

		Shares or Principal Amounts	Value
2020-3,	+ 1.2000%, 1.5060%, 4/27/65 (144) [†]	\$332,10	\$316, 2
2021-	, 1.0500%, 5/15/26 (144)	7, 6, 5	7 4,531
2014-	04,		
1	+ 4.000%, 7.40%, 11/25/24 [†]	1, 6, 1	201,056
2015-	01 1 2,		
1	+ 4.3000%, 7.340%, 2/25/25 [†]	1,343,503	1,373,337
201	07,		
1	+ 2.4000%, 5.440%, 4/25/31 (144) [†]	4, 5, 6	4, 4, 2
201	02,		
1	+ 2.3000%, 5.340%, /25/31 (144) [†]	1, 1, 507	1, 1, 053
201	03,		
1	+ 2.1500%, 5.2340%, /25/31 (144) [†]	321,436	320, 6, 3
201	07,		
1	+ 2.1000%, 5.140%, 10/25/3, (144) [†]	3 7,12	3 4,5 3
2021,	02 2 2,		
30	+ 2.0000%, 4.207%, 11/25/41 (144) [†]	573,000	603,525
2021,	03 1 2,		
30	+ 1.6500%, 3.307%, 12/25/41 (144) [†]	3,124,000	2, 43,157
2022,	02 2 2,		
30	+ 3.0000%, 5.207%, 1/25/42 (144) [†]	3,661,000	3,337,60
2022,	03 1 1,		
30	+ 2.1000%, 4.307%, 3/25/42 (144) [†]	7,257,405	7,176,046
2022,	04 1 1,		
30	+ 2.0000%, 4.207%, 3/25/42 (144) [†]	3,11 ,074	3,0 ,256
2022,	05 2 1,		
30	+ 1.000%, 4.107%, 4/25/42 (144) [†]	3,527, 24	3,467,424
2022,	05 2 2,		
30	+ 3.0000%, 5.207%, 4/25/42 (144) [†]	2,737,000	2,522,170
2022,	06 1 1,		
30	+ 2.7500%, 5.0307%, 5/25/42 (144) [†]	2,353,	2,352,515
2022,	0 1 1,		
30	+ 2.5500%, 4.547%, 7/25/42 (144) [†]	1, 07,5 2	1, 05,17
2022,	0 2 1,		
30	+ 2.5000%, 0%, /25/42 (144) [†]	7,255,000	7,251,723
201	2 ,		
4.4100%, 10/15/26 (144)		74,5 3	6, 6 5
2020-	1 ,		
4.6100%, 3/15/2 (144)		534,5, 7	531,336

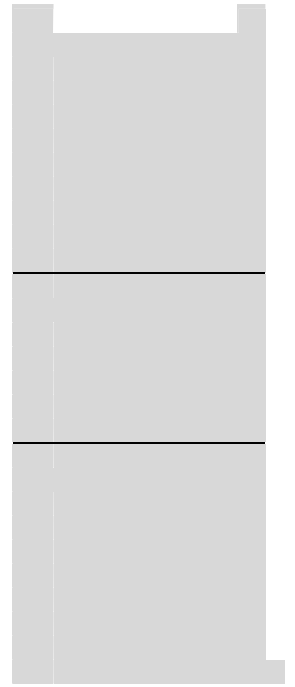
-0.0006 ● □()

0,746 0 -1.12 ● □() □-0.0014 -0.002 0 -1.11 ● □() □-101 -0.0024 0 -1.11 ● □() □0.0062 0,746
0 -1.12 ● □() □-0.0015 -0.002 0.0017 -0.0026 □() □-0.0011 -0.2

*Shares or
Principal Amounts*

Value





*Shares or
Principal Amounts*

Value



*Shares or
Principal Amounts*

Value





Summary of Investments by Country - (Long Positions) (unaudited)

Country	Value	% of Investment Securities
T, Z	\$7,325, 51,017	.6%
Z	30,0, 1,747	0.4
Z	23,312,224	0.3
Z	17,340,777	0.2
E	-	-
	-	-

Schedule of Futures

Description

30, 2022.

Valuation Inputs Summary

	Level 1 - Quoted Prices	Level 2 - Other Significant Observable Inputs	Level 3 - Significant Unobservable Inputs
Assets			
Investments In Securities:			
<i>Asset-Backed/Commercial Mortgage-Backed Securities</i>	\$ -	\$ 546,134,121	\$ -
<i>Corporate Bonds</i>	-	637,300,613	-
<i>Inflation-Indexed Bonds</i>	-	41,374,213	-
<i>Mortgage-Backed Securities</i>			

