trust	3.071	8/15/2049	2,000,000	1,480,022	0.04%
Citigroup Mortgage Loan Trust	6.228	11/25/2070	1,455,578	1,452,336	0.04%
Morgan Stanley Eaton Vance CLO Ltd.	6.608	4/15/2035	1,460,000	1,429,178	0.04%
Harriman Park CLO Ltd.	7.908	4/20/2034	1,500,000	1,413,657	0.04%
Bridge Trust	3.400	11/17/2037	1,500,000	1,398,288	0.04%
Santander Bank Auto Credit-Linked Notes	5.281	5/15/2032	1,422,321	1,388,645	0.04%
Wave LLC	3.597	9/15/2044	1,693,738	1,386,605	0.04%
OZLM XVIII Ltd.	6.680	4/15/2031	1,500,000	1,382,613	0.04%
Sound Point CLO II Ltd.	6.672	1/26/2031	1,500,000	1,379,963	0.04%
Home Re Ltd.	9.867	10/25/2030	1,360,000	1,379,865	0.04%
Palmer Square CLO Ltd.	1.000	1/20/2036	1,370,000	1,369,884	0.04%
Preston Ridge Partners Mortgage Trust LLC	1.793	6/25/2026	1,481,212	1,369,640	0.04%
Connecticut Avenue Securities Trust	6.767	11/25/2039	1,347,435	1,350,913	0.04%
LHOME Mortgage Trust	2.090	2/25/2026	1,450,000	1,337,106	0.04%
BXSC Commercial Mortgage Trust	6.954	3/15/2035	1,360,000	1,336,160	0.04%
HONO Mortgage Trust	6.438	10/15/2036	1,400,000	1,330,951	0.04%
Verus Securitization Trust	3.195	10/25/2063	1,700,000	1,318,530	0.04%
Sound Point CLO XXXIII Ltd.	6.560	4/25/2035	1,350,000	1,294,614	0.04%
Arbor Realty Commercial Real Estate Notes Ltd.	6.427	9/15/2034	1,295,000	1,279,962	0.04%
Progress Residential Trust	4.650	3/17/2040	1,355,000	1,277,348	0.04%
Toorak Mortgage Corp. Ltd.	2.240	6/25/2024	1,370,000	1,260,285	0.04%
Flatiron CLO 20 Ltd.	6.665	11/20/2033	1,280,000	1,254,053	0.04%
Ares CLO Ltd.	6.392	4/17/2033	1,285,000	1,249,065	0.03%
ExteNet LLC	3.204	7/26/2049	1,315,000	1,239,280	0.03%
Bravo Residential Funding Trust	5.086	5/25/2060	1,334,000	1,234,704	0.03%
KKR CLO 32 Ltd.	11.942	1/15/2032	1,305,400	1,221,882	0.03%
Lendbuzz Securitization Trust	1.460	6/15/2026	1,252,436	1,203,412	0.03%
VOLT XCV LLC	2.240	3/27/2051	1,310,201	1,201,182	0.03%
Morgan Stanley Capital I Trust	6.832	12/15/2036	1,620,000	1,191,195	0.03%
Bellemeade Re Ltd.	9.617	6/25/2030	1,145,000	1,174,912	0.03%
MFA Trust	5.750	11/25/2067	1,177,142	1,169,282	0.03%
Wells Fargo Commercial Mortgage Trust	3.153	9/15/2057	1,455,000	1,163,120	0.03%
Progress Residential Trust	2.547	4/19/2038	1,335,000	1,152,018	0.03%
BX Commercial Mortgage Trust	6.588	9/15/2036	1,169,000	1,122,863	0.03%
Bellemeade Re Ltd.	8.617	3/25/2029	1,105,000	1,110,355	0.03%

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Palmer Square Loan Funding Ltd.	7.659	7/24/2031	1,100,000	1,099,811	0.03%
PRET LLC	3.844	7/25/2051	1,325,000	1,096,639	0.03%
DT Auto Owner Trust	6.050	10/15/2026	1,086,296	1,088,136	0.03%
BPR Trust	6.087	12/15/2038	1,150,000	1,082,864	0.03%
Ajax Mortgage Loan Trust	2.354	9/25/2065	1,400,000	1,065,377	0.03%
Race Point VIII CLO Ltd.	8.415	2/20/2030	1,155,000	1,056,902	0.03%
VCAT LLC	3.967	9/25/2051	1,270,000	1,055,667	0.03%
VCAT LLC	3.844	8/25/2051	1,275,000	1,043,426	0.03%
Palmer Square Loan Funding Ltd.	7.315	5/20/2029	1,110,000	1,043,325	0.03%
FNMA	8.217	1/25/2030	1,000,000	1,040,715	0.03%
LSTAR Securities Investment Ltd.	7.366	2/1/2026	1,115,959	1,040,545	0.03%
BX Trust	6.234	10/15/2036	1,075,000	1,036,031	0.03%
Arbor Realty Commercial Real Estate Notes Ltd.	5.988	5/15/2036	1,060,000	1,019,656	0.03%
Horizon Aircraft Finance Ltd.	4.458	12/15/2038	1,184,554	1,009,823	0.03%
Benefit Street Partners CLO Ltd.	8.255	4/25/2036	985,000	984,792	0.03%
Preston Ridge Partners Mortgage Trust LLC	3.671	8/25/2026	1,145,000	969,721	0.03%
Ballyrock CLO Ltd.	6.442	1/15/2035	1,000,000	967,102	0.03%
Symphony CLO XXII Ltd.	6.945	4/18/2033	1,000,000	958,715	0.03%
Tricolor Auto Securitization Trust	4.340	5/15/2025	954,000	938,189	0.03%
Castlelake Aircraft Structured Trust	3.967	4/15/2039	1,072,597	935,883	0.03%
Vista Point Securitization Trust	3.401	4/25/2065	1,069,000	930,616	0.03%
OCP CLO Ltd.	12.472	10/9/2033	1,000,000	925,933	0.03%
BX Commercial Mortgage Trust	6.777	10/15/2037	959,000	925,111	0.03%
Neighorly Issuer LLC	3.584	4/30/2051	1,110,225	903,307	0.03%
TCI Flatiron CLO Ltd.	10.908	1/17/2032	1,000,000	895,631	0.03%
Santander Drive Auto Receivables Trust	4.110	8/17/2026	900,000	888,951	0.02%
LCM XVIII L.P.	8.242	7/15/2027	900,000	883,924	0.02%
CAMB Commercial Mortgage Trust	6.338	12/15/2037	895,000	879,281	0.02%
VOLT XCVI LLC	2.116	3/27/2051	925,948	855,432	0.02%
Octagon Investment Partners XXI Ltd.	11.869	2/14/2031	970,000	850,648	0.02%
Westlake Automobile Receivables Trust	5.740	8/15/2028	850,000	847,364	0.02%
LHOME Mortgage Trust	3.967	2/25/2027	915,000	845,295	0.02%
Arbor Realty Commercial Real Estate Notes Ltd.	6.188	8/15/2034	895,000	843,274	0.02%
Dryden Senior Loan Fund	11.672	4/15/2029	940,000	842,983	0.02%
SFO Commercial Mortgage Trust	6.088	5/15/2038	955,000	840,173	0.02%
Sapphire Aviation Finance II Ltd.	3.228	3/15/2040	1,028,004	828,867	0.02%
Preston Ridge Partners Mortgage Trust LLC	3.720	4/25/2026	970,000	827,354	0.02%
Imperial Fund Mortgage Trust	5.941	2/25/2068	820,000	809,987	0.02%
FRTKL Group, Inc.	3.171	9/17/2038	960,000	809,246	0.02%
Bravo Residential Funding Trust	2.316	2/25/2049	1,090,000	795,436	0.02%
GCAT Trust	4.210	2/25/2067	846,561	795,070	0.02%
ACRE Commercial Mortgage Ltd.	5.991	12/18/2037	810,000	784,688	0.02%
FirstKey Homes Trust	4.250	7/17/2039	820,361	784,669	0.02%
Cent CLO Ltd.	8.015	7/27/2030	890,000	765,968	0.02%
Commercial Mortgage Trust	4.672	2/10/2047	770,000	739,693	0.02%

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SG Commercial Mortgage Securities Trust	4.828	10/10/2048	845,000	731,178	0.02%
Palmer Square Loan Funding Ltd.	7.175	2/20/2028	750,000	730,550	0.02%
Greystone Commercial Real Estate	6.588	7/15/2039	770,000	726,354	0.02%
Neuberger Berman Loan Advisers CLO 39 Ltd.	12.008	1/20/2032	750,000	707,479	0.02%
OCP CLO Ltd.	8.542	1/17/2032	750,000	706,604	0.02%
Sound Point CLO V-R Ltd.	7.895	7/18/2031	835,000	687,015	0.02%
Aaset Trust	3.844	5/15/2039	967,544	681,445	0.02%
VOLT XCIII LLC	4.826	2/27/2051	750,000	663,141	0.02%
Preston Ridge Partners Mortgage Trust LLC	3.474	7/25/2026	780,000	646,239	0.02%
Sonic Capital LLC	2.190	8/20/2051	754,163	615,342	0.02%
BX Trust	6.927	1/15/2034	623,929	605,165	0.02%
Thunderbolt II Aircraft Lease Ltd.	4.147	9/15/2038	718,030	592,396	0.02%
Bank	1.224	3/15/2063	9,512,517	576,109	0.02%
BBCMS Mortgage Trust	6.413	8/15/2036	545,000	539,620	0.02%
Verus Securitization Trust	5.850	12/25/2067	537,030	527,709	0.01%
CSMC Trust	3.250	4/25/2047	591,223	525,537	0.01%
First Investors Auto Owner Trust	3.140	11/15/2028	600,000	520,614	0.01%
Bank	1.009	4/15/2052	10,090,415	478,140	0.01%
Atrium IX	8.553	5/28/2030	500,000	468,265	0.01%
Regatta XVII Funding Ltd.	12.402	10/15/2033	500,000	466,724	0.01%
Aaset Trust	3.538	1/15/2047	625,396	464,821	0.01%
Preston Ridge Partners Mortgage Trust LLC	2.363	11/25/2025	487,810	464,498	0.01%
Jay Park CLO Ltd.	10.008	10/20/2027	500,000	461,500	0.01%
BDS Ltd.	6.891	12/16/2036	480,000	461,325	0.01%
PRET LLC	3.721	7/25/2051	565,000	460,074	0.01%
Tricon Residential Trust	4.750	4/17/2039	490,000	459,814	0.01%
Carlyle CLO Ltd.	7.602	4/30/2031	500,000	456,969	0.01%
JP Morgan Chase Bank N.A.	5.784	3/25/2051	476,066	429,064	0.01%
Magnetite XV Ltd.	7.671	7/25/2031	430,000	410,552	0.01%
Bank of America Merrill Lynch Commercial Mortgage Trust	3.000	7/15/2049	545,000	405,757	0.01%
VOLT C LLC	1.992	5/25/2051	448,522	405,480	0.01%
GLS Auto Receivables Issuer Trust	3.970	1/18/2028	425,000	395,730	0.01%
BBCMS Mortgage Trust	1.622	4/15/2053	5,212,059	374,838	0.01%
Ready Capital Mortgage Financing LLC	6.517	7/25/2036	395,000	372,715	0.01%
Bravo Residential Funding Trust	2.289	3/25/2060	432,000	353,629	0.01%
Castlelake Aircraft Structured Trust	2.741	8/15/2041	370,553	333,237	0.01%
Cantor Commercial Real Estate	1.132	5/15/2052	7,014,800	331,931	0.01%
DT Auto Owner Trust	2.650	9/15/2028	375,000	319,488	0.01%
Bellemeade Re Ltd.	6.234	3/25/2031	306,158	306,092	0.01%
Legacy Mortgage Asset Trust	1.892	10/25/2066	319,435	288,708	0.01%
FWD Securitization Trust	2.440	1/25/2050	324,719	288,478	0.01%
Morgan Stanley Capital I Trust	1.324	6/15/2050	7,833,811	280,922	0.01%
JPMBB Commercial Mortgage Securities Trust	0.597	9/15/2047	39,297,727	253,918	0.01%
Avis Budget Rental Car Funding	4.560	3/20/2024	239,167	238,881	0.01%

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Fannie Mae Connecticut Avenue Securities	9.517	11/25/2024	190,887	198,584	0.01%
PMT Credit Risk Transfer Trust	8.362	11/27/2031	162,375	159,022	0.00%
Bank	0.941	2/15/2052	3,568,852	147,913	0.00%
CSAIL Commercial Mortgage Trust	0.810	4/15/2050	12,434,049	137,534	0.00%
Benchmark Mortgage Trust	1.030	3/15/2052	2,727,742	126,384	0.00%
Connecticut Avenue Securities Trust	6.717	10/25/2039	119,234	119,235	0.00%
Oaktown Re VI Ltd.	6.134	10/25/2033	114,591	114,555	0.00%
WF-RBS Commercial Mortgage Trust	1.236	3/15/2047	8,278,444	55,004	0.00%
FCI Funding LLC	3.630	2/18/2031	34,155	34,122	0.00%
BASE CURRENCY					
US DOLLAR			139,079,514	139,079,514	3.90%
CALL OPTIONS PURCHASED					
US 5YR FUTR OPTN APR23C 108.5 EXP 03/24/2023		3/24/2023	6,001,000	937,656	0.03%
99DOT3LF GBP CALL USD PUT MAY23 1.42 CALL		5/4/2023	2,210,000	2,031	0.00%
COMMON STOCKS					
Foresight Energy LLC			2,270	23,830	0.00%
CONVERTIBLE BONDS					
Teva Pharmaceutical Finance Co. LLC	0.250	2/1/2026	4,555,000	4,398,991	0.12%
Trainline plc	1.000	1/14/2026	1,000,000	1,002,082	0.03%
NuVasive, Inc.	0.375	3/15/2025	580,000	513,880	0.01%
Insulet Corp.	0.375	9/1/2026	357,000	475,346	0.01%
JetBlue Airways Corp.	0.500	4/1/2026	500,000	385,223	0.01%
CORPORATE BONDS					
Sprint LLC	7.875	9/15/2023	29,370,000	29,640,981	0.83%
Boeing Co.	4.508	5/1/2023	18,525,000	18,498,501	0.52%
Credit Suisse Group AG	1.250	7/17/2025	12,410,000	12,012,003	0.34%
National Grid Electricity Distribution West Midlands plc	6.000	5/9/2025	9,796,000	11,852,825	0.33%
Booking Holdings, Inc.	4.000	11/15/2026	10,765,000	11,458,279	0.32%
Amgen, Inc.	5.250	3/2/2025	11,400,000	11,380,816	0.32%
Amgen, Inc.	5.507	3/2/2026	11,370,000	11,351,666	0.32%
Caesars Entertainment, Inc.	6.250	7/1/2025	10,855,000	10,760,374	0.30%
Raytheon Technologies Corp.	3.200	3/15/2024	10,390,000	10,177,080	0.29%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.908	7/23/2025	9,300,000	9,099,431	0.25%
Cigna Group	4.125	11/15/2025	8,460,000	8,226,404	0.23%
ONEOK, Inc.	7.500	9/1/2023	7,775,000	7,811,076	0.22%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	1.750	10/29/2024	7,800,000	7,234,495	0.20%
Warnermedia Holdings, Inc.	3.428	3/15/2024	7,015,000	6,846,784	0.19%
AT&T, Inc.	5.539	2/20/2026	6,685,000	6,681,062	0.19%
SK Hynix, Inc.	6.250	1/17/2026	6,582,000	6,607,637	0.19%
Credit Suisse Group AG	7.500	12/11/2023	7,175,000	6,524,084	0.18%
Dominion Energy, Inc.	3.300	3/15/2025	6,790,000	6,491,717	0.18%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd.	6.500	6/20/2027	6,489,000	6,489,000	0.18%

Full Portfolio Holdings* as of February 28, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
VICI Properties L.P. / VICI Note Co., Inc.	5.625	5/1/2024	6,500,000	6,442,819	0.18%
GSK Consumer Healthcare Capital U.K. Plc	3.125	3/24/2025	6,775,000	6,442,478	0.18%
Netflix, Inc.	5.875	2/15/2025	6,300,000	6,342,021	0.18%
General Mills, Inc.	5.241	11/18/2025	6,205,000	6,175,701	0.17%
Becton Dickinson and Co.	3.363	6/6/2024	6,325,000	6,162,973	0.17%
Visa, Inc.	1.500	6/15/2026	6,105,000	6,023,070	0.17%
General Motors Financial Co., Inc.	6.050	10/10/2025	5,900,000	5,947,152	0.17%
Ecopetrol S.A.	5.375	6/26/2026	6,226,000	5,898,617	0.17%
Intel Corp.	4.875	2/10/2026	5,920,000	5,867,567	0.16%
DR Horton, Inc.	5.750	8/15/2023	5,820,000	5,825,725	0.16%
AbbVie, Inc.	2.600	11/21/2024	6,050,000	5,768,179	0.16%
Ford Motor Credit Co. LLC	3.370	11/17/2023	5,885,000	5,766,273	0.16%
Royal Caribbean Cruises Ltd.	11.500	6/1/2025	5,326,000	5,672,829	0.16%
McDonald's Corp.	3.300	7/1/2025	5,875,000	5,647,929	0.16%
Pacific Gas and Electric Co.	3.150	1/1/2026	6,055,000	5,619,537	0.16%
Credit Suisse Group AG	6.250	12/18/2024	6,850,000	5,617,000	0.16%
Warnermedia Holdings, Inc.	3.638	3/15/2025	5,760,000	5,493,681	0.15%
Southern Co. Gas Capital Corp.	2.450	10/1/2023	5,565,000	5,467,489	0.15%
NextEra Energy Capital Holdings, Inc.	6.051	3/1/2025	5,355,000	5,392,277	0.15%
POSCO	5.625	1/17/2026	5,190,000	5,204,483	0.15%
T-Mobile USA, Inc.	2.250	2/15/2026	5,600,000	5,093,580	0.14%
Warnermedia Holdings, Inc.	3.755	3/15/2027	5,295,000	4,857,123	0.14%
VICI Properties L.P. / VICI Note Co., Inc.	4.250	12/1/2026	5,182,000	4,798,003	0.13%
NextEra Energy Capital Holdings, Inc.	0.650	3/1/2023	4,729,000	4,729,000	0.13%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.500	2/1/2024	4,756,000	4,697,378	0.13%
Sprint Spectrum Co. LLC / Sprint Spectrum Co. II LLC / Sprint Spectrum Co. III LLC	5.152	9/20/2029	4,660,000	4,608,581	0.13%
Aker BP ASA	3.000	1/15/2025	4,825,000	4,592,951	0.13%
Hewlett Packard Enterprise Co.	4.450	10/2/2023	4,180,000	4,153,156	0.12%
American Tower Corp.	2.400	3/15/2025	4,315,000	4,050,483	0.11%
Ecopetrol S.A.	8.875	1/13/2033	3,990,000	3,908,142	0.11%
Greensaif Pipelines Bidco S.a.r.l.	6.129	2/23/2038	3,730,000	3,716,321	0.10%
Warnermedia Holdings, Inc.	6.203	3/15/2024	3,680,000	3,698,337	0.10%
Becton Dickinson and Co.	3.734	12/15/2024	3,775,000	3,669,135	0.10%
NTT Finance Corp.	4.239	7/25/2025	3,715,000	3,611,683	0.10%
Oracle Corp.	5.800	11/10/2025	3,500,000	3,540,698	0.10%
BPCE S.A.	4.000	9/12/2023	3,415,000	3,379,573	0.09%
CVS Health Corp.	2.625	8/15/2024	3,500,000	3,371,275	0.09%
CommonSpirit Health	2.760	10/1/2024	3,400,000	3,263,266	0.09%
Brighthouse Financial Global Funding	5.272	4/12/2024	3,225,000	3,220,453	0.09%
Crown Castle, Inc.	3.200	9/1/2024	3,300,000	3,186,213	0.09%
Clarios Global L.P. / Clarios U.S. Finance Co.	6.250	5/15/2026	3,245,000	3,184,968	0.09%
Royal Caribbean Cruises Ltd.	5.500	8/31/2026	3,500,000	3,167,780	0.09%
Las Vegas Sands Corp.	3.200	8/8/2024	3,265,000	3,141,966	0.09%
Global Payments, Inc.	4.000	6/1/2023	2,975,000	2,963,382	0.08%

Full Portfolio Holdings* as of February 28, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Mondelez International, Inc.	2.125	3/17/2024	2,925,000	2,833,819	0.08%
Buckeye Partners L.P.	4.125	3/1/2025	2,970,000	2,784,343	0.08%
Nutrien Ltd.	5.900	11/7/2024	2,735,000	2,749,399	0.08%
DT Midstream, Inc.	4.125	6/15/2029	3,187,000	2,724,964	0.08%
Sky Ltd.	3.750	9/16/2024	2,700,000	2,630,781	0.07%
International Business Machines Corp.	3.000	5/15/2024	2,675,000	2,600,347	0.07%
Elevance Health, Inc.	3.350	12/1/2024	2,575,000	2,490,332	0.07%
Sprint LLC	7.125	6/15/2024	2,445,000	2,475,807	0.07%
Avantor Funding, Inc.	4.625	7/15/2028	2,680,000	2,463,510	0.07%
Constellation Brands, Inc.	5.000	2/2/2026	2,425,000	2,402,560	0.07%
Southern Co.	2.950	7/1/2023	2,400,000	2,380,016	0.07%
Greensaif Pipelines Bidco S.a.r.l.	6.510	2/23/2042	2,225,000	2,263,808	0.06%
Exelon Corp.	3.950	6/15/2025	2,325,000	2,250,360	0.06%
Netflix, Inc.	4.375	11/15/2026	2,315,000	2,233,095	0.06%
NTT Finance Corp.	4.142	7/26/2024	2,235,000	2,192,686	0.06%
1011778 BC ULC / New Red Finance, Inc.	3.875	1/15/2028	2,440,000	2,171,034	0.06%
Penske Truck Leasing Co. L.P. / PTL Finance Corp.	3.450	7/1/2024	2,225,000	2,153,757	0.06%
Regal Rexnord Corp.	6.050	2/15/2026	2,165,000	2,147,476	0.06%
GSK Consumer Healthcare Capital U.S. LLC	3.024	3/24/2024	2,190,000	2,129,615	0.06%
Altice Financing S.A.	2.250	1/15/2025	2,075,000	2,041,100	0.06%
Sprint Spectrum Co. LLC / Sprint Spectrum Co. II LLC / Sprint Spectrum Co. III LLC	4.738	3/20/2025	2,058,756	2,033,848	0.06%
EnLink Midstream LLC	5.625	1/15/2028	2,111,000	2,010,728	0.06%
Energear Israel Finance Ltd.	5.875	3/30/2031	2,270,000	1,980,575	0.06%
Medline Borrower L.P.	3.875	4/1/2029	2,335,000	1,950,332	0.05%
Grifols Escrow Issuer S.A.	3.875	10/15/2028	2,150,000	1,924,032	0.05%
Xerox Holdings Corp.	5.000	8/15/2025	1,975,000	1,838,459	0.05%
IQVIA, Inc.	2.250	1/15/2028	2,020,000	1,829,740	0.05%
Diageo Capital Plc	5.200	10/24/2025	1,805,000	1,818,776	0.05%
Energizer Gamma Acquisition B.V.	3.500	6/30/2029	2,110,000	1,763,488	0.05%
Ford Motor Credit Co. LLC	3.810	1/9/2024	1,775,000	1,735,101	0.05%
Discovery Communications LLC	3.800	3/13/2024	1,750,000	1,717,017	0.05%
Midcap Financial Issuer Trust	6.500	5/1/2028	1,990,000	1,716,375	0.05%
United Wholesale Mortgage LLC	5.750	6/15/2027	1,940,000	1,701,764	0.05%
AthenaHealth Group, Inc.	6.500	2/15/2030	2,130,000	1,684,600	0.05%
Adient Global Holdings Ltd.	3.500	8/15/2024	1,605,000	1,684,367	0.05%
PetSmart, Inc. / PetSmart Finance Corp.	4.750	2/15/2028	1,820,000	1,667,047	0.05%
Earthstone Energy Holdings LLC	8.000	4/15/2027	1,725,000	1,652,222	0.05%
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.	4.125	8/15/2026	1,645,000	1,496,950	0.04%
NCL Corp. Ltd.	5.875	2/15/2027	1,595,000	1,479,363	0.04%
Teva Pharmaceutical Finance Netherlands II B.V.	3.750	5/9/2027	1,530,000	1,440,529	0.04%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	1.150	10/29/2023	1,415,000	1,373,112	0.04%
Home Point Capital, Inc.	5.000	2/1/2026	1,925,000	1,346,620	0.04%
Novelis Corp.	3.250	11/15/2026	1,515,000	1,335,935	0.04%

Full Portfolio Holdings* as of February 28, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Baxter International, Inc.	0.868	12/1/2023	1,350,000	1,303,494	0.04%
FMG Resources Pty Ltd.	4.500	9/15/2027	1,380,000	1,269,600	0.04%
Apache Corp.	4.375	10/15/2028	1,370,000	1,246,527	0.03%
Southwestern Energy Co.	4.750	2/1/2032	1,420,000	1,220,873	0.03%
Archrock Partners L.P. / Archrock Partners Finance Corp.	6.250	4/1/2028	1,220,000	1,146,746	0.03%
Clarios Global L.P. / Clarios U.S. Finance Co.	4.375	5/15/2026	1,115,000	1,111,019	0.03%
EQM Midstream Partners L.P.	4.500	1/15/2029	1,323,000	1,103,725	0.03%
EQM Midstream Partners L.P.	6.000	7/1/2025	1,135,000	1,095,262	0.03%
Penske Truck Leasing Co. L.P. / PTL Finance Corp.	3.900	2/1/2024	1,083,000	1,063,927	0.03%
Spirit AeroSystems, Inc.	9.375	11/30/2029	950,000	1,006,905	0.03%
Penske Truck Leasing Co., L.P. / PTL Finance Corp.	2.700	3/14/2023	1,000,000	998,880	0.03%
WW International, Inc.	4.500	4/15/2029	1,955,000	997,050	0.03%
Hanesbrands, Inc.	4.875	5/15/2026	1,050,000	969,659	0.03%
American Tower Corp.	4.000	6/1/2025	1,000,000	968,075	0.03%
Teva Pharmaceutical Finance Netherlands II B.V.	6.000	1/31/2025	877,000	941,517	0.03%
EQM Midstream Partners L.P.	4.000	8/1/2024	970,000	926,612	0.03%
Enerflex Ltd.	9.000	10/15/2027	915,000	903,050	0.03%
Brighthouse Financial Global Funding	1.000	4/12/2024	945,000	892,146	0.02%
TransDigm, Inc.	5.500	11/15/2027	950,000	875,181	0.02%
Ford Motor Credit Co. LLC	4.375	8/6/2023	850,000	843,150	0.02%
Global Payments, Inc.	3.750	6/1/2023	825,000	821,034	0.02%
Freedom Mortgage Corp.	8.125	11/15/2024	850,000	820,590	0.02%
Venture Global Calcasieu Pass LLC	3.875	8/15/2029	865,000	746,063	0.02%
American Tower Corp.	2.950	1/15/2025	770,000	732,853	0.02%
Acrisure LLC / Acrisure Finance, Inc.	10.125	8/1/2026	700,000	696,939	0.02%
Novelis Corp.	3.875	8/15/2031	800,000	648,120	0.02%
Venture Global Calcasieu Pass LLC	4.125	8/15/2031	750,000	643,313	0.02%
Clearway Energy Operating LLC	4.750	3/15/2028	700,000	642,390	0.02%
CAB SELAS	3.375	2/1/2028	749,000	638,487	0.02%
APX Group, Inc.	5.750	7/15/2029	750,000	628,365	0.02%
Cinemark USA, Inc.	5.250	7/15/2028	730,000	613,675	0.02%
Altice France S.A.	5.125	1/15/2029	750,000	575,740	0.02%
Virgin Media Finance plc	3.750	7/15/2030	700,000	571,729	0.02%
Acadia Healthcare Co., Inc.	5.000	4/15/2029	610,000	555,115	0.02%
Country Garden Holdings Co., Ltd.	5.625	1/14/2030	875,000	545,290	0.02%
Clearway Energy Operating LLC	3.750	2/15/2031	670,000	541,025	0.02%
Cinemark USA, Inc.	5.875	3/15/2026	590,000	537,962	0.02%
ROBLOX Corp.	3.875	5/1/2030	650,000	534,372	0.01%
Gen Digital, Inc.	6.750	9/30/2027	520,000	511,133	0.01%
Royal Caribbean Cruises Ltd.	8.250	1/15/2029	450,000	465,836	0.01%
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.	5.250	4/30/2025	475,000	459,206	0.01%
Weatherford International Ltd.	8.625	4/30/2030	450,000	449,393	0.01%
USA Compression Partners L.P. / USA Compression Finance Corp.	6.875	9/1/2027	465,000	440,281	0.01%

Full Portfolio Holdings* as of February 28, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Hanesbrands, Inc.	9.000	2/15/2031	400,000	404,460	0.01%
Altice France S.A.	4.125	1/15/2029	400,000	325,784	0.01%
Caesars Entertainment, Inc.	8.125	7/1/2027	275,000	277,582	0.01%
Verisure Holding AB	3.250	2/15/2027	300,000	274,412	0.01%
Clydesdale Acquisition Holdings, Inc.	6.625	4/15/2029	285,000	271,921	0.01%
Range Resources Corp.	4.750	2/15/2030	295,000	264,031	0.01%
Staples, Inc.	7.500	4/15/2026	275,000	244,750	0.01%
CIFI Holdings Group Co., Ltd.	4.375	4/12/2027	875,000	215,031	0.01%
Unifin Financiera S.A.B. de C.V.	9.875	1/28/2029	2,085,000	78,188	0.00%
Sprint LLC	7.625	3/1/2026	25,000	25,962	0.00%
FOREIGN CURRENCY					
EURO CURRENCY			5,860,315	6,198,453	0.17%
NEW ZEALAND DOLLAR			293,747	181,624	0.01%
NORWEGIAN KRONE			674,714	64,971	0.00%
SWEDISH KRONA			26,188	2,502	0.00%
CANADIAN DOLLAR			2,498	1,831	0.00%
SWISS FRANC			4	5	0.00%
SOUTH KOREAN WON			420	0.32	0.00%
HUNGARIAN FORINT			0.03	0.00	0.00%
POLISH ZLOTY			(2)	(0.47)	0.00%
SOUTH AFRICAN RAND			(70)	(4)	0.00%
HONG KONG DOLLAR			(544)	(69)	0.00%
AUSTRALIAN DOLLAR			(155,143)	(104,396)	0.00%
JAPANESE YEN			(83,951,147)	(616,585)	-0.02%
POUND STERLING			(580,506)	(698,261)	-0.02%
FOREIGN GOVERNMENT OBLIGATIONS					
Denmark Government Bond	1.750	11/15/2025	993,692,000	136,339,730	3.82%
Japan Treasury Discount Bill	0.010	5/22/2023	14,980,800,000	110,062,447	3.08%
Japan Treasury Discount Bill	0.010	5/29/2023	13,396,050,000	98,421,833	2.76%
Korea Treasury Bond	2.250	6/10/2025	109,431,000,000	79,851,167	2.24%
Korea Treasury Bond	1.250	3/10/2026	111,194,000,000	78,057,974	2.19%
Japan Treasury Discount Bill	0.000	3/6/2023	10,137,650,000	74,457,577	2.09%
Kommuninvest I Sverige AB	0.750	5/12/2028	864,240,000	70,989,214	1.99%
Kommuninvest I Sverige AB	1.000	5/12/2025	728,460,000	65,380,156	1.83%
Korea Treasury Bond	1.500	3/10/2025	85,546,150,000	61,699,363	1.73%
Denmark Government Bond	0.010	11/15/2031	530,680,116	59,209,318	1.66%
Norway Government Bond	1.750	3/13/2025	530,436,000	49,189,041	1.38%
New Zealand Government Bond	2.000	5/15/2032	96,282,000	48,145,227	1.35%
New Zealand Government Bond	4.500	4/15/2027	78,179,000	48,085,747	1.35%
Korea Treasury Bond	3.375	6/10/2032	58,444,470,000	43,109,663	1.21%
Australia Government Bond	1.750	11/21/2032	70,752,000	39,526,506	1.11%
Japan Treasury Discount Bill	0.000	3/10/2023	4,617,100,000	33,911,435	0.95%
Kommuninvest I Sverige AB	0.750	2/4/2026	376,120,000	32,838,566	0.92%
Norway Government Bond	1.750	2/17/2027	345,902,000	31,103,467	0.87%

Full Portfolio Holdings* as of February 28, 2023

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Australia Government Bond	2.750	5/21/2041	49,926,000	27,493,682	0.77%
New Zealand Government Bond	4.250	5/15/2034	45,795,000	27,421,706	0.77%
Norway Government Bond	3.000	8/15/2033	267,725,000	24,568,786	0.69%
Norway Government Bond	3.000	8/15/2033	220,579,000	20,333,570	0.57%
Korea Treasury Bond	2.375	12/10/2031	28,291,840,000	19,218,588	0.54%
Kommuninvest I Sverige AB	3.000	3/12/2029	200,870,000	18,312,915	0.51%
New Zealand Government Bond	2.750	5/15/2051	41,259,000	17,853,225	0.50%
Australia Government Bond	1.750	6/21/2051	42,256,000	17,084,103	0.48%
Canadian Government Bond	0.250	8/1/2023	22,956,000	16,530,894	0.46%
New Zealand Government Bond	3.500	4/14/2033	28,584,000	16,140,664	0.45%
Australia Government Bond	3.000	3/21/2047	25,591,000	14,091,221	0.39%
Treasury Corp. of Victoria	2.250	9/15/2033	25,856,000	13,929,310	0.39%
New South Wales Treasury Corp.	2.000	3/8/2033	25,877,000	13,793,255	0.39%
Treasury Corp. of Victoria	2.250	9/15/2033	24,040,000	12,950,983	0.36%
Queensland Treasury Corp.	4.500	8/22/2035	12,955,000	8,526,602	0.24%
Bulgaria Government International Bond	4.125	9/23/2029	7,005,000	7,226,179	0.20%
Norway Government Bond	1.750	9/6/2029	78,246,000	6,767,185	0.19%
Abu Dhabi Government International Bond	2.125	9/30/2024	6,700,000	6,381,308	0.18%
Colombia Government International Bond	3.875	4/25/2027	5,190,000	4,604,651	0.13%
Colombia Government International Bond	7.500	2/2/2034	4,245,000	4,014,768	0.11%
Hungary Government International Bond	6.125	5/22/2028	3,859,000	3,917,502	0.11%
Saudi Government International Bond	5.000	1/18/2053	3,653,000	3,333,363	0.09%
State of North Rhine-Westphalia Germany	1.450	1/19/2122	6,447,000	3,201,516	0.09%
Bulgaria Government International Bond	4.500	1/27/2033	2,670,000	2,735,947	0.08%
Australia Government Bond	1.750	6/21/2051	1,459,000	589,874	0.02%
Colombia Government International Bond	3.000	1/30/2030	0.00	0.00	0.00%
PUT OPTIONS PURCHASED					
SOFR 1YR MIDCURVE JUN23P 96 EXP 06/16/2023		6/16/2023	16,382,500	10,648,625	0.30%
SOFR 1YR MIDCURVE JUN23P 95 EXP 06/16/2023		6/16/2023	16,382,500	2,334,506	0.07%
99D0UT7N5 CDSOPT PUT EUR 100.00000000 20		3/15/2023	217,560,000	26,463	0.00%
SENIOR FLOATING RATE INTERESTS					
MH Sub LLC	8.385	9/13/2024	5,123,855	5,080,968	0.14%
Dun & Bradstreet Corp.	7.867	2/6/2026	3,789,314	3,777,794	0.11%
Hub International Ltd.	7.817	4/25/2025	3,241,559	3,230,862	0.09%
McAfee LLC	8.418	3/1/2029	3,412,850	3,195,281	0.09%
Lorca Holdco Ltd.	6.819	9/17/2027	2,715,000	2,827,144	0.08%
MajorDrive Holdings LLC	8.813	6/1/2028	2,691,786	2,596,120	0.07%
Verisure Holding AB	5.643	7/20/2026	2,485,000	2,559,021	0.07%
RealPage, Inc.	7.635	4/24/2028	2,483,563	2,402,226	0.07%
Virgin Media Ireland Ltd.	5.865	7/15/2029	2,325,000	2,396,148	0.07%
Aramark Services, Inc.	6.385	3/11/2025	2,325,000	2,317,746	0.06%
Open Text Corp.	8.218	8/24/2029	2,320,000	2,315,290	0.06%
Acrisure LLC	8.104	2/15/2027	2,348,526	2,240,329	0.06%
APX Group, Inc.	7.848	7/10/2028	2,088,563	2,026,887	0.06%
Chamberlain Group Inc	7.885	11/3/2028	2,024,550	1,948,002	0.05%

Full Portfolio Holdings* as of February 28, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Tecta America Corp.	8.982	4/10/2028	1,919,195	1,884,016	0.05%
Sunshine Luxembourg S.a.r.l.	8.480	10/1/2026	1,938,799	1,883,330	0.05%
LBM Acquisition LLC	8.385	12/17/2027	2,054,809	1,874,377	0.05%
Staples, Inc.	9.814	4/16/2026	2,003,815	1,852,627	0.05%
Asurion LLC	7.885	7/31/2027	1,896,225	1,765,461	0.05%
Caesars Entertainment, Inc.	7.968	2/6/2030	1,675,000	1,671,047	0.05%
Froneri International Ltd.	5.067	1/29/2027	1,645,000	1,667,709	0.05%
USI, Inc.	8.330	11/22/2029	1,645,875	1,641,069	0.05%
DCert Buyer, Inc.	8.696	10/16/2026	1,660,655	1,634,085	0.05%
Great Canadian Gaming Corp.	8.753	11/1/2026	1,623,907	1,618,841	0.05%
SS&C Technologies, Inc.	6.385	4/16/2025	1,620,021	1,616,651	0.05%
IRB Holding Corp.	7.687	12/15/2027	1,625,000	1,602,656	0.04%
Endure Digital Inc.	8.072	2/10/2028	1,725,790	1,595,493	0.04%
CSC Holdings LLC	7.088	4/15/2027	1,709,807	1,536,689	0.04%
McAfee LLC	6.492	3/1/2029	1,532,300	1,531,979	0.04%
Formula One Holdings Ltd.	7.868	1/15/2030	1,515,000	1,517,651	0.04%
SRS Distribution, Inc.	8.135	6/2/2028	1,550,003	1,497,939	0.04%
Filtration Group Corp.	8.135	10/21/2028	1,461,500	1,437,751	0.04%
Polaris Newco LLC	8.730	6/2/2028	1,489,688	1,375,890	0.04%
Crocs, Inc.	8.050	2/20/2029	1,348,746	1,344,255	0.04%
EP Purchaser, LLC	8.230	11/6/2028	1,215,813	1,212,019	0.03%
Asurion LLC	8.680	8/19/2028	1,240,916	1,161,137	0.03%
Verisure Holding AB	5.378	3/27/2028	1,130,000	1,147,799	0.03%
Acisure LLC	8.885	2/15/2027	1,188,000	1,141,965	0.03%
Hanesbrands, Inc.	0.000	2/14/2030	1,140,000	1,138,575	0.03%
Athenahealth Group, Inc.	8.061	2/15/2029	1,232,970	1,137,415	0.03%
Blackhawk Network Holdings, Inc.	7.891	6/15/2025	1,066,678	1,045,515	0.03%
Shutterfly, Inc.	9.635	9/25/2026	1,771,127	972,278	0.03%
IRB Holding Corp.	0.000	2/5/2025	950,000	948,414	0.03%
Air Canada	8.369	8/11/2028	950,000	947,331	0.03%
U.S. Foods, Inc.	0.000	9/13/2026	950,000	946,533	0.03%
UFC Holdings LLC	7.570	4/29/2026	950,000	946,039	0.03%
WW International, Inc.	8.140	4/13/2028	1,512,122	859,082	0.02%
Mileage Plus Holdings LLC	9.996	6/21/2027	684,000	711,531	0.02%
MH Sub LLC	8.385	9/13/2024	715,823	709,817	0.02%
Hub International Ltd.	8.057	4/25/2025	697,829	696,350	0.02%
Zacapa LLC	8.830	3/22/2029	713,130	690,995	0.02%
SRS Distribution, Inc.	7.968	6/2/2028	696,267	671,375	0.02%
Cast and Crew Payroll, LLC	8.135	2/9/2026	668,059	665,834	0.02%
Amentum Government Services Holdings LLC	8.124	2/15/2029	661,675	653,126	0.02%
Altice France S.A.	6.024	8/15/2028	563,236	576,469	0.02%
Aramark Services, Inc.	7.135	4/6/2028	550,000	547,938	0.02%
Blackhawk Network Holdings, Inc.	11.813	6/15/2026	600,000	512,400	0.01%
ABG Intermediate Holdings 2 LLC	10.718	12/20/2029	285,000	262,200	0.01%
Asurion LLC	7.885	12/23/2026	237,299	225,519	0.01%

Full Portfolio Holdings* as of February 28, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Oryx Midstream Services Permian Basin LLC	7.932	10/5/2028	205,000	203,633	0.01%
Athenahealth Group, Inc.	3.500	2/15/2029	151,087	139,378	0.00%
Sedgwick Claims Management Services, Inc.	0.000	12/31/2025	0.01	0.01	0.00%
SHORT-TERM INVESTMENTS					
U.S. Treasury Bills		5/9/2023	215,098,000	213,192,174	5.97%
U.S. Treasury Bills		4/27/2023	170,808,000	169,577,470	4.75%
U.S. Treasury Bills		4/18/2023	110,060,000	109,414,022	3.07%
U.S. Treasury Bills		4/18/2023	107,728,000	107,079,908	3.00%
U.S. Treasury Bills		5/9/2023	89,500,000	88,707,006	2.49%
U.S. Treasury Bills		5/9/2023	53,710,000	53,234,115	1.49%
U.S. Treasury Bills		4/27/2023	35,928,000	35,669,681	1.00%
U.S. Treasury Bills		4/18/2023	35,888,000	35,667,408	1.00%
FIXED, Inc. CLEARING CORP.REPO		3/1/2023	20,935,024	20,935,024	0.59%
Dominion Energy, Inc.		5/15/2023	8,475,000	8,385,309	0.23%
Ovintiv, Inc.		3/21/2023	6,975,000	6,953,881	0.19%
U.S. GOVERNMENT AGENCIES					
UMBS	5.500	3/13/2053	11,675,000	11,653,455	0.33%
UMBS	5.000	3/13/2053	9,800,000	9,628,941	0.27%
FHLMC	8.184	9/25/2042	3,175,000	3,293,216	0.09%
Connecticut Avenue Securities Trust	8.243	12/25/2042	3,156,000	3,211,230	0.09%
FHLMC	9.367	12/25/2029	2,775,000	2,943,569	0.08%
FHLMC	11.234	6/25/2042	2,545,000	2,738,472	0.08%
FHLMC	7.567	11/25/2049	2,570,000	2,573,222	0.07%
FHLMC	5.784	2/25/2042	2,516,824	2,499,887	0.07%
FHLMC	5.484	1/25/2042	2,200,109	2,164,457	0.06%
Connecticut Avenue Securities Trust	6.793	1/25/2043	2,119,294	2,133,384	0.06%
Connecticut Avenue Securities Trust	5.484	12/25/2041	2,111,720	2,096,642	0.06%
FHLMC	6.784	8/25/2033	2,074,000	2,078,600	0.06%
FHLMC	9.734	3/25/2042	1,930,000	1,939,945	0.05%
Connecticut Avenue Securities Trust	9.243	9/25/2042	1,730,000	1,820,911	0.05%
Connecticut Avenue Securities Trust	6.384	4/25/2042	1,782,058	1,777,306	0.05%
FHLMC	6.984	3/25/2052	1,675,894	1,693,203	0.05%
FHLMC	9.484	3/25/2052	1,525,000	1,638,305	0.05%
FHLMC	6.484	4/25/2042	1,565,383	1,572,330	0.04%
FHLMC	7.834	5/25/2042	1,490,000	1,516,137	0.04%
FHLMC	7.384	4/25/2042	1,490,000	1,491,872	0.04%
FHLMC	6.767	11/25/2048	1,465,000	1,413,916	0.04%
FHLMC	6.284	1/25/2051	1,401,720	1,395,300	0.04%
FHLMC	9.867	9/25/2050	1,241,606	1,310,705	0.04%
FHLMC	6.834	12/25/2041	1,410,000	1,280,463	0.04%
FHLMC	6.484	12/25/2050	1,190,950	1,195,085	0.03%
FHLMC	8.967	9/25/2030	1,095,000	1,161,830	0.03%
FHLMC	8.717	3/25/2050	1,078,245	1,111,412	0.03%
FHLMC	8.034	8/25/2042	1,075,000	1,094,369	0.03%
FHLMC	8.484	7/25/2042	1,045,000	1,077,495	0.03%

Full Portfolio Holdings* as of February 28, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
SLM Student Loan Trust	5.568	4/25/2023	1,086,952	1,054,672	0.03%
FHLMC	10.484	7/25/2042	1,005,000	1,035,699	0.03%
Connecticut Avenue Securities Trust	7.234	5/25/2042	954,405	972,130	0.03%
Connecticut Avenue Securities Trust	7.443	6/25/2042	870,861	888,797	0.02%
Connecticut Avenue Securities Trust	6.484	3/25/2042	861,737	864,780	0.02%
FHLMC	6.784	11/25/2051	857,569	829,820	0.02%
Connecticut Avenue Securities Trust	7.984	3/25/2042	806,000	827,004	0.02%
Connecticut Avenue Securities Trust	7.484	4/25/2042	765,000	762,131	0.02%
FHLMC	7.717	3/25/2050	707,234	726,468	0.02%
FHLMC	6.284	7/25/2041	723,439	654,147	0.02%
FHLMC	10.367	7/25/2050	604,243	648,703	0.02%
FHLMC	1.921	3/25/2048	6,240,000	626,638	0.02%
FNMA	2.500	2/25/2051	4,191,462	583,112	0.02%
FHLMC	1.953	10/25/2047	5,823,080	570,709	0.02%
GNMA	4.000	1/16/2040	3,386,806	536,798	0.02%
SLC Student Loan Trust	5.669	6/15/2021	522,514	509,196	0.01%
GNMA	5.500	11/16/2046	2,545,808	497,421	0.01%
FHLMC	1.872	11/25/2047	5,047,170	471,659	0.01%
FHLMC	2.116	6/25/2044	7,245,592	447,706	0.01%
FNMA	4.500	5/25/2049	2,214,867	420,088	0.01%
FNMA	3.000	10/25/2051	2,614,776	404,767	0.01%
FHLMC	6.634	9/25/2042	399,577	401,162	0.01%
FHLMC	2.314	12/25/2045	3,742,315	388,032	0.01%
FNMA	4.500	3/25/2048	1,848,383	328,937	0.01%
FHLMC	2.792	10/25/2055	1,722,454	316,279	0.01%
FNMA	5.500	8/25/2044	1,658,900	308,812	0.01%
FHLMC	3.000	5/15/2034	3,614,008	280,485	0.01%
FHLMC	7.984	3/25/2042	250,000	255,315	0.01%
GNMA	5.000	6/20/2048	1,290,749	216,377	0.01%
FHLMC	2.101	8/25/2047	2,075,000	215,140	0.01%
GNMA	5.000	7/16/2047	1,144,307	210,501	0.01%
FHLMC	3.500	1/15/2033	1,889,350	204,271	0.01%
GNMA	6.000	9/20/2045	993,701	202,232	0.01%
FHLMC	2.018	9/25/2046	1,479,915	148,922	0.00%
GNMA	3.500	11/20/2031	1,791,184	148,381	0.00%
GNMA	3.500	10/20/2029	1,776,496	139,999	0.00%
GNMA	3.500	1/20/2030	1,573,617	127,921	0.00%
FHLMC	2.782	4/25/2031	775,000	124,266	0.00%
GNMA	5.000	12/16/2045	715,987	119,193	0.00%
FHLMC	5.000	9/15/2036	680,416	118,849	0.00%
GNMA	5.000	11/16/2047	644,037	116,521	0.00%
FNMA	5.500	6/25/2048	590,225	116,266	0.00%
GNMA	5.000	9/20/2047	578,299	112,653	0.00%
FHLMC	2.317	1/25/2046	1,070,000	112,361	0.00%
FHLMC	2.595	4/25/2028	1,038,099	108,460	0.00%

Full Portfolio Holdings* as of February 28, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
FNMA	3.000	1/25/2028	2,021,716	100,066	0.00%
FHLMC	3.500	5/15/2036	853,824	98,659	0.00%
FNMA	3.500	4/25/2028	1,737,002	87,943	0.00%
GNMA	5.883	7/20/2039	783,632	84,156	0.00%
GNMA	4.000	1/16/2046	509,230	82,962	0.00%
GNMA	5.500	2/20/2047	485,841	77,150	0.00%
FNMA	4.000	1/25/2028	1,335,097	68,937	0.00%
GNMA	5.000	7/16/2044	237,597	48,647	0.00%
FHLMC	1.659	7/25/2041	14,895,000	24,919	0.00%
FHLMC	1.720	9/25/2041	3,690,853	23,640	0.00%
GNMA	4.500	4/20/2045	139,139	21,066	0.00%
U.S. GOVERNMENT SECURITIES					
U.S. Treasury Notes	0.375	8/15/2024	91,308,100	85,340,973	2.39%
U.S. Treasury Notes	2.250	2/15/2027	59,915,000	55,442,439	1.55%
U.S. Treasury Bonds	3.000	2/15/2047	17,399,000	14,438,451	0.40%
DERIVATIVES - CALL OPTIONS WRITTEN					
US 5YR FUTR OPTN APR23C 109.5 EXP 03/24/2023		3/24/2023	(6,001,000)	57,660	0.00%
DERIVATIVES - CENTRALLY CLEARED CREDIT DEFAULT SWAP CONTRACTS					
Long: S9D0TL0T8 CDS EUR R F 1.00000 1 CCPITRAXX / Shrt: S9D0TL0T8 CDS EUR P V 03MEVENT 2 CCPITRAXX		12/20/2027	56,630,000	1,164,431	0.03%
CDX Long: B9D0TKV25 CDS USD R V 03MEVENT 2 CCPCDX / Shrt: B9D0TKV25 CDS USD P F 1.00000 1 CCPCDX		12/20/2027	3,735,000	3,435	0.00%
Virgin Media Finance plc		12/20/2025	12,350,000	(29,002)	0.00%
Long: B9D0REID2 CDS EUR R V 03MEVENT 2 CCPCORPORATE / Shrt: B9D0REID2 CDS EUR P F 1.00000 1 CCPCORPORATE		6/20/2027	9,790,000	(31,850)	0.00%
CDX Long: B9D0TO211 CDS USD R V 03MEVENT 2 CCPCDX / Shrt: B9D0TO211 CDS USD P F 5.00000 1 CCPCDX		12/20/2027	34,550,000	(39,371)	0.00%
CDX Long: B9D0TKWI9 CDS USD R V 03MEVENT 2 CCPCDX / Shrt: B9D0TKWI9 CDS USD P F 1.00000 1 CCPCDX		12/20/2027	39,685,000	(41,247)	0.00%
CDX Long: B9D0RP5D1 CDS USD R V 03MEVENT 2 CCPCDX / Shrt: B9D0RP5D1 CDS USD P F 5.00000 1 CCPCDX		6/20/2027	3,660,030	(146,278)	0.00%
Long: B9D0TL3Z1 CDS EUR R V 03MEVENT 2 CCPITRAXX / Shrt: B9D0TL3Z1 CDS EUR P F 1.00000 1 CCPITRAXX		12/20/2027	32,380,000	(1,162,077)	-0.03%
DERIVATIVES - CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS					
Long: B9D0RLLE0 IRS EUR R V 06MEURIB 99D0RLLG5 CCPVANILLA / Shrt: B9D0RLLE0 IRS EUR P F .63000 99D0RLLE0 CCPVANILLA		6/15/2072	4,753,000	2,453,268	0.07%
Long: B9D0RJVN4 IRS EUR R V 06MEURIB 99D0RJVM6 CCPVANILLA / Shrt: B9D0RJVN4 IRS EUR P F 1.13000 99D0RJVN4 CCPVANILLA		6/15/2032	14,459,000	1,858,688	0.05%

Full Portfolio Holdings* as of February 28, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Long: B9D0OIPM8 IRS EUR R V 06MEURIB 99D0OIPP1 CCPVANILLA / Shrt: B9D0OIPM8 IRS EUR P F .63000 99D0OIPM8 CCPVANILLA		9/17/2051	10,659,350	1,705,120	0.05%
Long: B9D0RKTA2 IRS EUR R V 06MEURIB 99D0RKTB0 CCPVANILLA / Shrt: B9D0RKTA2 IRS EUR P F 1.00000 99D0RKTA2 CCPVANILLA		6/15/2052	5,692,000	1,500,057	0.04%
Long: B9D0RRGU7 IRS USD R V 12MSOFR 99D0RRGV5 CCPOIS / Shrt: B9D0RRGU7 IRS USD P F 2.03000 99D0RRGU7 CCPOIS		6/16/2032	39,561,000	1,195,328	0.03%
Long: B9D0UG7U7 IRS USD R V 12MSOFR 99D0UG7V5 CCPOIS / Shrt: B9D0UG7U7 IRS USD P F 3.18750 99D0UG7U7 CCPOIS		6/21/2028	27,113,000	759,523	0.02%
Long: B9D0UCBQ0 IRS CAD R V 03MCDOR 99D0UCBT4 CCPVANILLA / Shrt: B9D0UCBQ0 IRS CAD P F 3.34375 99D0UCBQ0 CCPVANILLA		6/21/2028	35,781,000	727,020	0.02%
Long: B9D0SA3G8 IRS USD R V 12MSOFR 99D0SA3H6 CCPOIS / Shrt: B9D0SA3G8 IRS USD P F 2.31000 99D0SA3G8 CCPOIS		6/17/2047	22,221,000	577,610	0.02%
Long: B9D0V0U35 IRS USD R V 12MSOFR 99D0V0U27 CCPOIS / Shrt: B9D0V0U35 IRS USD P F 3.31000 99D0V0U35 CCPOIS		3/15/2038	24,518,000	439,223	0.01%
Long: B9D0S8209 IRS EUR R V 06MEURIB 99D0S8233 CCPVANILLA / Shrt: B9D0S8209 IRS EUR P F 1.16000 99D0S8209 CCPVANILLA		6/15/2072	887,500	319,915	0.01%
Long: B9D0UCD39 IRS CAD R V 03MCDOR 99D0UCD13 CCPVANILLA / Shrt: B9D0UCD39 IRS CAD P F 3.37500 99D0UCD39 CCPVANILLA		6/21/2033	8,808,000	293,731	0.01%
Long: B9D0UEA20 IRS GBP R V 12MSONIA 99D0UEA38 CCPOIS / Shrt: B9D0UEA20 IRS GBP P F 3.21875 99D0UEA20 CCPOIS		6/21/2033	5,501,000	275,581	0.01%
Long: B9D0QWS59 IRS CAD R V 03MCDOR 99D0QWS67 CCPVANILLA / Shrt: B9D0QWS59 IRS CAD P F 2.21875 99D0QWS59 CCPVANILLA		6/19/2027	24,398,000	262,058	0.01%
Long: B9D0V52U5 IRS GBP R V 12MSONIA 99D0V52X9 CCPOIS / Shrt: B9D0V52U5 IRS GBP P F 3.91000 99D0V52U5 CCPOIS		3/15/2028	33,402,000	261,570	0.01%
Long: B9D0UF1W1 IRS USD R V 12MSOFR 99D0UF1V3 CCPOIS / Shrt: B9D0UF1W1 IRS USD P F 2.84375 99D0UF1W1 CCPOIS		6/18/2028	21,424,000	260,654	0.01%
Long: B9D0UUBE7 IRS NZD R V 03MNZDBB 99D0UUBG2 CCPVANILLA / Shrt: B9D0UUBE7 IRS NZD P F 4.33830 99D0UUBE7 CCPVANILLA		3/15/2028	18,626,000	252,192	0.01%
Long: B9D0TJ9K3 IRS USD R V 12MSOFR 99D0TJ9I8 CCPOIS / Shrt: B9D0TJ9K3 IRS USD P F 3.09375 99D0TJ9K3 CCPOIS		3/15/2033	5,823,000	215,269	0.01%
Long: B9D0UUB23 IRS NZD R V 03MNZDBB 99D0UUB49 CCPVANILLA / Shrt: B9D0UUB23 IRS NZD P F 4.27000 99D0UUB23 CCPVANILLA		3/15/2033	10,148,000	211,440	0.01%
Long: B9D0TIVI5 IRS NZD R V 03MNZDBB 99D0TIVJ3 CCPVANILLA / Shrt: B9D0TIVI5 IRS NZD P F 4.09375 99D0TIVI5 CCPVANILLA		3/15/2028	22,529,000	192,756	0.01%
Long: B9D0V3GB7 IRS NOK R V 03MNIBOR 99D0V3GD3 CCPVANILLA / Shrt: B9D0V3GB7 IRS NOK P F 3.38000 99D0V3GB7 CCPVANILLA		3/20/2025	377,808,000	157,413	0.00%
Long: B9D0UX4Z2 IRS HKD R V 03MHIBOR 99D0UX508 CCPVANILLA / Shrt: B9D0UX4Z2 IRS HKD P F 4.44000 99D0UX4Z2 CCPVANILLA		3/15/2024	279,771,000	85,250	0.00%

Full Portfolio Holdings* as of February 28, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Long: B9D0UC4N5 IRS CNY R V 00MCNRR 99D0UC4P0 CCPVANILLA / Shrt: B9D0UC4N5 IRS CNY P F 2.88000 99D0UC4N5 CCPVANILLA		3/15/2028	52,295,000	51,438	0.00%
Long: S9D0TUNB2 IRS USD R F 3.72750 99D0TUNB2 CCPOIS / Shrt: S9D0TUNB2 IRS USD P V 12MSOFR 99D0TUN97 CCPOIS		12/16/2039	8,950,000	45,967	0.00%
Long: B9D0TSV93 IRS USD R V 12MSOFR 99D0TSA0 CCPOIS / Shrt: B9D0TSV93 IRS USD P F 2.63779 99D0TSV93 CCPOIS		12/16/2047	2,520,000	34,566	0.00%
Long: B9D0V3EN3 IRS NOK R V 06MNIBOR 99D0V3EO1 CCPVANILLA / Shrt: B9D0V3EN3 IRS NOK P F 3.16000 99D0V3EN3 CCPVANILLA		3/15/2033	91,415,000	26,595	0.00%
Long: B9D0TSE76 IRS USD R V 12MSOFR 99D0TSEA9 CCPOIS / Shrt: B9D0TSE76 IRS USD P F 2.59920 99D0TSE76 CCPOIS		12/16/2047	1,260,000	19,766	0.00%
Long: B9D0TIUV7 IRS NZD R V 03MNZDBB 99D0TIUU9 CCPVANILLA / Shrt: B9D0TIUV7 IRS NZD P F 4.34375 99D0TIUV7 CCPVANILLA		3/19/2028	33,986,000	15,443	0.00%
Long: B9D0TSF18 IRS USD R V 12MSOFR 99D0TSF34 CCPOIS / Shrt: B9D0TSF18 IRS USD P F 2.66850 99D0TSF18 CCPOIS		12/16/2047	1,260,000	15,307	0.00%
Long: B9D0TSEQ4 IRS USD R V 12MSOFR 99D0TSEU5 CCPOIS / Shrt: B9D0TSEQ4 IRS USD P F 2.69204 99D0TSEQ4 CCPOIS		12/16/2047	1,260,000	13,792	0.00%
Long: S9D0TUPS3 IRS USD R F 3.46800 99D0TUPS3 CCPOIS / Shrt: S9D0TUPS3 IRS USD P V 12MSOFR 99D0TUPQ7 CCPOIS		12/16/2039	5,665,000	12,274	0.00%
Long: B9D0TUPO2 IRS USD R V 12MSOFR 99D0TUPP9 CCPOIS / Shrt: B9D0TUPO2 IRS USD P F 2.95600 99D0TUPO2 CCPOIS		12/16/2047	1,260,000	(3,191)	0.00%
Long: S9D0UU8C5 IRS SEK R F 2.50000 99D0UU8C5 CCPVANILLA / Shrt: S9D0UU8C5 IRS SEK P V 03MSTIBO 99D0UU8D3 CCPVANILLA		6/18/2028	222,417,000	(4,971)	0.00%
Long: S9D0TSFR1 IRS USD R F 3.16286 99D0TSFR1 CCPOIS / Shrt: S9D0TSFR1 IRS USD P V 12MSOFR 99D0TSFQ3 CCPOIS		12/16/2039	5,965,000	(7,903)	0.00%
Long: S9D0TSFU4 IRS USD R F 3.15600 99D0TSFU4 CCPOIS / Shrt: S9D0TSFU4 IRS USD P V 12MSOFR 99D0TSFS9 CCPOIS		12/16/2039	5,965,000	(8,371)	0.00%
Long: B9D0V9E42 IRS GBP R V 12MSONIA 99D0V9EA8 CCPOIS / Shrt: B9D0V9E42 IRS GBP P F 3.65625 99D0V9E42 CCPOIS		6/18/2028	17,817,000	(13,125)	0.00%
Long: S9D0TSFO8 IRS USD R F 3.07350 99D0TSFO8 CCPOIS / Shrt: S9D0TSFO8 IRS USD P V 12MSOFR 99D0TSFN0 CCPOIS		12/16/2039	5,965,000	(14,002)	0.00%
Long: S9D0V3FJ1 IRS SEK R F 2.81000 99D0V3FJ1 CCPVANILLA / Shrt: S9D0V3FJ1 IRS SEK P V 03MSTIBO 99D0V3FG7 CCPVANILLA		3/15/2033	93,280,000	(14,322)	0.00%
Long: B9D0UEBF0 IRS GBP R V 12MSONIA 99D0UEBE3 CCPOIS / Shrt: B9D0UEBF0 IRS GBP P F 3.62500 99D0UEBF0 CCPOIS		6/21/2028	22,961,000	(19,427)	0.00%
Long: S9D0TSVD4 IRS USD R F 3.12934 99D0TSVD4 CCPOIS / Shrt: S9D0TSVD4 IRS USD P V 12MSOFR 99D0TSVC6 CCPOIS		12/16/2039	11,935,000	(20,390)	0.00%
Long: S9D0V11O9 IRS NZD R F 4.51750 99D0V11O9 CCPVANILLA / Shrt: S9D0V11O9 IRS NZD P V 03MNZDBB 99D0V11N1 CCPVANILLA		3/15/2028	3,205,000	(27,805)	0.00%

Full Portfolio Holdings* as of February 28, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Long: B9D0TUNA4 IRS USD R V 12MSOFR 99D0TUNC0 CCPOIS / Shrt: B9D0TUNA4 IRS USD P F 3.19150 99D0TUNA4 CCPOIS		12/16/2047	2,020,000	(29,407)	0.00%
Long: S9D0TKKX9 IRS NOK R F 3.53125 99D0TKKX9 CCPVANILLA / Shrt: S9D0TKKX9 IRS NOK P V 06MNIBOR 99D0TKKW1 CCPVANILLA		3/15/2028	143,423,000	(35,510)	0.00%
Long: S9D0UX0P8 IRS NZD R F 4.26400 99D0UX0P8 CCPVANILLA / Shrt: S9D0UX0P8 IRS NZD P V 03MNZDBB 99D0UX0N3 CCPVANILLA		3/15/2028	3,355,000	(52,192)	0.00%
Long: S9D0V3H00 IRS CAD R F 4.09000 99D0V3H00 CCPVANILLA / Shrt: S9D0V3H00 IRS CAD P V 03MCDOR 99D0V3GZ4 CCPVANILLA		3/20/2025	51,210,000	(69,110)	0.00%
Long: S9D0UZ9X7 IRS NZD R F 4.31500 99D0UZ9X7 CCPVANILLA / Shrt: S9D0UZ9X7 IRS NZD P V 03MNZDBB 99D0UZ9W9 CCPVANILLA		3/15/2028	5,610,000	(79,506)	0.00%
Long: S9D0UX0Z6 IRS NZD R F 4.32000 99D0UX0Z6 CCPVANILLA / Shrt: S9D0UX0Z6 IRS NZD P V 03MNZDBB 99D0UX0Y9 CCPVANILLA		3/15/2028	6,235,000	(87,518)	0.00%
Long: S9D0UECT9 IRS JPY R F .46875 99D0UECT9 CCPOIS / Shrt: S9D0UECT9 IRS JPY P V 12MTONAR 99D0UECQ5 CCPOIS		6/18/2028	2,468,880,000	(90,138)	0.00%
Long: S9D0UX0W3 IRS NZD R F 4.29250 99D0UX0W3 CCPVANILLA / Shrt: S9D0UX0W3 IRS NZD P V 03MNZDBB 99D0UX0V5 CCPVANILLA		3/15/2028	6,235,000	(92,172)	0.00%
Long: S9D0V0HQ9 IRS NZD R F 4.25250 99D0V0HQ9 CCPVANILLA / Shrt: S9D0V0HQ9 IRS NZD P V 03MNZDBB 99D0V0HP1 CCPVANILLA		3/15/2028	6,235,000	(98,942)	0.00%
Long: S9D0V0HK2 IRS NZD R F 4.25250 99D0V0HK2 CCPVANILLA / Shrt: S9D0V0HK2 IRS NZD P V 03MNZDBB 99D0V0HJ5 CCPVANILLA		3/15/2028	6,235,000	(98,942)	0.00%
Long: S9D0UXN40 IRS NZD R F 4.26100 99D0UXN40 CCPVANILLA / Shrt: S9D0UXN40 IRS NZD P V 03MNZDBB 99D0UXN32 CCPVANILLA		3/15/2028	6,535,000	(102,194)	0.00%
Long: S9D0UXND0 IRS NZD R F 4.21500 99D0UXND0 CCPVANILLA / Shrt: S9D0UXND0 IRS NZD P V 03MNZDBB 99D0UXNC2 CCPVANILLA		3/15/2028	6,235,000	(105,288)	0.00%
Long: S9D0UZ9R0 IRS NZD R F 4.21500 99D0UZ9R0 CCPVANILLA / Shrt: S9D0UZ9R0 IRS NZD P V 03MNZDBB 99D0UZ9Q2 CCPVANILLA		3/15/2028	6,235,000	(105,288)	0.00%
Long: S9D0UEC51 IRS JPY R F .68750 99D0UEC51 CCPOIS / Shrt: S9D0UEC51 IRS JPY P V 12MTONAR 99D0UEC28 CCPOIS		6/21/2033	753,328,000	(111,146)	0.00%
Long: S9D0UY7G9 IRS NZD R F 4.06500 99D0UY7G9 CCPVANILLA / Shrt: S9D0UY7G9 IRS NZD P V 03MNZDBB 99D0UY7F1 CCPVANILLA		3/15/2028	6,235,000	(130,675)	0.00%
Long: S9D0TC746 IRS CAD R F 3.50000 99D0TC746 CCPVANILLA / Shrt: S9D0TC746 IRS CAD P V 03MCDOR 99D0TC753 CCPVANILLA		12/15/2032	19,637,000	(140,862)	0.00%
Long: S9D0SIUO4 IRS AUD R F 4.21875 99D0SIUO4 CCPVANILLA / Shrt: S9D0SIUO4 IRS AUD P V 06MBBSW 99D0SIUP1 CCPVANILLA		12/15/2032	22,748,000	(147,032)	0.00%
Long: S9D0V0UX9 IRS USD R F 3.25000 99D0V0UX9 CCPOIS / Shrt: S9D0V0UX9 IRS USD P V 12MSOFR 99D0V0UW1 CCPOIS		3/15/2043	9,878,000	(177,892)	0.00%
Long: S9D0TJ7M1 IRS SEK R F 2.87500 99D0TJ7M1 CCPVANILLA / Shrt: S9D0TJ7M1 IRS SEK P V 03MSTIBO 99D0TJ7N9 CCPVANILLA		3/15/2033	60,394,000	(181,650)	-0.01%

Full Portfolio Holdings* as of February 28, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Long: S9D0UX5O6 IRS USD R F 4.81000 99D0UX5O6 CCPOIS / Shrt: S9D0UX5O6 IRS USD P V 12MSOFR 99D0UX5N8 CCPOIS		3/15/2024	36,329,000	(183,751)	-0.01%
Long: S9D0UUAU2 IRS NZD R F 4.18500 99D0UUAU2 CCPVANILLA / Shrt: S9D0UUAU2 IRS NZD P V 03MNZDBB 99D0UUAU9 CCPVANILLA		3/15/2033	25,240,000	(184,464)	-0.01%
Long: S9D0V0SC8 IRS USD R F 3.34000 99D0V0SC8 CCPOIS / Shrt: S9D0V0SC8 IRS USD P V 12MSOFR 99D0V0SB0 CCPOIS		3/15/2033	17,079,000	(218,557)	-0.01%
Long: S9D0SBIX3 IRS AUD R F 3.50000 99D0SBIX3 CCPVANILLA / Shrt: S9D0SBIX3 IRS AUD P V 03MBBSW 99D0SBIW5 CCPVANILLA		9/18/2027	27,064,000	(242,035)	-0.01%
Long: S9D0V4JF3 IRS NZD R F 4.59000 99D0V4JF3 CCPVANILLA / Shrt: S9D0V4JF3 IRS NZD P V 03MNZDBB 99D0V4JC0 CCPVANILLA		3/15/2028	65,238,000	(259,730)	-0.01%
Long: S9D0UEGU2 IRS AUD R F 3.96875 99D0UEGU2 CCPVANILLA / Shrt: S9D0UEGU2 IRS AUD P V 06MBBSW 99D0UEGT5 CCPVANILLA		6/21/2033	9,770,000	(294,942)	-0.01%
Long: S9D0UEI63 IRS AUD R F 3.78125 99D0UEI63 CCPVANILLA / Shrt: S9D0UEI63 IRS AUD P V 06MBBSW 99D0UEI55 CCPVANILLA		6/21/2028	39,468,000	(302,907)	-0.01%
Long: S9D0UG0X8 IRS EUR R F 2.56250 99D0UG0X8 CCPVANILLA / Shrt: S9D0UG0X8 IRS EUR P V 06MEURIB 99D0UG0U4 CCPVANILLA		6/21/2033	5,937,000	(371,964)	-0.01%
Long: S9D0UU9Q3 IRS NOK R F 2.65625 99D0UU9Q3 CCPVANILLA / Shrt: S9D0UU9Q3 IRS NOK P V 06MNIBOR 99D0UU9O8 CCPVANILLA		6/18/2028	198,116,000	(398,513)	-0.01%
Long: S9D0UG2S7 IRS SEK R F 2.68750 99D0UG2S7 CCPVANILLA / Shrt: S9D0UG2S7 IRS SEK P V 03MSTIBO 99D0UG2P3 CCPVANILLA		6/21/2028	141,097,000	(465,587)	-0.01%
Long: S9D0UFZC8 IRS EUR R F 2.59375 99D0UFZC8 CCPVANILLA / Shrt: S9D0UFZC8 IRS EUR P V 06MEURIB 99D0UFZ95 CCPVANILLA		6/21/2028	12,472,000	(484,351)	-0.01%
Long: S9D0V4IS6 IRS KRW R F 3.47000 99D0V4IS6 CCPVANILLA / Shrt: S9D0V4IS6 IRS KRW P V 03MKSDA 99D0V4IQ0 CCPVANILLA		3/15/2028	101,206,000,000	(586,455)	-0.02%
Long: S9D0SA2N4 IRS USD R F 2.69000 99D0SA2N4 CCPOIS / Shrt: S9D0SA2N4 IRS USD P V 12MSOFR 99D0SA2M6 CCPOIS		6/17/2039	106,197,000	(648,726)	-0.02%
Long: S9D0UNA38 IRS EUR R F 2.94000 99D0UNA38 CCPVANILLA / Shrt: S9D0UNA38 IRS EUR P V 06MEURIB 99D0UNA20 CCPVANILLA		3/15/2028	37,509,000	(740,509)	-0.02%
Long: S9D0UDXC5 IRS EUR R F 2.09000 99D0UDXC5 CCPVANILLA / Shrt: S9D0UDXC5 IRS EUR P V 06MEURIB 99D0UDXB7 CCPVANILLA		8/15/2048	7,124,000	(996,940)	-0.03%
Long: S9D0TEAO4 IRS NZD R F 4.21520 99D0TEAO4 CCPVANILLA / Shrt: S9D0TEAO4 IRS NZD P V 03MNZDBB 99D0TEAN6 CCPVANILLA		12/21/2027	60,160,000	(1,037,906)	-0.03%
Long: S9D0RRG78 IRS AUD R F 3.28000 99D0RRG78 CCPVANILLA / Shrt: S9D0RRG78 IRS AUD P V 06MBBSW 99D0RRG60 CCPVANILLA		6/16/2032	56,535,000	(1,296,032)	-0.04%
Long: S9D0SBOS7 IRS NZD R F 3.59000 99D0SBOS7 CCPVANILLA / Shrt: S9D0SBOS7 IRS NZD P V 03MNZDBB 99D0SBOR9 CCPVANILLA		6/15/2027	66,015,000	(1,339,609)	-0.04%
Long: S9D0UVMA1 IRS NZD R F 4.25000 99D0UVMA1 CCPVANILLA / Shrt: S9D0UVMA1 IRS NZD P V 03MNZDBB 99D0UVM94 CCPVANILLA		3/15/2028	124,019,000	(1,537,083)	-0.04%

Full Portfolio Holdings* as of February 28, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Long: S9D0UXAR3 IRS SEK R F 2.78600 99D0UXAR3 CCPVANILLA / Shrt: S9D0UXAR3 IRS SEK P V 03MSTIBO 99D0UXAQ5 CCPVANILLA		3/15/2028	601,966,000	(1,741,246)	-0.05%
Long: S9D0U5XZ1 IRS GBP R F 4.31000 99D0U5XZ1 CCPOIS / Shrt: S9D0U5XZ1 IRS GBP P V 12MSONIA 99D0U5XY4 CCPOIS		12/21/2024	419,159,000	(1,885,582)	-0.05%
Long: S9D0UYSA9 IRS GBP R F 3.84000 99D0UYSA9 CCPOIS / Shrt: S9D0UYSA9 IRS GBP P V 12MSONIA 99D0UYSB7 CCPOIS		3/15/2025	154,160,000	(2,868,227)	-0.08%
Long: S9D0UZE86 IRS SEK R F 2.57000 99D0UZE86 CCPVANILLA / Shrt: S9D0UZE86 IRS SEK P V 03MSTIBO 99D0UZE78 CCPVANILLA		3/15/2028	799,913,000	(3,059,323)	-0.09%
Long: S9D0U98B4 IRS EUR R F 2.71875 99D0U98B4 CCPVANILLA / Shrt: S9D0U98B4 IRS EUR P V 06MEURIB 99D0U98C2 CCPVANILLA		3/15/2033	56,687,000	(3,063,230)	-0.09%
Long: S9D0RKP08 IRS EUR R F 1.28000 99D0RKP08 CCPVANILLA / Shrt: S9D0RKP08 IRS EUR P V 06MEURIB 99D0RKQY5 CCPVANILLA		6/15/2037	20,125,000	(3,378,666)	-0.09%
Long: S9D0OJLR9 IRS EUR R F .53000 99D0OJLR9 CCPVANILLA / Shrt: S9D0OJLR9 IRS EUR P V 06MEURIB 99D0OJLQ1 CCPVANILLA		9/16/2031	30,516,400	(3,574,500)	-0.10%

DERIVATIVES - FOREIGN CURRENCY
CONTRACTS

SOUTH KOREAN WON	3/7/2023	(421,058,000,000)	24,102,375	0.68%
NEW ZEALAND DOLLAR	3/7/2023	(328,432,000)	8,122,469	0.23%
AUSTRALIAN DOLLAR	3/7/2023	(244,961,000)	6,743,785	0.19%
JAPANESE YEN	5/22/2023	(14,980,800,000)	3,932,116	0.11%
MEXICAN PESO (NEW)	3/7/2023	1,680,013,000	3,036,333	0.09%
NORWEGIAN KRONE	3/7/2023	(930,758,000)	2,815,323	0.08%
DANISH KRONE	3/7/2023	(751,889,000)	2,756,650	0.08%
DANISH KRONE	3/7/2023	(365,394,000)	1,549,069	0.04%
JAPANESE YEN	5/30/2023	(13,396,050,000)	1,174,160	0.03%
SOUTH KOREAN WON	3/7/2023	(17,506,180,000)	1,069,550	0.03%
CANADIAN DOLLAR	3/7/2023	(95,810,000)	1,038,159	0.03%
SOUTH AFRICAN RAND	3/7/2023	(355,123,000)	991,494	0.03%
AUSTRALIAN DOLLAR	3/7/2023	(51,370,000)	928,771	0.03%
SWISS FRANC	3/7/2023	(46,810,000)	889,971	0.02%
AUSTRALIAN DOLLAR	3/7/2023	(21,292,000)	887,490	0.02%
JAPANESE YEN	3/7/2023	(2,811,200,000)	824,247	0.02%
EURO CURRENCY	3/31/2023	(90,908,064)	699,935	0.02%
NEW ZEALAND DOLLAR	3/7/2023	(22,075,000)	643,774	0.02%
NEW ISRAELI SHEQEL	3/9/2023	(40,458,000)	581,456	0.02%
JAPANESE YEN	3/7/2023	(1,601,600,000)	572,382	0.02%
SWEDISH KRONA	3/7/2023	(2,014,203,000)	542,949	0.02%
SOUTH KOREAN WON	3/7/2023	(8,753,090,000)	538,282	0.02%
SOUTH KOREAN WON	3/7/2023	(13,438,630,000)	507,347	0.01%

Full Portfolio Holdings* as of February 28, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
JAPANESE YEN		3/7/2023	(1,871,700,000)	484,271	0.01%
JAPANESE YEN		3/7/2023	(1,875,300,000)	471,074	0.01%
JAPANESE YEN		3/7/2023	(918,900,000)	429,617	0.01%
JAPANESE YEN		3/7/2023	(918,800,000)	418,607	0.01%
AUSTRALIAN DOLLAR		3/7/2023	(13,227,000)	409,475	0.01%
JAPANESE YEN		3/7/2023	(916,300,000)	407,886	0.01%
AUSTRALIAN DOLLAR		3/7/2023	(20,065,000)	401,824	0.01%
AUSTRALIAN DOLLAR		3/7/2023	(20,845,000)	398,203	0.01%
AUSTRALIAN DOLLAR		3/7/2023	(10,290,000)	388,170	0.01%
POUND STERLING		3/7/2023	(13,299,000)	385,594	0.01%
AUSTRALIAN DOLLAR		3/7/2023	(20,635,000)	357,440	0.01%
NORWEGIAN KRONE		3/7/2023	(263,980,000)	352,552	0.01%
JAPANESE YEN		3/7/2023	(923,800,000)	350,645	0.01%
JAPANESE YEN		3/7/2023	(1,406,400,000)	342,677	0.01%
SWEDISH KRONA		3/7/2023	(736,840,000)	341,985	0.01%
CANADIAN DOLLAR		3/7/2023	(18,940,000)	341,105	0.01%
NEW ZEALAND DOLLAR		3/7/2023	(11,035,000)	330,753	0.01%
DANISH KRONE		3/7/2023	(141,256,000)	306,136	0.01%
SWISS FRANC		3/7/2023	(13,110,000)	285,004	0.01%
JAPANESE YEN		3/7/2023	(2,871,700,000)	276,889	0.01%
AUSTRALIAN DOLLAR		3/7/2023	(15,400,000)	261,446	0.01%
SWISS FRANC		3/7/2023	(6,515,000)	261,351	0.01%
CHILEAN PESO		3/7/2023	(13,154,150,000)	260,566	0.01%
CANADIAN DOLLAR		3/7/2023	(18,985,000)	252,907	0.01%
NEW ZEALAND DOLLAR		3/7/2023	(22,775,000)	251,414	0.01%
CANADIAN DOLLAR		3/7/2023	(19,210,000)	250,247	0.01%
AUSTRALIAN DOLLAR		3/7/2023	(10,205,000)	249,217	0.01%
CANADIAN DOLLAR		3/7/2023	(23,150,000)	248,668	0.01%
JAPANESE YEN		3/7/2023	(937,800,000)	247,620	0.01%
JAPANESE YEN		3/7/2023	(950,200,000)	247,294	0.01%
NORWEGIAN KRONE		3/7/2023	(71,400,000)	246,784	0.01%
THAILAND BAHT		3/7/2023	(156,220,000)	246,114	0.01%
SOUTH AFRICAN RAND		3/7/2023	(93,570,000)	245,184	0.01%
SOUTH AFRICAN RAND		3/7/2023	(94,500,000)	241,970	0.01%
SWISS FRANC		3/7/2023	(13,205,000)	240,918	0.01%
JAPANESE YEN		3/7/2023	(947,700,000)	239,330	0.01%
AUSTRALIAN DOLLAR		4/4/2023	(260,529,000)	238,013	0.01%
JAPANESE YEN		3/7/2023	(950,200,000)	236,798	0.01%
MEXICAN PESO (NEW)		3/7/2023	81,000,000	226,945	0.01%
NEW ZEALAND DOLLAR		3/7/2023	(8,215,000)	225,565	0.01%
JAPANESE YEN		3/7/2023	(935,800,000)	220,404	0.01%
POLISH ZLOTY		3/7/2023	(50,409,000)	217,561	0.01%
AUSTRALIAN DOLLAR		3/7/2023	(7,025,000)	215,501	0.01%
THAILAND BAHT		3/7/2023	(159,440,000)	209,672	0.01%

Full Portfolio Holdings* as of February 28, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
AUSTRALIAN DOLLAR		3/7/2023	(10,425,000)	206,051	0.01%
AUSTRALIAN DOLLAR		3/7/2023	(20,910,000)	197,412	0.01%
AUSTRALIAN DOLLAR		3/7/2023	(10,295,000)	193,663	0.01%
AUSTRALIAN DOLLAR		3/7/2023	(10,225,000)	193,120	0.01%
JAPANESE YEN		3/7/2023	(935,800,000)	191,584	0.01%
CANADIAN DOLLAR		3/7/2023	(19,195,000)	190,407	0.01%
JAPANESE YEN		3/7/2023	(943,500,000)	183,532	0.01%
NORWEGIAN KRONE		3/7/2023	(72,150,000)	177,237	0.00%
AUSTRALIAN DOLLAR		3/7/2023	(10,375,000)	173,128	0.00%
JAPANESE YEN		3/7/2023	(1,914,500,000)	171,518	0.00%
CANADIAN DOLLAR		3/7/2023	(9,470,000)	171,364	0.00%
AUSTRALIAN DOLLAR		3/7/2023	(10,315,000)	169,837	0.00%
SOUTH KOREAN WON		3/7/2023	(18,486,130,000)	167,068	0.00%
NEW ZEALAND DOLLAR		3/7/2023	(5,535,000)	166,682	0.00%
CANADIAN DOLLAR		3/7/2023	(9,475,000)	163,091	0.00%
AUSTRALIAN DOLLAR		3/7/2023	(10,380,000)	160,164	0.00%
NORWEGIAN KRONE		3/7/2023	(72,050,000)	157,503	0.00%
JAPANESE YEN		3/7/2023	(416,700,000)	155,238	0.00%
CANADIAN DOLLAR		3/7/2023	(9,570,000)	152,845	0.00%
CANADIAN DOLLAR		3/7/2023	(9,570,000)	151,461	0.00%
SWISS FRANC		3/7/2023	(13,265,000)	150,723	0.00%
NEW ZEALAND DOLLAR		3/7/2023	(4,940,000)	150,320	0.00%
SWISS FRANC		3/7/2023	(6,605,000)	150,060	0.00%
CANADIAN DOLLAR		3/7/2023	(9,570,000)	149,637	0.00%
AUSTRALIAN DOLLAR		3/7/2023	(10,375,000)	149,564	0.00%
SINGAPORE DOLLAR		3/7/2023	(8,031,000)	145,786	0.00%
NEW ZEALAND DOLLAR		3/7/2023	(11,225,000)	144,960	0.00%
AUSTRALIAN DOLLAR		3/7/2023	(10,375,000)	144,613	0.00%
NEW ZEALAND DOLLAR		3/7/2023	(11,390,000)	143,162	0.00%
NEW ZEALAND DOLLAR		3/7/2023	(11,340,000)	142,397	0.00%
HUNGARIAN FORINT		3/7/2023	3,581,445,000	137,335	0.00%
SWISS FRANC		3/7/2023	(6,600,000)	134,102	0.00%
SWISS FRANC		3/7/2023	(6,585,000)	131,840	0.00%
BRAZILIAN REAL		3/2/2023	(36,675,000)	130,386	0.00%
SWISS FRANC		3/7/2023	(6,640,000)	129,436	0.00%
AUSTRALIAN DOLLAR		3/7/2023	(139,005,000)	128,863	0.00%
SWISS FRANC		3/7/2023	(6,640,000)	127,976	0.00%
CANADIAN DOLLAR		3/7/2023	(9,495,000)	126,487	0.00%
SWISS FRANC		3/7/2023	(6,640,000)	126,188	0.00%
SWEDISH KRONA		3/7/2023	(111,100,000)	125,290	0.00%
SOUTH KOREAN WON		3/7/2023	(2,180,080,000)	124,361	0.00%
THAILAND BAHT		3/7/2023	(168,970,000)	123,325	0.00%
AUSTRALIAN DOLLAR		3/7/2023	(3,020,000)	122,984	0.00%
JAPANESE YEN		3/7/2023	(1,920,300,000)	121,595	0.00%

Full Portfolio Holdings* as of February 28, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
CANADIAN DOLLAR		3/7/2023	(9,540,000)	119,291	0.00%
POUND STERLING		3/7/2023	(5,767,000)	118,726	0.00%
SWISS FRANC		3/7/2023	(6,605,000)	117,913	0.00%
CANADIAN DOLLAR		3/7/2023	(9,625,000)	117,398	0.00%
AUSTRALIAN DOLLAR		3/7/2023	(3,025,000)	115,807	0.00%
THAILAND BAHT		3/7/2023	(165,180,000)	114,992	0.00%
SWEDISH KRONA		3/7/2023	(111,100,000)	112,830	0.00%
SWISS FRANC		3/7/2023	(6,585,000)	112,571	0.00%
NEW ZEALAND DOLLAR		3/7/2023	(11,390,000)	106,941	0.00%
POUND STERLING		3/7/2023	(4,489,000)	106,754	0.00%
MEXICAN PESO (NEW)		3/7/2023	99,830,000	105,238	0.00%
JAPANESE YEN		3/7/2023	(1,921,900,000)	104,159	0.00%
YUAN RENMINBI OFFSHORE		3/7/2023	(35,060,000)	101,505	0.00%
SWEDISH KRONA		3/7/2023	(74,070,000)	97,267	0.00%
SWEDISH KRONA		3/7/2023	(73,720,000)	95,884	0.00%
POUND STERLING		3/31/2023	(11,367,000)	92,632	0.00%
NEW ZEALAND DOLLAR		3/7/2023	(11,390,000)	92,510	0.00%
EURO CURRENCY		3/7/2023	(3,629,000)	91,630	0.00%
YUAN RENMINBI OFFSHORE		3/7/2023	(35,201,000)	91,557	0.00%
SWEDISH KRONA		3/7/2023	74,980,000	91,551	0.00%
SWEDISH KRONA		3/7/2023	74,970,000	91,539	0.00%
BRAZILIAN REAL		3/2/2023	(49,475,000)	91,132	0.00%
AUSTRALIAN DOLLAR		3/7/2023	(3,020,000)	86,272	0.00%
NORWEGIAN KRONE		4/4/2023	(211,432,000)	83,492	0.00%
YUAN RENMINBI OFFSHORE		1/24/2024	(24,149,000)	82,402	0.00%
NORWEGIAN KRONE		3/7/2023	(31,240,000)	78,622	0.00%
SWISS FRANC		3/7/2023	(1,955,000)	78,463	0.00%
MEXICAN PESO (NEW)		3/7/2023	40,500,000	75,807	0.00%
CANADIAN DOLLAR		4/4/2023	(23,150,000)	72,067	0.00%
SINGAPORE DOLLAR		3/7/2023	(5,200,000)	67,103	0.00%
MEXICAN PESO (NEW)		3/7/2023	50,620,000	64,269	0.00%
SOUTH AFRICAN RAND		3/7/2023	(97,490,000)	61,300	0.00%
NEW ZEALAND DOLLAR		3/7/2023	(11,450,000)	60,846	0.00%
POLISH ZLOTY		3/7/2023	(7,690,000)	59,904	0.00%
JAPANESE YEN		3/7/2023	(280,300,000)	57,863	0.00%
COLOMBIAN PESO		4/4/2023	(20,439,290,000)	56,896	0.00%
CZECH KORUNA		3/7/2023	(167,379,000)	56,588	0.00%
CANADIAN DOLLAR		3/7/2023	(18,060,000)	56,514	0.00%
CANADIAN DOLLAR		3/7/2023	(9,660,000)	56,148	0.00%
CANADIAN DOLLAR		3/7/2023	(9,615,000)	54,281	0.00%
SOUTH KOREAN WON		3/7/2023	(4,633,130,000)	54,113	0.00%
MEXICAN PESO (NEW)		3/7/2023	46,570,000	52,966	0.00%
MEXICAN PESO (NEW)		3/7/2023	33,390,000	51,241	0.00%
MEXICAN PESO (NEW)		4/4/2023	1,512,605,000	50,311	0.00%

Full Portfolio Holdings* as of February 28, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
SOUTH KOREAN WON		3/7/2023	(2,280,600,000)	50,016	0.00%
JAPANESE YEN		3/7/2023	(961,000,000)	49,483	0.00%
SWISS FRANC		3/7/2023	(1,975,000)	47,206	0.00%
NORWEGIAN KRONE		3/7/2023	(73,640,000)	46,710	0.00%
SOUTH AFRICAN RAND		3/7/2023	(97,490,000)	46,276	0.00%
SWISS FRANC		3/7/2023	(1,985,000)	44,981	0.00%
SWISS FRANC		3/7/2023	(6,695,000)	43,752	0.00%
SWEDISH KRONA		3/7/2023	(51,470,000)	42,808	0.00%
SWISS FRANC		4/4/2023	(6,675,000)	42,118	0.00%
BRAZILIAN REAL		3/2/2023	(38,355,000)	42,113	0.00%
POUND STERLING		3/7/2023	(5,931,000)	40,812	0.00%
CANADIAN DOLLAR		3/7/2023	(9,725,000)	40,662	0.00%
CANADIAN DOLLAR		3/7/2023	(4,560,000)	40,354	0.00%
CANADIAN DOLLAR		3/7/2023	(2,870,000)	39,182	0.00%
NEW ZEALAND DOLLAR		3/7/2023	11,575,000	38,151	0.00%
SWEDISH KRONA		3/7/2023	(33,910,000)	37,500	0.00%
POUND STERLING		3/7/2023	(1,746,000)	37,066	0.00%
SWISS FRANC		3/7/2023	(6,695,000)	34,841	0.00%
POUND STERLING		3/7/2023	(4,245,000)	34,785	0.00%
SWEDISH KRONA		3/7/2023	(74,760,000)	33,290	0.00%
NEW ZEALAND DOLLAR		3/7/2023	(3,365,000)	32,974	0.00%
POLISH ZLOTY		3/7/2023	23,060,000	32,234	0.00%
HUNGARIAN FORINT		3/7/2023	606,200,000	31,004	0.00%
EURO CURRENCY		3/31/2023	(13,422,000)	29,855	0.00%
JAPANESE YEN		3/7/2023	(336,400,000)	29,691	0.00%
SWEDISH KRONA		3/7/2023	(23,980,000)	28,205	0.00%
SOUTH KOREAN WON		4/4/2023	(387,800,000,000)	28,135	0.00%
INDIAN RUPEE		3/8/2023	(451,493,000)	28,061	0.00%
NORWEGIAN KRONE		3/7/2023	(37,070,000)	27,785	0.00%
SOUTH KOREAN WON		3/7/2023	(2,311,250,000)	27,539	0.00%
POUND STERLING		3/7/2023	(1,756,000)	25,759	0.00%
MEXICAN PESO (NEW)		3/7/2023	26,610,000	25,324	0.00%
YUAN RENMINBI OFFSHORE		3/7/2023	(12,196,000)	25,205	0.00%
SOUTH KOREAN WON		4/4/2023	(18,867,580,000)	24,860	0.00%
SINGAPORE DOLLAR		3/7/2023	(4,055,000)	24,254	0.00%
CHILEAN PESO		3/7/2023	6,018,750,000	23,872	0.00%
MEXICAN PESO (NEW)		3/7/2023	26,610,000	23,601	0.00%
HUNGARIAN FORINT		3/7/2023	606,200,000	23,154	0.00%
EURO CURRENCY		3/31/2023	(6,706,000)	23,152	0.00%
INDIAN RUPEE		3/8/2023	(446,107,000)	23,118	0.00%
NORWEGIAN KRONE		3/7/2023	(34,760,000)	23,011	0.00%
COLOMBIAN PESO		3/7/2023	(10,270,300,000)	22,655	0.00%
SWEDISH KRONA		3/7/2023	(22,660,000)	22,573	0.00%

Full Portfolio Holdings* as of February 28, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
SOUTH KOREAN WON		3/7/2023	(9,297,610,000)	22,544	0.00%
SWEDISH KRONA		3/7/2023	(22,430,000)	22,503	0.00%
NORWEGIAN KRONE		3/7/2023	(73,640,000)	22,329	0.00%
POUND STERLING		3/7/2023	(4,450,000)	21,922	0.00%
CANADIAN DOLLAR		3/7/2023	(1,435,000)	21,632	0.00%
POUND STERLING		3/31/2023	2,668,000	21,621	0.00%
COLOMBIAN PESO		3/7/2023	(14,297,200,000)	21,091	0.00%
YUAN RENMINBI OFFSHORE		3/7/2023	(13,982,000)	20,992	0.00%
NEW ZEALAND DOLLAR		3/7/2023	(11,405,000)	19,959	0.00%
NEW TAIWAN DOLLAR		3/7/2023	(204,990,000)	19,514	0.00%
POLISH ZLOTY		3/7/2023	(12,430,000)	19,352	0.00%
MEXICAN PESO (NEW)		3/7/2023	418,122,000	17,800	0.00%
CANADIAN DOLLAR		3/7/2023	(2,885,000)	17,741	0.00%
EURO CURRENCY		3/31/2023	(2,170,000)	16,814	0.00%
NEW ZEALAND DOLLAR		4/4/2023	6,590,000	15,920	0.00%
EURO CURRENCY		3/31/2023	(6,760,000)	15,841	0.00%
BRAZILIAN REAL		3/2/2023	(21,280,000)	15,378	0.00%
EURO CURRENCY		3/31/2023	(6,760,000)	15,045	0.00%
SWEDISH KRONA		3/7/2023	(11,724,000)	14,962	0.00%
POLISH ZLOTY		3/7/2023	19,640,000	14,740	0.00%
POLISH ZLOTY		3/7/2023	(12,690,000)	14,343	0.00%
AUSTRALIAN DOLLAR		4/4/2023	(21,190,000)	13,235	0.00%
NEW TAIWAN DOLLAR		3/7/2023	(127,650,000)	13,122	0.00%
EURO CURRENCY		3/31/2023	(5,867,000)	12,857	0.00%
SINGAPORE DOLLAR		3/7/2023	(3,938,000)	12,811	0.00%
BRAZILIAN REAL		3/2/2023	(11,120,000)	12,210	0.00%
EURO CURRENCY		3/31/2023	6,760,000	11,807	0.00%
EURO CURRENCY		3/31/2023	6,760,000	11,807	0.00%
SWEDISH KRONA		3/7/2023	22,700,000	10,952	0.00%
JAPANESE YEN		3/7/2023	971,900,000	10,586	0.00%
SOUTH AFRICAN RAND		3/7/2023	36,090,000	10,302	0.00%
SWISS FRANC		3/7/2023	(2,010,000)	9,665	0.00%
JAPANESE YEN		3/7/2023	971,900,000	9,455	0.00%
CANADIAN DOLLAR		4/4/2023	(2,675,000)	9,186	0.00%
EURO CURRENCY		3/31/2023	(6,725,000)	8,846	0.00%
JAPANESE YEN		4/4/2023	(2,426,400,000)	8,825	0.00%
SWEDISH KRONA		3/7/2023	9,040,000	8,313	0.00%
SWEDISH KRONA		3/7/2023	(5,751,000)	8,014	0.00%
NORWEGIAN KRONE		3/7/2023	(22,110,000)	7,974	0.00%
EURO CURRENCY		3/31/2023	(13,452,000)	7,854	0.00%
NEW ZEALAND DOLLAR		4/4/2023	3,185,000	7,211	0.00%
JAPANESE YEN		3/7/2023	971,900,000	6,415	0.00%
SOUTH AFRICAN RAND		3/7/2023	61,450,000	6,193	0.00%
AUSTRALIAN DOLLAR		3/7/2023	(3,140,000)	6,117	0.00%

Full Portfolio Holdings* as of February 28, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
POLISH ZLOTY		3/31/2023	8,755,000	5,862	0.00%
THAILAND BAHT		4/4/2023	(82,847,000)	4,892	0.00%
TURKISH LIRA		3/7/2023	6,968,000	4,799	0.00%
EURO CURRENCY		3/31/2023	(2,001,000)	4,612	0.00%
NEW ZEALAND DOLLAR		3/7/2023	(11,460,000)	4,459	0.00%
AUSTRALIAN DOLLAR		3/7/2023	(10,470,000)	4,157	0.00%
SINGAPORE DOLLAR		3/7/2023	(1,312,000)	3,761	0.00%
POUND STERLING		3/7/2023	4,489,000	3,702	0.00%
CANADIAN DOLLAR		4/4/2023	(19,345,000)	3,627	0.00%
JAPANESE YEN		3/7/2023	(1,943,800,000)	3,326	0.00%
POUND STERLING		3/7/2023	(1,773,000)	3,228	0.00%
JAPANESE YEN		3/7/2023	1,943,800,000	3,062	0.00%
JAPANESE YEN		3/7/2023	(291,600,000)	2,372	0.00%
SOUTH KOREAN WON		3/7/2023	(10,788,070,000)	1,973	0.00%
AUSTRALIAN DOLLAR		3/7/2023	9,425,000	1,169	0.00%
PHILIPPINE PESO		4/4/2023	(97,860,000)	716	0.00%
SOL		3/7/2023	774,000	554	0.00%
SWEDISH KRONA		3/7/2023	36,840,000	543	0.00%
NEW ZEALAND DOLLAR		4/4/2023	(11,565,000)	(69)	0.00%
INDONESIAN RUPIAH		3/7/2023	(33,484,500,000)	(288)	0.00%
POUND STERLING		3/7/2023	10,000	(290)	0.00%
CANADIAN DOLLAR		3/7/2023	(5,070,000)	(313)	0.00%
SWISS FRANC		3/7/2023	20,000	(380)	0.00%
INDONESIAN RUPIAH		4/4/2023	33,484,500,000	(524)	0.00%
SOL		4/4/2023	(774,000)	(559)	0.00%
SOUTH KOREAN WON		4/4/2023	10,788,070,000	(783)	0.00%
SWEDISH KRONA		3/7/2023	(39,020,000)	(1,216)	0.00%
AUSTRALIAN DOLLAR		3/7/2023	10,600,000	(1,855)	0.00%
JAPANESE YEN		3/7/2023	(971,900,000)	(2,329)	0.00%
SWEDISH KRONA		3/7/2023	22,340,000	(2,555)	0.00%
SOL		3/7/2023	(774,000)	(3,179)	0.00%
NORWEGIAN KRONE		3/7/2023	(53,270,000)	(5,395)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	889,000	(5,792)	0.00%
EURO CURRENCY		3/31/2023	2,028,000	(5,941)	0.00%
SWEDISH KRONA		3/7/2023	74,760,000	(6,447)	0.00%
SOUTH KOREAN WON		4/4/2023	3,532,820,000	(6,483)	0.00%
SWEDISH KRONA		3/7/2023	22,240,000	(6,518)	0.00%
POUND STERLING		3/31/2023	(2,222,000)	(6,961)	0.00%
SWISS FRANC		3/7/2023	6,700,000	(7,254)	0.00%
EURO CURRENCY		3/31/2023	(6,725,000)	(7,308)	0.00%
INDIAN RUPEE		3/8/2023	(278,620,000)	(7,765)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	1,813,000	(7,821)	0.00%
THAILAND BAHT		3/7/2023	82,847,000	(7,830)	0.00%
CANADIAN DOLLAR		3/7/2023	2,920,000	(8,350)	0.00%

Full Portfolio Holdings* as of February 28, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
POLISH ZLOTY		3/7/2023	(10,247,000)	(8,543)	0.00%
YUAN RENMINBI OFFSHORE		3/31/2023	(29,846,000)	(8,918)	0.00%
HUNGARIAN FORINT		3/7/2023	(292,800,000)	(9,141)	0.00%
POUND STERLING		3/7/2023	1,763,000	(9,445)	0.00%
SWEDISH KRONA		3/7/2023	(73,860,000)	(9,504)	0.00%
YUAN RENMINBI OFFSHORE		3/7/2023	(12,318,000)	(10,157)	0.00%
SWISS FRANC		3/7/2023	6,700,000	(10,368)	0.00%
CANADIAN DOLLAR		3/7/2023	815,000	(10,837)	0.00%
NEW ZEALAND DOLLAR		4/4/2023	4,010,000	(10,919)	0.00%
INDIAN RUPEE		3/8/2023	(265,660,000)	(11,497)	0.00%
BRAZILIAN REAL		3/2/2023	11,220,000	(11,513)	0.00%
SWISS FRANC		3/7/2023	1,995,000	(12,122)	0.00%
YUAN RENMINBI OFFSHORE		3/31/2023	(28,331,000)	(12,271)	0.00%
POLISH ZLOTY		3/7/2023	(10,248,000)	(13,284)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	(3,470,000)	(13,786)	0.00%
MEXICAN PESO (NEW)		4/4/2023	(418,122,000)	(13,907)	0.00%
CZECH KORUNA		3/7/2023	110,520,000	(14,046)	0.00%
POUND STERLING		3/7/2023	1,763,000	(14,216)	0.00%
CANADIAN DOLLAR		3/7/2023	1,435,000	(14,555)	0.00%
SWEDISH KRONA		3/7/2023	73,660,000	(14,981)	0.00%
SOUTH KOREAN WON		3/7/2023	9,297,610,000	(15,600)	0.00%
SWISS FRANC		3/7/2023	6,650,000	(15,651)	0.00%
BRAZILIAN REAL		3/2/2023	(13,120,000)	(17,217)	0.00%
EURO CURRENCY		3/31/2023	6,717,000	(18,824)	0.00%
SWEDISH KRONA		3/7/2023	22,280,000	(18,834)	0.00%
EURO CURRENCY		3/31/2023	6,726,000	(18,849)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	3,430,000	(18,937)	0.00%
EURO CURRENCY		3/31/2023	6,725,000	(20,097)	0.00%
EURO CURRENCY		3/7/2023	1,366,000	(20,159)	0.00%
AUSTRALIAN DOLLAR		3/7/2023	21,200,000	(21,042)	0.00%
YUAN RENMINBI OFFSHORE		3/31/2023	19,636,000	(21,779)	0.00%
EURO CURRENCY		3/31/2023	(6,725,000)	(22,741)	0.00%
DANISH KRONE		4/4/2023	(141,429,000)	(23,019)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	(11,575,000)	(23,196)	0.00%
SOUTH KOREAN WON		4/4/2023	9,433,790,000	(23,290)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	3,720,000	(23,436)	0.00%
CHILEAN PESO		4/4/2023	(6,018,750,000)	(24,503)	0.00%
POLISH ZLOTY		3/7/2023	5,760,000	(24,860)	0.00%
COLOMBIAN PESO		3/7/2023	(5,252,000,000)	(24,978)	0.00%
JAPANESE YEN		3/7/2023	288,000,000	(26,023)	0.00%
AUSTRALIAN DOLLAR		4/4/2023	10,585,000	(26,490)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	(11,575,000)	(26,587)	0.00%
COLOMBIAN PESO		3/7/2023	(5,252,000,000)	(27,932)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	1,771,000	(28,079)	0.00%
SINGAPORE DOLLAR		3/7/2023	2,840,000	(28,772)	0.00%

Full Portfolio Holdings* as of February 28, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
SWEDISH KRONA		3/7/2023	74,220,000	(29,622)	0.00%
SWEDISH KRONA		3/7/2023	74,120,000	(30,590)	0.00%
COLOMBIAN PESO		3/7/2023	(8,779,700,000)	(30,850)	0.00%
POUND STERLING		3/7/2023	1,756,000	(31,073)	0.00%
PHILIPPINE PESO		3/7/2023	158,240,000	(32,304)	0.00%
CANADIAN DOLLAR		3/7/2023	9,675,000	(32,839)	0.00%
AUSTRALIAN DOLLAR		3/7/2023	3,395,000	(33,278)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	(11,575,000)	(33,306)	0.00%
SOUTH KOREAN WON		3/7/2023	2,286,180,000	(33,598)	0.00%
EURO CURRENCY		3/31/2023	13,520,000	(33,954)	0.00%
NEW ZEALAND DOLLAR		4/4/2023	10,000,000	(34,931)	0.00%
INDONESIAN RUPIAH		3/7/2023	33,484,500,000	(37,171)	0.00%
EURO CURRENCY		3/31/2023	6,717,000	(40,311)	0.00%
EURO CURRENCY		3/31/2023	13,520,000	(41,417)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	1,423,000	(42,872)	0.00%
AUSTRALIAN DOLLAR		3/7/2023	3,095,000	(42,943)	0.00%
AUSTRALIAN DOLLAR		3/7/2023	3,080,000	(43,357)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	1,772,000	(44,600)	0.00%
HUNGARIAN FORINT		3/7/2023	(927,200,000)	(44,848)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	3,280,000	(44,979)	0.00%
SOUTH AFRICAN RAND		3/7/2023	31,870,000	(45,977)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	3,303,000	(46,061)	0.00%
EURO CURRENCY		3/31/2023	20,034,000	(46,172)	0.00%
BRAZILIAN REAL		3/2/2023	11,205,000	(48,345)	0.00%
AUSTRALIAN DOLLAR		3/7/2023	2,525,000	(50,184)	0.00%
CANADIAN DOLLAR		3/7/2023	2,845,000	(50,410)	0.00%
POUND STERLING		3/7/2023	1,734,000	(50,824)	0.00%
NORWEGIAN KRONE		3/7/2023	21,620,000	(52,993)	0.00%
CANADIAN DOLLAR		3/7/2023	4,285,000	(53,052)	0.00%
BRAZILIAN REAL		3/2/2023	49,475,000	(54,323)	0.00%
SWISS FRANC		3/7/2023	6,685,000	(54,423)	0.00%
AUSTRALIAN DOLLAR		3/7/2023	3,075,000	(54,452)	0.00%
SWISS FRANC		3/7/2023	1,965,000	(55,193)	0.00%
SOUTH AFRICAN RAND		3/7/2023	96,740,000	(56,025)	0.00%
BRAZILIAN REAL		3/2/2023	13,695,000	(56,220)	0.00%
CANADIAN DOLLAR		4/4/2023	18,060,000	(56,222)	0.00%
CANADIAN DOLLAR		3/7/2023	9,660,000	(56,696)	0.00%
AUSTRALIAN DOLLAR		3/7/2023	3,080,000	(57,298)	0.00%
COLOMBIAN PESO		3/7/2023	20,439,290,000	(58,351)	0.00%
SINGAPORE DOLLAR		3/7/2023	2,800,000	(58,669)	0.00%
NEW TAIWAN DOLLAR		3/7/2023	58,730,000	(59,289)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	11,430,000	(59,677)	0.00%
SWEDISH KRONA		3/7/2023	39,700,000	(59,771)	0.00%
NORWEGIAN KRONE		3/7/2023	26,870,000	(59,866)	0.00%
NORWEGIAN KRONE		3/7/2023	73,200,000	(60,019)	0.00%

Full Portfolio Holdings* as of February 28, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
SOUTH AFRICAN RAND		3/7/2023	96,740,000	(61,473)	0.00%
MEXICAN PESO (NEW)		3/7/2023	(1,512,605,000)	(64,393)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	11,450,000	(64,441)	0.00%
SWISS FRANC		3/7/2023	1,950,000	(67,162)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	2,855,000	(70,607)	0.00%
SOUTH KOREAN WON		3/7/2023	387,800,000,000	(70,923)	0.00%
SINGAPORE DOLLAR		3/7/2023	3,730,000	(71,899)	0.00%
NEW TAIWAN DOLLAR		3/7/2023	107,895,000	(72,202)	0.00%
SWEDISH KRONA		3/7/2023	73,560,000	(72,288)	0.00%
JAPANESE YEN		3/7/2023	957,300,000	(72,299)	0.00%
SOUTH AFRICAN RAND		3/7/2023	73,570,000	(72,301)	0.00%
CANADIAN DOLLAR		3/7/2023	23,150,000	(72,442)	0.00%
MEXICAN PESO (NEW)		3/7/2023	(29,000,000)	(73,695)	0.00%
CANADIAN DOLLAR		3/7/2023	4,275,000	(75,373)	0.00%
AUSTRALIAN DOLLAR		3/7/2023	3,335,000	(76,286)	0.00%
CANADIAN DOLLAR		3/7/2023	4,735,000	(79,213)	0.00%
JAPANESE YEN		3/7/2023	960,100,000	(79,400)	0.00%
JAPANESE YEN		3/7/2023	961,400,000	(80,716)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	6,582,000	(81,170)	0.00%
NEW TAIWAN DOLLAR		3/7/2023	136,571,000	(82,818)	0.00%
CANADIAN DOLLAR		3/7/2023	4,515,000	(82,829)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	15,639,000	(83,216)	0.00%
JAPANESE YEN		3/7/2023	959,800,000	(84,101)	0.00%
SWISS FRANC		3/7/2023	13,365,000	(84,357)	0.00%
JAPANESE YEN		3/7/2023	961,400,000	(84,747)	0.00%
SOUTH AFRICAN RAND		3/7/2023	40,610,000	(85,555)	0.00%
JAPANESE YEN		3/7/2023	961,000,000	(86,934)	0.00%
MEXICAN PESO (NEW)		3/7/2023	(69,690,000)	(87,416)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	3,430,000	(87,479)	0.00%
AUSTRALIAN DOLLAR		3/7/2023	10,340,000	(87,859)	0.00%
BRAZILIAN REAL		4/4/2023	49,475,000	(88,570)	0.00%
CHILEAN PESO		3/7/2023	1,820,500,000	(89,106)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	11,285,000	(90,427)	0.00%
SWISS FRANC		3/7/2023	13,395,000	(90,952)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	3,283,000	(91,208)	0.00%
SOUTH AFRICAN RAND		3/7/2023	95,990,000	(92,664)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	3,336,000	(96,577)	0.00%
CHILEAN PESO		3/7/2023	2,002,100,000	(97,994)	0.00%
YUAN RENMINBI OFFSHORE		4/28/2023	24,149,000	(98,500)	0.00%
CANADIAN DOLLAR		3/7/2023	9,475,000	(100,001)	0.00%
CANADIAN DOLLAR		3/7/2023	9,625,000	(101,047)	0.00%
AUSTRALIAN DOLLAR		3/7/2023	10,355,000	(102,587)	0.00%
CANADIAN DOLLAR		3/7/2023	9,625,000	(105,214)	0.00%
CANADIAN DOLLAR		3/7/2023	9,565,000	(106,713)	0.00%

Full Portfolio Holdings* as of February 28, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
NEW ZEALAND DOLLAR		3/7/2023	11,285,000	(108,269)	0.00%
CANADIAN DOLLAR		3/7/2023	9,565,000	(108,932)	0.00%
MEXICAN PESO (NEW)		3/7/2023	(54,320,000)	(110,437)	0.00%
CANADIAN DOLLAR		3/7/2023	9,575,000	(110,701)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	3,290,000	(110,827)	0.00%
SOUTH KOREAN WON		3/7/2023	9,248,780,000	(111,293)	0.00%
SWEDISH KRONA		3/7/2023	75,580,000	(111,389)	0.00%
NORWEGIAN KRONE		3/7/2023	35,290,000	(111,964)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	3,320,000	(112,395)	0.00%
MEXICAN PESO (NEW)		3/7/2023	(99,590,000)	(114,812)	0.00%
SWISS FRANC		3/7/2023	6,605,000	(115,484)	0.00%
NORWEGIAN KRONE		3/7/2023	22,900,000	(115,860)	0.00%
NORWEGIAN KRONE		3/7/2023	35,290,000	(116,207)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	11,390,000	(116,327)	0.00%
YUAN RENMINBI OFFSHORE		3/7/2023	25,201,000	(116,730)	0.00%
NORWEGIAN KRONE		3/7/2023	35,290,000	(117,176)	0.00%
NORWEGIAN KRONE		3/7/2023	72,980,000	(117,339)	0.00%
SWEDISH KRONA		3/7/2023	(75,990,000)	(119,836)	0.00%
CANADIAN DOLLAR		3/7/2023	9,535,000	(120,834)	0.00%
MEXICAN PESO (NEW)		3/7/2023	(45,360,000)	(121,513)	0.00%
NEW ISRAELI SHEQEL		3/9/2023	6,155,000	(122,470)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	11,220,000	(125,564)	0.00%
AUSTRALIAN DOLLAR		4/4/2023	139,005,000	(126,992)	0.00%
JAPANESE YEN		3/7/2023	958,500,000	(130,494)	0.00%
JAPANESE YEN		3/7/2023	948,700,000	(132,971)	0.00%
SOUTH KOREAN WON		3/7/2023	2,406,910,000	(135,076)	0.00%
AUSTRALIAN DOLLAR		3/7/2023	20,915,000	(135,572)	0.00%
THAILAND BAHT		3/7/2023	64,360,000	(136,286)	0.00%
SWISS FRANC		3/7/2023	6,590,000	(136,588)	0.00%
SWISS FRANC		3/7/2023	6,585,000	(137,380)	0.00%
AUSTRALIAN DOLLAR		3/7/2023	10,315,000	(137,644)	0.00%
AUSTRALIAN DOLLAR		3/7/2023	10,315,000	(137,644)	0.00%
SOUTH KOREAN WON		3/7/2023	2,187,760,000	(140,788)	0.00%
SWISS FRANC		3/7/2023	6,605,000	(141,094)	0.00%
JAPANESE YEN		3/7/2023	948,700,000	(141,720)	0.00%
SWISS FRANC		3/7/2023	6,585,000	(144,824)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	9,265,000	(144,937)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	5,039,000	(145,287)	0.00%
NORWEGIAN KRONE		3/7/2023	55,870,000	(145,632)	0.00%
SWISS FRANC		3/7/2023	6,605,000	(147,101)	0.00%
SOUTH KOREAN WON		3/7/2023	9,278,240,000	(150,156)	0.00%
SWISS FRANC		3/7/2023	6,490,000	(153,390)	0.00%
AUSTRALIAN DOLLAR		3/7/2023	10,260,000	(154,157)	0.00%
AUSTRALIAN DOLLAR		3/7/2023	10,260,000	(158,025)	0.00%
CANADIAN DOLLAR		3/7/2023	19,195,000	(162,195)	0.00%

Full Portfolio Holdings* as of February 28, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
SOUTH KOREAN WON		3/7/2023	9,307,010,000	(162,291)	0.00%
AUSTRALIAN DOLLAR		3/7/2023	10,375,000	(162,774)	0.00%
JAPANESE YEN		3/7/2023	1,438,500,000	(163,208)	0.00%
MEXICAN PESO (NEW)		3/7/2023	(82,280,000)	(165,986)	0.00%
NORWEGIAN KRONE		3/7/2023	35,480,000	(166,081)	0.00%
COLOMBIAN PESO		3/7/2023	23,411,910,000	(166,802)	0.00%
NEW ZEALAND DOLLAR		3/7/2023	11,170,000	(167,484)	0.00%
NORWEGIAN KRONE		3/7/2023	35,480,000	(167,855)	0.00%
POUND STERLING		3/7/2023	5,780,000	(170,760)	0.00%
AUSTRALIAN DOLLAR		3/7/2023	5,025,000	(171,398)	0.00%
NORWEGIAN KRONE		3/7/2023	35,480,000	(171,737)	0.00%
POUND STERLING		3/7/2023	5,767,000	(171,748)	0.00%
CHILEAN PESO		3/7/2023	3,312,800,000	(173,156)	0.00%
AUSTRALIAN DOLLAR		3/7/2023	10,250,000	(173,287)	0.00%
POUND STERLING		3/7/2023	5,738,000	(173,392)	0.00%
AUSTRALIAN DOLLAR		3/7/2023	10,425,000	(179,592)	-0.01%
INDIAN RUPEE		3/8/2023	1,640,500,000	(183,714)	-0.01%
JAPANESE YEN		3/7/2023	933,700,000	(199,162)	-0.01%
JAPANESE YEN		3/7/2023	937,800,000	(206,330)	-0.01%
JAPANESE YEN		3/7/2023	950,200,000	(209,058)	-0.01%
AUSTRALIAN DOLLAR		3/7/2023	5,025,000	(215,363)	-0.01%
NEW ZEALAND DOLLAR		3/7/2023	10,960,000	(215,551)	-0.01%
NORWEGIAN KRONE		3/7/2023	63,530,000	(224,582)	-0.01%
CANADIAN DOLLAR		3/7/2023	18,955,000	(235,323)	-0.01%
AUSTRALIAN DOLLAR		3/7/2023	5,968,000	(236,206)	-0.01%
BRAZILIAN REAL		3/2/2023	27,135,000	(236,860)	-0.01%
AUSTRALIAN DOLLAR		3/7/2023	260,529,000	(241,520)	-0.01%
SWISS FRANC		3/7/2023	13,205,000	(245,994)	-0.01%
SWEDISH KRONA		3/7/2023	913,152,000	(246,149)	-0.01%
NORWEGIAN KRONE		3/7/2023	84,211,000	(254,718)	-0.01%
CANADIAN DOLLAR		3/7/2023	19,135,000	(261,109)	-0.01%
THAILAND BAHT		3/7/2023	110,940,000	(265,506)	-0.01%
YUAN RENMINBI OFFSHORE		3/7/2023	61,912,000	(266,051)	-0.01%
SWISS FRANC		3/7/2023	13,210,000	(271,329)	-0.01%
JAPANESE YEN		3/7/2023	947,700,000	(293,422)	-0.01%
BRAZILIAN REAL		3/2/2023	57,295,000	(297,219)	-0.01%
MEXICAN PESO (NEW)		3/7/2023	(202,290,000)	(307,481)	-0.01%
CANADIAN DOLLAR		3/7/2023	18,985,000	(311,445)	-0.01%
JAPANESE YEN		3/7/2023	936,600,000	(317,406)	-0.01%
NEW ZEALAND DOLLAR		3/7/2023	22,775,000	(318,214)	-0.01%
JAPANESE YEN		3/7/2023	918,900,000	(324,097)	-0.01%
NEW ZEALAND DOLLAR		3/7/2023	34,170,000	(324,583)	-0.01%
JAPANESE YEN		3/7/2023	916,300,000	(326,423)	-0.01%
JAPANESE YEN		3/7/2023	916,300,000	(338,419)	-0.01%
MEXICAN PESO (NEW)		3/7/2023	(202,440,000)	(340,385)	-0.01%

Full Portfolio Holdings* as of February 28, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
AUSTRALIAN DOLLAR		3/7/2023	10,080,000	(360,671)	-0.01%
SWEDISH KRONA		3/7/2023	743,190,000	(395,454)	-0.01%
JAPANESE YEN		3/7/2023	1,875,300,000	(407,918)	-0.01%
JAPANESE YEN		3/6/2023	(10,137,650,000)	(445,133)	-0.01%
AUSTRALIAN DOLLAR		3/7/2023	20,845,000	(449,940)	-0.01%
MEXICAN PESO (NEW)		3/7/2023	(205,690,000)	(472,046)	-0.01%
SOUTH KOREAN WON		3/7/2023	8,718,840,000	(473,240)	-0.01%
AUSTRALIAN DOLLAR		3/7/2023	12,158,000	(480,770)	-0.01%
AUSTRALIAN DOLLAR		3/7/2023	31,120,000	(481,428)	-0.01%
SOUTH KOREAN WON		3/7/2023	8,719,040,000	(483,568)	-0.01%
SOUTH KOREAN WON		3/7/2023	8,708,560,000	(503,109)	-0.01%
SWISS FRANC		3/7/2023	13,000,000	(532,454)	-0.01%
AUSTRALIAN DOLLAR		3/7/2023	20,535,000	(537,402)	-0.02%
JAPANESE YEN		3/7/2023	1,832,600,000	(560,907)	-0.02%
JAPANESE YEN		3/7/2023	1,900,300,000	(569,237)	-0.02%
JAPANESE YEN		3/7/2023	1,873,200,000	(585,746)	-0.02%
EURO CURRENCY		3/31/2023	77,052,000	(593,252)	-0.02%
JAPANESE YEN		3/7/2023	1,873,200,000	(603,879)	-0.02%
SOUTH KOREAN WON		3/7/2023	17,918,170,000	(733,119)	-0.02%
SOUTH AFRICAN RAND		3/7/2023	267,004,000	(745,468)	-0.02%
THAILAND BAHT		3/7/2023	391,663,000	(842,079)	-0.02%
SOUTH KOREAN WON		3/7/2023	17,438,090,000	(965,988)	-0.03%
SOUTH KOREAN WON		3/7/2023	17,417,120,000	(1,024,345)	-0.03%
JAPANESE YEN		3/10/2023	(4,617,100,000)	(1,230,264)	-0.03%
CANADIAN DOLLAR		3/7/2023	133,615,000	(1,435,237)	-0.04%
AUSTRALIAN DOLLAR		3/7/2023	152,765,000	(4,205,626)	-0.12%
JAPANESE YEN		3/7/2023	25,908,010,000	(9,259,036)	-0.26%
DERIVATIVES - FOREIGN CURRENCY EXCHANGE CONTRACTS (SPOT)					
DANISH KRONE		3/1/2023	141,428,984	20,599	0.00%
NORWEGIAN KRONE		3/2/2023	211,432,223	(86,215)	0.00%
DERIVATIVES - FUTURES CONTRACTS					
U.S. Treasury 2-Year Note Future		6/30/2023	(449,400,000)	904,843	0.03%
EURO-OAT FUTURE MAR23 XEUR 20230308		3/8/2023	(16,000,000)	727,188	0.02%
LONG GILT FUTURE JUN23 IFLL 20230628		6/28/2023	(61,000,000)	683,058	0.02%
EURO-BUXL 30Y BND MAR23 XEUR 20230308		3/8/2023	(6,900,000)	675,428	0.02%
EURO-BOBL FUTURE MAR23 XEUR 20230308		3/8/2023	(65,800,000)	627,181	0.02%
JPN 10Y BOND(OSE) MAR23 XOSE 20230313		3/13/2023	(4,300,000,000)	546,803	0.02%
EURO-SCHATZ FUT MAR23 XEUR 20230308		3/8/2023	(104,700,000)	436,328	0.01%
U.S. Treasury 5-Year Note Future		6/30/2023	(213,300,000)	212,416	0.01%
AUST 10Y BOND FUT MAR23 XSFE 20230315		3/15/2023	(70,900,000)	98,019	0.00%
EURO-BTP FUTURE MAR23 XEUR 20230308		3/8/2023	(10,300,000)	29,238	0.00%
US LONG BOND(CBT) JUN23 XCBT 20230621		6/21/2023	(5,100,000)	22,777	0.00%
CAN 5YR BOND FUT JUN23 XMOD 20230621		6/21/2023	14,100,000	6,637	0.00%
CAN 10YR BOND FUT JUN23 XMOD 20230621		6/21/2023	100,000	367	0.00%

Full Portfolio Holdings* as of February 28, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
US 10YR ULTRA FUT JUN23 XCBT 20230621		6/21/2023	54,600,000	(30,359)	0.00%
U.S. Treasury 10-Year Note Future		6/21/2023	(22,100,000)	(84,003)	0.00%
Euro-BUND Future		3/8/2023	18,300,000	(209,222)	-0.01%
US ULTRA BOND CBT JUN23 XCBT 20230621		6/21/2023	83,000,000	(335,620)	-0.01%
DERIVATIVES - OTC CREDIT DEFAULT SWAP CONTRACTS					
CMBX Long: 99D0MMW68 CDS USD R F 3.00000 1		12/16/2072	875,000	(36,501)	0.00%
CMBX / Shrt: 99D0MMW68 CDS USD P V 01MEVENT 2 CMBX					
DERIVATIVES - OTC INTEREST RATE SWAP CONTRACTS					
Long: 99D0UZBQ9 IRS EUR R V 12MCPTFE		2/15/2033	16,700,000	405,231	0.01%
99D0UZBR7 INFLATIONZERO / Shrt: 99D0UZBQ9 IRS EUR P F 2.32450 99D0UZBQ9 INFLATIONZERO					
Long: 99D0UZUL9 IRS EUR R V 12MCPTFE		2/15/2033	16,704,000	370,889	0.01%
99D0UZUM7 INFLATIONZERO / Shrt: 99D0UZUL9 IRS EUR P F 2.34600 99D0UZUL9 INFLATIONZERO					
Long: 99D0V0KP7 IRS EUR R V 12MCPTFE		2/15/2033	17,428,000	330,002	0.01%
99D0V0KQ5 INFLATIONZERO / Shrt: 99D0V0KP7 IRS EUR P F 2.38000 99D0V0KP7 INFLATIONZERO					
Long: 99D0V0PT4 IRS EUR R V 12MCPTFE		2/15/2033	17,428,000	304,817	0.01%
99D0V0PU1 INFLATIONZERO / Shrt: 99D0V0PT4 IRS EUR P F 2.39500 99D0V0PT4 INFLATIONZERO					
Long: 99D0V42R5 IRS EUR R V 12MCPTFE		2/15/2033	17,460,000	215,961	0.01%
99D0V42S3 INFLATIONZERO / Shrt: 99D0V42R5 IRS EUR P F 2.44800 99D0V42R5 INFLATIONZERO					
Long: 99D0V45A9 IRS EUR R V 12MCPTFE		2/15/2033	17,456,000	215,912	0.01%
99D0V45B7 INFLATIONZERO / Shrt: 99D0V45A9 IRS EUR P F 2.44800 99D0V45A9 INFLATIONZERO					
Long: 99D0V44N2 IRS EUR R F 2.47800		2/15/2028	17,456,000	(165,241)	0.00%
99D0V44N2 INFLATIONZERO / Shrt: 99D0V44N2 IRS EUR P V 12MCPTFE 99D0V44M4 INFLATIONZERO					
Long: 99D0V4345 IRS EUR R F 2.47800		2/15/2028	17,460,000	(165,279)	0.00%
99D0V4345 INFLATIONZERO / Shrt: 99D0V4345 IRS EUR P V 12MCPTFE 99D0V4337 INFLATIONZERO					
Long: 99D0TGZZ7 IRS EUR R V 12MCPTFE		9/15/2024	7,969,000	(188,546)	-0.01%
99D0TH000 INFLATIONZERO / Shrt: 99D0TGZZ7 IRS EUR P F 3.68750 99D0TGZZ7 INFLATIONZERO					
Long: 99D0V0QI7 IRS EUR R F 2.40500 99D0V0QI7 INFLATIONZERO / Shrt: 99D0V0QI7 IRS EUR P V 12MCPTFE 99D0V0QH9 INFLATIONZERO		2/15/2028	17,428,000	(228,204)	-0.01%
Long: 99D0V0L27 IRS EUR R F 2.40300		2/15/2028	17,428,000	(229,934)	-0.01%
99D0V0L27 INFLATIONZERO / Shrt: 99D0V0L27 IRS EUR P V 12MCPTFE 99D0V0L19 INFLATIONZERO					
Long: 99D0UZUY1 IRS EUR R F 2.33500		2/15/2028	16,704,000	(276,672)	-0.01%
99D0UZUY1 INFLATIONZERO / Shrt: 99D0UZUY1 IRS EUR P V 12MCPTFE 99D0UZUX3 INFLATIONZERO					

Full Portfolio Holdings* as of February 28, 2023

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Long: 99D0UZC39 IRS EUR R F 2.31000 99D0UZC39 INFLATIONZERO / Shrt: 99D0UZC39 IRS EUR P V 12MCPTFE 99D0UZC21 INFLATIONZERO		2/15/2028	16,700,000	(297,259)	-0.01%
Long: 99D0TGKN0 IRS EUR R V 12MCPTFE 99D0TGK08 INFLATIONZERO / Shrt: 99D0TGKN0 IRS EUR P F 3.81750 99D0TGKN0 INFLATIONZERO		9/15/2024	23,905,000	(630,019)	-0.02%
DERIVATIVES - PUT OPTIONS WRITTEN					
SOFR 1YR MIDCURVE JUN23P 95.5 EXP 06/16/2023		6/16/2023	(32,765,000)	(9,504,731)	-0.27%
TOTAL INVESTMENTS				3,683,527,817	103.21%
OTHER ASSETS LESS LIABILITIES				(114,681,295)	-3.21%
TOTAL NET ASSETS				3,568,846,522	100.00%

* This unaudited information is being presented pursuant to the Fund's Policy on Disclosure of Portfolio Holdings. Please see the Fund's Statement of Additional Information on www.hartfordfunds.com for a discussion of the Fund's policy. Holdings are provided for informational purposes only and should not be construed as a recommendation or investment advice. Portfolio holdings are as of the date noted and are subject to change at any time. Holdings may not be representative of current or future investments.

Unlike the Fund's regulatory filings, the portfolio data and its presentation in this document is not required to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. Therefore, it may differ from that provided in the complete portfolio of investments in the annual and semiannual report to shareholders filed with the SEC on Form N-CSR, and the complete portfolio of investments filed in the first and third quarter on Form N-PORT.

Investing involves risk, including the possible loss of principal. Investors should carefully consider a fund's investment objectives, risks, charges and expenses. This and other important information is contained in the fund's prospectus and summary prospectus, which can be obtained by visiting hartfordfunds.com. Please read it carefully before investing.

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