
OAKMARK FUNDS

HOLDINGS REPORT | JUNE 30, 2022



OAKMARK FUND

OAKMARK SELECT FUND

OAKMARK GLOBAL FUND

OAKMARK GLOBAL SELECT FUND

OAKMARK INTERNATIONAL FUND

OAKMARK INTERNATIONAL SMALL CAP FUND

OAKMARK EQUITY AND INCOME FUND

OAKMARK BOND FUND

Oakmark Fund

June 30, 2022 (Unaudited)

Schedule of Investments (in thousands)

	Shares	Value		Shares	Value
COMMON STOCKS - 92.8%					
FINANCIALS - 31.1%					
DIVERSIFIED FINANCIALS - 19.9%					
Ally Financial, Inc.	13,243	\$443,776			
The Charles Schwab Corp.	5,709	360,695			
KKR & Co., Inc.	7,430	343,935			
Capital One Financial Corp.	3,042	316,946			
State Street Corp.	4,868	300,100			
The Goldman Sachs Group, Inc.	955	283,654			
The Bank of New York Mellon Corp.	5,735	239,187			
Intercontinental Exchange, Inc.	2,400	225,696			
American Express Co.	1,474	204,367			
Moody's Corp.	430	116,912			
		<u>2,835,268</u>			
BANKS - 6.0%					
Citigroup, Inc.	7,724	355,236			
Wells Fargo & Co.	7,450	291,817			
Bank of America Corp.	6,946	216,213			
		<u>863,266</u>			
INSURANCE - 5.2%					
Willis Towers Watson PLC	1,450	286,215			
American International Group, Inc.	5,493	280,847			
Reinsurance Group of America, Inc.	1,479	173,476			
		<u>740,538</u>			
		<u>4,439,072</u>			
COMMUNICATION SERVICES - 17.5%					
MEDIA & ENTERTAINMENT - 16.5%					
Alphabet, Inc., Class A (a)	205	446,563			
Meta Platforms, Inc., Class A (a)	2,135	344,333			
Netflix, Inc. (a)	1,708	298,695			
Pinterest, Inc., Class A (a)	15,000	272,400			
Comcast Corp., Class A	6,861	269,230			
Charter Communications, Inc., Class A (a)	461	215,758			
Take-Two Interactive Software, Inc. (a)	1,700	208,301			
Liberty Broadband Corp., Class C (a)	1,350	156,114			
The Walt Disney Co. (a)	1,500	141,600			
		<u>2,352,994</u>			
TELECOMMUNICATION SERVICES - 1.0%					
T-Mobile US, Inc. (a)	1,000	134,540			
		<u>2,487,534</u>			
CONSUMER DISCRETIONARY - 10.7%					
AUTOMOBILES & COMPONENTS - 3.7%					
General Motors Co. (a)	9,862	313,217			
BorgWarner, Inc.	6,500	216,905			
		<u>530,122</u>			
RETAILING - 3.2%					
Amazon.com, Inc. (a)	2,530	268,712			
eBay, Inc.	4,598	191,586			
		<u>460,298</u>			
CONSUMER SERVICES - 2.5%					
Booking Holdings, Inc. (a)	122	\$212,677			
Hilton Worldwide Holdings, Inc.	1,302	145,106			
		<u>357,783</u>			
CONSUMER DURABLES & APPAREL - 1.3%					
PulteGroup, Inc.	4,600	182,298			
		<u>1,530,501</u>			
INFORMATION TECHNOLOGY - 10.4%					
SOFTWARE & SERVICES - 9.7%					
Fiserv, Inc. (a)	3,800	338,086			
Salesforce, Inc. (a)	1,620	267,365			
Gartner, Inc. (a)	1,052	254,290			
Global Payments, Inc.	1,700	188,088			
Workday, Inc., Class A (a)	1,207	168,445			
Oracle Corp.	2,300	160,701			
		<u>1,376,975</u>			
TECHNOLOGY HARDWARE & EQUIPMENT - 0.7%					
TE Connectivity, Ltd.	893	101,014			
		<u>1,477,989</u>			
ENERGY - 9.4%					
EOG Resources, Inc. (b)	4,469	493,508			
APA Corp. (b)	11,004	384,033			
ConocoPhillips (b)	3,156	283,414			
Diamondback Energy, Inc. (b)	1,420	172,033			
		<u>1,332,988</u>			
INDUSTRIALS - 6.9%					
CAPITAL GOODS - 5.3%					
PACCAR, Inc.	2,000	164,680			
Masco Corp.	3,250	164,450			
Parker-Hannifin Corp.	640	157,472			
General Electric Co.	2,427	154,527			
Cummins, Inc.	602	116,505			
		<u>757,634</u>			
COMMERCIAL & PROFESSIONAL SERVICES - 1.6%					
Equifax, Inc.	1,250	228,475			
		<u>986,109</u>			
HEALTH CARE - 3.4%					
HEALTH CARE EQUIPMENT & SERVICES - 2.4%					
HCA Healthcare, Inc.	1,500	252,089			
Humana, Inc.	213	99,699			
		<u>351,788</u>			
PHARMACEUTICALS, BIOTECHNOLOGY & LIFE SCIENCES - 1.0%					
Regeneron Pharmaceuticals, Inc. (a)	235	138,854			
		<u>490,642</u>			
REAL ESTATE - 1.8%					
CBRE Group, Inc., Class A (a)	3,468	255,280			

Oakmark Fund

June 30, 2022 (Unaudited)

Schedule of Investments (in thousands) (continued)

	Shares	Value
COMMON STOCKS - 92.8% (continued)		
CONSUMER STAPLES - 1.6%		
FOOD, BEVERAGE & TOBACCO - 1.6%		
Altria Group, Inc.	5,610	\$234,330
TOTAL COMMON STOCKS - 92.8% (COST \$10,584,543)		13,234,445

	Par Value	Value
SHORT-TERM INVESTMENT - 7.8%		
REPURCHASE AGREEMENT - 7.8%		
Fixed Income Clearing Corp. Repurchase Agreement, 1.44% dated 06/30/22 due 07/01/22, repurchase price \$1,108,348, collateralized by United States Treasury Notes, 0.125% - 3.250% due 10/15/24 - 09/30/27, aggregate value plus accrued interest of \$1,130,469 (Cost: \$1,108,303)	\$1,108,303	1,108,303
TOTAL SHORT-TERM INVESTMENTS - 7.8% (COST \$1,108,303)		1,108,303
TOTAL INVESTMENTS - 100.6% (COST \$11,692,846)		14,342,748
Liabilities In Excess of Other Assets - (0.6)%		(87,166)
TOTAL NET ASSETS - 100.0%		\$14,255,582

- (a) Non-income producing security
 (b) All or a portion of this investment is held in connection with one or more options within the Fund.

Oakmark Fund

June 30, 2022 (Unaudited)

Schedule of Investments (in thousands) (continued)

WRITTEN OPTIONS

Description	Exercise Price	Expiration Date	Number of Contracts	Notional Amount	Market Value	Premiums (Received) by Fund	Unrealized Gain/(Loss)
CALLS							
ConocoPhillips	\$105.00	8/19/22	(864)	\$(7,760)	\$(138)	\$(916)	\$778
Diamondback Energy, Inc.	\$155.00	9/16/22	(1,000)	\$(12,115)	\$(320)	\$(1,764)	\$1,444
EOG Resources, Inc.	\$133.20	10/21/22	(5,790)	\$(63,945)	\$(2,635)	\$(8,459)	\$5,824
Apa Corp.	\$45.00	10/21/22	(10,058)	\$(35,102)	\$(2,147)	\$(8,289)	\$6,142
				\$(118,922)	\$(5,240)	\$(19,428)	\$14,188
PUTS							
Etsy, Inc.	\$80.00	7/15/22	(25,000)	\$(183,025)	\$(22,063)	\$(17,462)	\$(4,601)
Etsy, Inc.	\$85.00	7/15/22	(11,000)	\$(80,531)	\$(14,135)	\$(9,305)	\$(4,830)
				\$(263,556)	\$(36,198)	\$(26,767)	\$(9,431)

Oakmark Select Fund

June 30, 2022 (Unaudited)

Schedule of Investments (in thousands)

	Shares	Value		Shares	Value
COMMON STOCKS - 93.8%			HEALTH CARE - 2.8%		
FINANCIALS - 26.3%			HEALTH CARE EQUIPMENT & SERVICES - 2.8%		
BANKS - 13.3%			HCA Healthcare, Inc.		
First Citizens BancShares, Inc., Class A	330	\$215,769		740	\$124,406
Bank of America Corp.	5,962	185,594	TOTAL COMMON STOCKS - 93.8%		
Citigroup, Inc.	4,012	184,512	(COST \$3,295,276)		
First Citizens BancShares, Inc., Class B	14	8,738			4,184,287
		594,613		Par Value	Value
DIVERSIFIED FINANCIALS - 9.1%			SHORT-TERM INVESTMENTS - 6.2%		
Ally Financial, Inc.	7,000	234,573	REPURCHASE AGREEMENT - 6.2%		
Capital One Financial Corp.	1,646	171,507	Fixed Income Clearing Corp. Repurchase Agreement, 1.44% dated 06/30/22 due 07/01/22, repurchase price \$276,367, collateralized by a United States Treasury Note, 3.000% due 06/30/24, value plus accrued interest of \$281,883 (Cost: \$276,356)		
		406,080		\$276,356	276,356
INSURANCE - 3.9%			TOTAL SHORT-TERM INVESTMENTS - 6.2%		
American International Group, Inc.	3,410	174,343	(COST \$276,356)		
		1,175,036			276,356
COMMUNICATION SERVICES - 25.5%			TOTAL INVESTMENTS - 100.0%		
MEDIA & ENTERTAINMENT - 25.5%			(COST \$3,571,632)		
Alphabet, Inc., Class A (a)	210	457,233			4,460,643
Charter Communications, Inc., Class A (a)	559	261,861	Other Assets In Excess of Liabilities - 0.0% (c)		
Netflix, Inc. (a)	1,215	212,520			647
Meta Platforms, Inc., Class A (a)	1,270	204,787	TOTAL NET ASSETS - 100.0%		
		1,136,401			\$4,461,290
CONSUMER DISCRETIONARY - 14.2%			(a) Non-income producing security		
RETAILING - 7.8%			(b) All or a portion of this investment is held in connection with one or more options within the Fund.		
Lithia Motors, Inc.	770	211,604	(c) Amount rounds to less than 0.1%.		
Amazon.com, Inc. (a)	1,300	138,073			
		349,677			
AUTOMOBILES & COMPONENTS - 3.3%					
Lear Corp.	1,150	144,774			
CONSUMER SERVICES - 3.1%					
Booking Holdings, Inc. (a)	79	137,820			
		632,271			
ENERGY - 7.1%					
APA Corp. (b)	4,542	158,516			
EOG Resources, Inc. (b)	1,431	157,999			
		316,515			
INDUSTRIALS - 7.1%					
CAPITAL GOODS - 7.1%					
Allison Transmission Holdings, Inc.	4,490	172,641			
General Electric Co.	2,253	143,429			
		316,070			
REAL ESTATE - 6.2%					
CBRE Group, Inc., Class A (a)	3,790	278,957			
INFORMATION TECHNOLOGY - 4.6%					
SOFTWARE & SERVICES - 4.6%					
Fiserv, Inc. (a)	2,300	204,631			

Oakmark Select Fund

June 30, 2022 (Unaudited)

Schedule of Investments (in thousands) (continued)

WRITTEN OPTIONS

Description	Exercise Price	Expiration Date	Number of Contracts	Notional Amount	Market Value	Premiums (Received) by Fund	Unrealized Gain/(Loss)
CALLS							
EOG Resources, Inc.	\$133.20	10/21/22	(1,496)	\$(16,522)	\$(680)	\$(2,185)	\$1,505
APA Corp.	\$45.00	10/21/22	(1,071)	\$(3,738)	\$(229)	\$(883)	\$654
				\$(20,260)	\$(909)	\$(3,068)	\$2,159

Oakmark Global Fund

June 30, 2022 (Unaudited)

Schedule of Investments (in thousands)

	Shares	Value		Shares	Value
COMMON STOCKS - 95.8%			TELECOMMUNICATION SERVICES - 1.5%		
FINANCIALS - 20.5%			Liberty Global PLC, Class A (United Kingdom) (a)		
BANKS - 7.5%				865	\$18,217
Lloyds Banking Group PLC (United Kingdom)	90,439	\$46,580			178,708
Bank of America Corp. (United States)	1,115	34,723	INFORMATION TECHNOLOGY - 13.4%		
Axis Bank, Ltd. (India) (a)	955	7,698	SOFTWARE & SERVICES - 8.8%		
		89,001	Oracle Corp. (United States)	395	27,592
INSURANCE - 6.7%			Fiserv, Inc. (United States) (a)	308	27,411
Allianz SE (Germany)	192	36,706	Mastercard, Inc., Class A (United States)	81	25,554
Willis Towers Watson PLC (United States)	112	22,107	SAP SE (Germany)	272	24,806
Prudential PLC (United Kingdom)	1,696	20,976			105,363
		79,789	TECHNOLOGY HARDWARE & EQUIPMENT - 4.6%		
DIVERSIFIED FINANCIALS - 5.7%			TE Connectivity, Ltd. (United States)	480	54,290
Credit Suisse Group AG (Switzerland)	6,285	35,684			159,653
Julius Baer Group, Ltd. (Switzerland)	685	31,587	INDUSTRIALS - 10.7%		
		67,271	CAPITAL GOODS - 9.2%		
REAL ESTATE - 0.6%			Daimler Truck Holding AG (Germany) (a)	916	23,905
Cushman & Wakefield PLC (United Kingdom) (a)	491	7,489	Howmet Aerospace, Inc. (United States)	667	20,987
		243,550	CNH Industrial N.V. (United Kingdom)	1,724	19,915
CONSUMER DISCRETIONARY - 19.6%			Flowerserve Corp. (United States)	587	16,818
RETAILING - 9.0%			Parker-Hannifin Corp. (United States)	62	15,132
Prosus N.V. (Netherlands)	840	55,000	Travis Perkins PLC (United Kingdom)	1,106	13,029
Alibaba Group Holding, Ltd. (China) (a)	3,282	46,797			109,786
Amazon.com, Inc. (United States) (a)	49	5,151	TRANSPORTATION - 1.5%		
		106,948	Ryanair Holdings PLC ADR (Ireland) (a) (b)	260	17,506
AUTOMOBILES & COMPONENTS - 8.7%					127,292
General Motors Co. (United States) (a)	1,274	40,465	HEALTH CARE - 8.8%		
Mercedes-Benz Group AG (Germany)	558	32,273	HEALTH CARE EQUIPMENT & SERVICES - 4.5%		
Continental AG (Germany)	434	30,224	Tenet Healthcare Corp. (United States) (a)	578	30,372
		102,962	Humana, Inc. (United States)	51	23,778
CONSUMER DURABLES & APPAREL - 1.0%					54,150
Kering SA (France)	21	10,786	PHARMACEUTICALS, BIOTECHNOLOGY & LIFE SCIENCES - 4.3%		
Cie Financiere Richemont SA, Class A (Switzerland)	13	1,373	Bayer AG (Germany)	509	30,236
		12,159	Novartis AG (Switzerland)	245	20,724
CONSUMER SERVICES - 0.9%					50,960
Booking Holdings, Inc. (United States) (a)	6	10,783			105,110
		232,852	CONSUMER STAPLES - 3.3%		
COMMUNICATION SERVICES - 15.0%			FOOD, BEVERAGE & TOBACCO - 3.3%		
MEDIA & ENTERTAINMENT - 13.5%			Anheuser-Busch InBev SA/NV (Belgium)	471	25,351
Alphabet, Inc., Class A (United States) (a)	34	73,038	Keurig Dr Pepper, Inc. (United States)	412	14,584
Liberty Broadband Corp., Class C (United States) (a)	239	27,638			39,935
The Interpublic Group of Cos., Inc. (United States)	1,003	27,620	MATERIALS - 2.6%		
Pinterest, Inc., Class A (United States) (a)	872	15,830	Glencore PLC (Switzerland)	4,129	22,373
Grupo Televisa SAB ADR (Mexico) (b)	1,422	11,633	Arconic Corp. (United States) (a)	306	8,584
Charter Communications, Inc., Class A (United States) (a)	10	4,732			30,957
		160,491			

Oakmark Global Fund

June 30, 2022 (Unaudited)

Schedule of Investments (in thousands) (continued)

	Shares	Value
COMMON STOCKS - 95.8% (continued)		
ENERGY - 1.9%		
Nov, Inc. (United States)	1,315	\$22,233
TOTAL COMMON STOCKS - 95.8% (COST \$895,474)		1,140,290
PREFERRED STOCKS - 1.2%		
TECHNOLOGY HARDWARE, STORAGE & PERIPHERALS - 1.2%		
Samsung Electronics Co., Ltd. (South Korea)	362	14,478
TOTAL PREFERRED STOCKS - 1.2% (COST \$18,652)		14,478
	Par Value	Value
SHORT-TERM INVESTMENT - 2.7%		
REPURCHASE AGREEMENT - 2.7%		
Fixed Income Clearing Corp. Repurchase Agreement, 1.44% dated 06/30/22 due 07/01/22, repurchase price \$32,172, collateralized by a United States Treasury Note, 3.000% due 06/30/24, value plus accrued interest of \$32,814 (Cost: \$32,171)	\$32,171	32,171
TOTAL SHORT-TERM INVESTMENTS - 2.7% (COST \$32,171)		32,171
TOTAL INVESTMENTS - 99.7% (COST \$946,297)		1,186,939
Foreign Currencies (Cost \$0) (d) - 0.0% (c)		0(d)
Other Assets In Excess of Liabilities - 0.3%		3,025
TOTAL NET ASSETS - 100.0%		\$1,189,964

- (a) Non-income producing security
- (b) Sponsored American Depositary Receipt
- (c) Amount rounds to less than 0.1%.
- (d) Amount rounds to less than \$1,000.

Oakmark Global Select Fund

June 30, 2022 (Unaudited)

Schedule of Investments (in thousands)

	Shares	Value		Shares	Value
COMMON STOCKS - 92.5%					
COMMUNICATION SERVICES - 22.2%					
MEDIA & ENTERTAINMENT - 22.2%					
Alphabet, Inc., Class A (United States) (a)	66	\$143,206			
Charter Communications, Inc., Class A (United States) (a)	137	64,188			
Netflix, Inc. (United States) (a)	170	29,728			
NAVER Corp. (South Korea)	153	28,281			
		<u>265,403</u>			
FINANCIALS - 19.8%					
BANKS - 12.2%					
Lloyds Banking Group PLC (United Kingdom)	109,450	56,371			
Citigroup, Inc. (United States)	1,128	51,863			
Bank of America Corp. (United States)	1,192	37,113			
		<u>145,347</u>			
INSURANCE - 4.0%					
American International Group, Inc. (United States)	946	48,359			
DIVERSIFIED FINANCIALS - 3.6%					
Credit Suisse Group AG (Switzerland)	7,495	42,550			
		<u>236,256</u>			
CONSUMER DISCRETIONARY - 18.7%					
RETAILING - 12.5%					
Prosus N.V. (Netherlands)	1,013	66,294			
Amazon.com, Inc. (United States) (a)	426	45,263			
Alibaba Group Holding, Ltd. (China) (a)	2,684	38,273			
		<u>149,830</u>			
AUTOMOBILES & COMPONENTS - 3.5%					
Mercedes-Benz Group AG (Germany)	719	41,624			
CONSUMER SERVICES - 2.7%					
Booking Holdings, Inc. (United States) (a)	19	32,715			
		<u>224,169</u>			
HEALTH CARE - 11.9%					
HEALTH CARE EQUIPMENT & SERVICES - 6.5%					
HCA Healthcare, Inc. (United States)	293	49,174			
Fresenius Medical Care AG & Co. KGaA (Germany)	587	29,292			
		<u>78,466</u>			
PHARMACEUTICALS, BIOTECHNOLOGY & LIFE SCIENCES - 5.4%					
Bayer AG (Germany)	573	34,047			
Novartis AG (Switzerland)	359	30,413			
		<u>64,460</u>			
		<u>142,926</u>			
INFORMATION TECHNOLOGY - 9.0%					
SOFTWARE & SERVICES - 9.0%					
Fiserv, Inc. (United States) (a)	671	59,716			
SAP SE (Germany)	522	47,508			
		<u>107,224</u>			
REAL ESTATE - 4.0%					
CBRE Group, Inc., Class A (United States) (a)	644	\$47,427			
INDUSTRIALS - 3.7%					
CAPITAL GOODS - 3.7%					
CNH Industrial N.V. (United Kingdom)	2,886	33,333			
Daimler Truck Holding AG (Germany) (a)	423	11,054			
		<u>44,387</u>			
CONSUMER STAPLES - 3.2%					
FOOD, BEVERAGE & TOBACCO - 3.2%					
Danone SA (France)	682	38,048			
TOTAL COMMON STOCKS - 92.5% (COST \$985,638)					<u>1,105,840</u>
PREFERRED STOCKS - 3.3%					
TECHNOLOGY HARDWARE, STORAGE & PERIPHERALS - 3.3%					
Samsung Electronics Co., Ltd. (South Korea)	1,002	40,133			
TOTAL PREFERRED STOCKS - 3.3% (COST \$53,805)					<u>40,133</u>
			Par Value	Value	
SHORT-TERM INVESTMENTS - 4.1%					
REPURCHASE AGREEMENT - 4.1%					
Fixed Income Clearing Corp. Repurchase Agreement, 1.44% dated 06/30/22 due 07/01/22, repurchase price \$49,151, collateralized by a United States Treasury Note, 0.375% due 09/30/27, value plus accrued interest of \$50,132 (Cost: \$49,149)					
			\$49,149	49,149	
TOTAL SHORT-TERM INVESTMENTS - 4.1% (COST \$49,149)					<u>49,149</u>
TOTAL INVESTMENTS - 99.9% (COST \$1,088,592)					
					<u>1,195,122</u>
Foreign Currencies (Cost \$766) - 0.1%					
				766	
Liabilities In Excess of Other Assets - 0.0% (b)					
					<u>(39)</u>
TOTAL NET ASSETS - 100.0%					<u>\$1,195,849</u>

(a) Non-income producing security
(b) Amount rounds to less than 0.1%.

Oakmark International Fund

June 30, 2022 (Unaudited)

Schedule of Investments (in thousands)

	Shares	Value		Shares	Value
COMMON STOCKS - 95.2%			INDUSTRIALS - 11.3%		
CONSUMER DISCRETIONARY - 26.5%			CAPITAL GOODS - 9.1%		
AUTOMOBILES & COMPONENTS - 9.5%			CNH Industrial N.V. (United Kingdom)		
Bayerische Motoren Werke AG (Germany)	7,349	\$565,773	32,731		\$377,992
Mercedes-Benz Group AG (Germany)	9,052	523,793	Daimler Truck Holding AG (Germany) (a)	13,193	344,385
Continental AG (Germany)	7,060	491,975	SKF AB, Class B (Sweden)	20,824	306,360
Valeo (France)	14,113	272,495	Siemens AG (Germany)	2,986	303,761
Toyota Motor Corp. (Japan)	10,407	161,072	Volvo AB, Class B (Sweden)	15,681	242,781
		<u>2,015,108</u>	Komatsu, Ltd. (Japan)	6,987	154,900
			Smiths Group PLC (United Kingdom)	7,165	122,066
			Rolls-Royce Holdings PLC (United Kingdom) (a)	75,071	<u>75,803</u>
					<u>1,928,048</u>
RETAILING - 9.2%			TRANSPORTATION - 1.4%		
Prosus N.V. (Netherlands)	12,205	799,122	Ryanair Holdings PLC ADR (Ireland) (a) (b)	4,264	286,758
Alibaba Group Holding, Ltd. (China) (a)	37,604	536,252	COMMERCIAL & PROFESSIONAL SERVICES - 0.8%		
H & M Hennes & Mauritz AB, Class B (Sweden)	30,552	364,841	Brambles, Ltd. (Australia)	23,337	172,521
Vipshop Holdings, Ltd. ADR (China) (a) (b)	25,793	255,095			<u>2,387,327</u>
		<u>1,955,310</u>			
CONSUMER DURABLES & APPAREL - 4.1%			HEALTH CARE - 9.0%		
adidas AG (Germany)	1,977	349,690	PHARMACEUTICALS, BIOTECHNOLOGY & LIFE SCIENCES - 4.6%		
Kering SA (France)	412	211,678	Bayer AG (Germany)	9,222	548,158
The Swatch Group AG, Bearer Shares (Switzerland)	774	183,603	Novartis AG (Switzerland)	3,647	308,875
Cie Financiere Richemont SA, Class A (Switzerland)	1,083	115,350	Roche Holding AG (Switzerland)	334	111,550
		<u>860,321</u>			<u>968,583</u>
CONSUMER SERVICES - 3.7%			HEALTH CARE EQUIPMENT & SERVICES - 4.4%		
Accor SA (France) (a)	12,888	348,861	Fresenius SE & Co. KGaA (Germany)	12,331	373,454
Restaurant Brands International, Inc. (Canada)	3,480	174,520	Fresenius Medical Care AG & Co. KGaA (Germany)	5,968	297,885
Trip.com Group, Ltd. (China) (a)	4,464	126,068	Koninklijke Philips N.V. (Netherlands)	12,204	262,873
Compass Group PLC (United Kingdom)	5,970	122,091			<u>934,212</u>
		<u>771,540</u>			<u>1,902,795</u>
		<u>5,602,279</u>	INFORMATION TECHNOLOGY - 8.2%		
FINANCIALS - 20.9%			SOFTWARE & SERVICES - 8.2%		
BANKS - 10.9%			Worldline SA (France) (a)	11,379	421,904
Intesa Sanpaolo SPA (Italy)	354,151	660,617	SAP SE (Germany)	4,175	380,354
Lloyds Banking Group PLC (United Kingdom)	1,278,222	658,335	Open Text Corp. (Canada)	7,842	296,645
BNP Paribas SA (France)	13,291	631,857	Amadeus IT Group SA (Spain) (a)	4,793	266,991
Axis Bank, Ltd. (India) (a)	23,989	193,433	Capgemini SE (France)	1,178	201,822
NatWest Group PLC (United Kingdom)	60,962	161,997	Edenred (France)	3,809	179,500
		<u>2,306,239</u>			<u>1,747,216</u>
DIVERSIFIED FINANCIALS - 5.9%			COMMUNICATION SERVICES - 7.2%		
Credit Suisse Group AG (Switzerland)	85,029	482,749	MEDIA & ENTERTAINMENT - 5.8%		
EXOR N.V. (Netherlands)	6,729	419,437	Publicis Groupe SA (France)	7,093	346,844
Schroders PLC (United Kingdom)	10,351	336,692	NAVER Corp. (South Korea)	1,449	267,884
		<u>1,238,878</u>	WPP PLC (United Kingdom)	21,783	218,653
INSURANCE - 4.1%			Grupo Televisa SAB ADR (Mexico) (b)	24,908	203,744
Allianz SE (Germany)	2,959	564,714	Informa PLC (United Kingdom) (a)	28,784	185,286
Prudential PLC (United Kingdom)	25,243	312,203			<u>1,222,411</u>
		<u>876,917</u>			
		<u>4,422,034</u>			

Oakmark International Fund

June 30, 2022 (Unaudited)

Schedule of Investments (in thousands) (continued)

	Shares	Value	Par Value	Value
COMMON STOCKS - 95.2% (continued)				
COMMUNICATION SERVICES - 7.2% (continued)				
TELECOMMUNICATION SERVICES - 1.4%				
Liberty Global PLC, Class A (United Kingdom) (a)	13,999	\$294,676		
		<u>1,517,087</u>		
MATERIALS - 6.8%				
Glencore PLC (Switzerland)	80,843	438,023		
Holcim AG (Switzerland)	9,632	412,163		
thyssenkrupp AG (Germany) (a)	43,878	248,762		
Orica, Ltd. (Australia)	17,761	193,332		
UPM-Kymmene OY (Finland)	4,548	138,273		
		<u>1,430,553</u>		
CONSUMER STAPLES - 5.3%				
FOOD, BEVERAGE & TOBACCO - 3.1%				
Anheuser-Busch InBev SA/NV (Belgium)	7,163	385,543		
Danone SA (France)	4,815	268,732		
		<u>654,275</u>		
HOUSEHOLD & PERSONAL PRODUCTS - 2.2%				
Henkel AG & Co. KGaA (Germany)	5,136	314,355		
Reckitt Benckiser Group PLC (United Kingdom)	2,103	157,974		
		<u>472,329</u>		
		<u>1,126,604</u>		
TOTAL COMMON STOCKS - 95.2% (COST \$23,522,442)		<u><u>20,135,895</u></u>		
PREFERRED STOCKS - 1.3%				
INFORMATION TECHNOLOGY - 1.3%				
TECHNOLOGY HARDWARE & EQUIPMENT - 1.3%				
Samsung Electronics Co., Ltd. (South Korea)	6,805	272,524		
TOTAL PREFERRED STOCKS - 1.3% (COST \$391,941)		<u>272,524</u>		
	Par Value	Value		
SHORT-TERM INVESTMENTS - 3.4%				
REPURCHASE AGREEMENT - 2.7%				
Fixed Income Clearing Corp. Repurchase Agreement, 1.44% dated 06/30/22 due 07/01/22, repurchase price \$562,009, collateralized by United States Treasury Notes, 0.125% - 3.000% due 06/30/24 - 10/15/24, aggregate value plus accrued interest of \$573,227 (Cost: \$561,987)	\$561,987	561,987		
COMMERCIAL PAPER - 0.7%				
General Mills Inc., 144A, 1.32% - 1.90%, due 07/05/22 - 07/12/22 (c) (d)			\$125,550	\$125,502
Campbell Soup Co., 144A, 2.34%, due 08/10/22 (c) (d)			17,500	17,458
Total Commercial Paper - 0.7% (Cost \$142,968)				<u>142,960</u>
TOTAL SHORT-TERM INVESTMENTS - 3.4% (COST \$704,955)				
				<u>704,947</u>
TOTAL INVESTMENTS - 99.9% (COST \$24,619,338)				
				<u>21,113,366</u>
Foreign Currencies (Cost \$315) - 0.0% (e)				302
Other Assets In Excess of Liabilities - 0.1%				27,497
TOTAL NET ASSETS - 100.0%				<u>\$21,141,165</u>

- (a) Non-income producing security
 (b) Sponsored American Depositary Receipt
 (c) Security exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may be resold, normally only to qualified institutional buyers.
 (d) The rate shown represents the annualized yield at the time of purchase; not a coupon rate.
 (e) Amount rounds to less than 0.1%.

Oakmark International Small Cap Fund

June 30, 2022 (Unaudited)

Schedule of Investments (in thousands)

	Shares	Value		Shares	Value
COMMON STOCKS - 97.0%					
INDUSTRIALS - 28.7%					
CAPITAL GOODS - 14.4%					
Konecranes OYJ (Finland)	1,865	\$43,424			
Duerr AG (Germany)	1,415	32,566			
Travis Perkins PLC (United Kingdom)	2,577	30,356			
Metso Outotec Oyj (Finland)	3,188	23,888			
Babcock International Group PLC (United Kingdom) (a)	5,765	21,670			
Sulzer AG (Switzerland)	242	15,049			
Fluidra SA (Spain)	544	11,029			
Howden Joinery Group PLC (United Kingdom)	1,345	9,868			
dormakaba Holding AG (Switzerland)	2	829			
		188,679			
COMMERCIAL & PROFESSIONAL SERVICES - 14.3%					
Loomis AB (Sweden)	1,660	40,371			
Applus Services SA (Spain)	5,128	35,469			
ISS A/S (Denmark) (a)	1,743	27,483			
Hays PLC (United Kingdom)	18,751	25,473			
Mitie Group PLC (United Kingdom)	27,403	18,680			
Randstad N.V. (Netherlands)	364	17,608			
SThree PLC (United Kingdom)	2,652	11,508			
Pagegroup PLC (United Kingdom)	2,102	10,225			
		186,817			
		375,496			
FINANCIALS - 20.5%					
DIVERSIFIED FINANCIALS - 13.9%					
Julius Baer Group, Ltd. (Switzerland)	981	45,273			
Azimut Holding SpA (Italy)	2,101	36,511			
EFG International AG (Switzerland)	4,432	32,594			
St James's Place PLC (United Kingdom)	2,188	29,370			
Abrdn PLC (United Kingdom)	10,772	20,962			
Element Fleet Management Corp. (Canada)	1,667	17,379			
		182,089			
BANKS - 4.3%					
BNK Financial Group, Inc. (South Korea)	6,662	34,426			
DGB Financial Group, Inc. (South Korea)	3,807	22,311			
		56,737			
INSURANCE - 2.3%					
Talanx AG (Germany)	770	29,315			
		268,141			
INFORMATION TECHNOLOGY - 11.3%					
SOFTWARE & SERVICES - 9.6%					
Software AG (Germany)	1,340	44,416			
Atea ASA (Norway)	3,176	33,017			
BIPROGY, Inc. (Japan)	993	19,754			
TeamViewer AG (Germany) (a)	1,966	19,565			
Nexi SpA (Italy) (a)	1,085	8,984			
		125,736			
TECHNOLOGY HARDWARE & EQUIPMENT - 1.7%					
Softwareone Holding AG (Switzerland)	1,837	22,019			
		147,755			
CONSUMER DISCRETIONARY - 9.5%					
AUTOMOBILES & COMPONENTS - 6.2%					
Autoliv, Inc. (Sweden)	391	\$27,969			
Pirelli & C SpA (Italy)	5,912	24,015			
Vitesco Technologies Group AG (Germany) (a)	431	16,666			
Dometic Group AB (Sweden)	2,027	11,891			
		80,541			
CONSUMER SERVICES - 2.6%					
Wynn Macau, Ltd. (China) (a)	50,878	34,560			
CONSUMER DURABLES & APPAREL - 0.4%					
Gildan Activewear, Inc. (Canada)	167	4,818			
RETAILING - 0.3%					
Wickes Group PLC (United Kingdom)	2,241	4,501			
		124,420			
COMMUNICATION SERVICES - 8.1%					
MEDIA & ENTERTAINMENT - 6.3%					
Megacable Holdings SAB de CV (Mexico)	10,763	26,156			
oOh!media, Ltd. (Australia)	25,117	20,977			
Schibsted ASA, Class B (Norway)	837	13,644			
Hakuhodo DY Holdings, Inc. (Japan)	1,371	12,584			
Viaplay Group AB (Sweden) (a)	413	8,464			
		81,825			
TELECOMMUNICATION SERVICES - 1.8%					
Sarana Menara Nusantara Tbk PT (Indonesia)	229,757	16,965			
NOS SGPS SA (Portugal)	1,524	6,126			
		23,091			
		104,916			
CONSUMER STAPLES - 6.7%					
FOOD, BEVERAGE & TOBACCO - 3.1%					
JDE Peet's N.V. (Netherlands)	1,033	29,402			
Strauss Group, Ltd. (Israel)	438	10,744			
		40,146			
HOUSEHOLD & PERSONAL PRODUCTS - 2.4%					
Kimberly-Clark de Mexico SAB de CV, Class A (Mexico)	23,012	31,161			
FOOD & STAPLES RETAILING - 1.2%					
Sugi Holdings Co., Ltd. (Japan)	373	16,335			
		87,642			
HEALTH CARE - 6.6%					
HEALTH CARE EQUIPMENT & SERVICES - 5.8%					
Ansell, Ltd. (Australia)	1,949	29,913			
ConvaTec Group PLC (United Kingdom)	9,767	26,681			
Elekta AB, Class B (Sweden)	2,500	17,268			
Healius, Ltd. (Australia)	787	1,993			
		75,855			
PHARMACEUTICALS, BIOTECHNOLOGY & LIFE SCIENCES - 0.8%					
Grifols SA ADR (Spain) (b)	836	9,935			
		85,790			

Oakmark International Small Cap Fund

June 30, 2022 (Unaudited)

Schedule of Investments (in thousands) (continued)

	Shares	Value
COMMON STOCKS - 97.0% (continued)		
MATERIALS - 3.7%		
DS Smith PLC (United Kingdom)	8,862	\$29,914
Titan Cement International SA (Belgium)	833	9,605
Incitec Pivot, Ltd. (Australia)	3,888	8,883
		<u>48,402</u>
REAL ESTATE - 1.9%		
LSL Property Services PLC (United Kingdom)	4,132	16,849
IWG PLC (Switzerland) (a)	3,436	7,825
		<u>24,674</u>
TOTAL COMMON STOCKS - 97.0% (COST \$1,516,502)		<u>1,267,236</u>

	Par Value	Value
SHORT-TERM INVESTMENT - 2.3%		
REPURCHASE AGREEMENT - 2.3%		
Fixed Income Clearing Corp. Repurchase Agreement, 1.44% dated 06/30/22 due 07/01/22, repurchase price \$30,529, collateralized by a United States Treasury Note, 3.000% due 06/30/24, value plus accrued interest of \$31,139 (Cost: \$30,528)	\$30,528	30,528
TOTAL SHORT-TERM INVESTMENTS - 2.3% (COST \$30,528)		<u>30,528</u>
TOTAL INVESTMENTS - 99.3% (COST \$1,547,030)		<u>1,297,764</u>
Foreign Currencies (Cost \$382) - 0.0% (c)		382
Other Assets In Excess of Liabilities - 0.7%		9,152
TOTAL NET ASSETS - 100.0%		<u>\$1,307,298</u>

- (a) Non-income producing security
- (b) Sponsored American Depositary Receipt
- (c) Amount rounds to less than 0.1%.

Oakmark Equity and Income Fund

June 30, 2022 (Unaudited)

Schedule of Investments (in thousands)

	Shares	Value		Shares	Value
COMMON STOCKS - 57.8%			TECHNOLOGY HARDWARE & EQUIPMENT - 2.4%		
FINANCIALS - 12.8%			TE Connectivity, Ltd.		
DIVERSIFIED FINANCIALS - 6.1%				1,364	\$154,323
Ally Financial, Inc.	4,607	\$154,367	374,012		
The Charles Schwab Corp.	1,091	68,923	INDUSTRIALS - 5.5%		
State Street Corp.	966	59,560	CAPITAL GOODS - 4.8%		
KKR & Co., Inc.	1,284	59,432	Carlisle Cos., Inc.	580	138,288
BlackRock, Inc.	74	44,887	Parker-Hannifin Corp.	321	78,957
		387,169	Howmet Aerospace, Inc.	1,991	62,610
			Johnson Controls International PLC	542	25,945
					305,800
BANKS - 3.4%			COMMERCIAL & PROFESSIONAL SERVICES - 0.7%		
Bank of America Corp.	4,473	139,233	KAR Auction Services, Inc. (a)	1,873	27,664
Citigroup, Inc.	1,629	74,905	ABM Industries, Inc.	396	17,177
		214,138			44,841
					350,641
INSURANCE - 3.3%			ENERGY - 4.6%		
Reinsurance Group of America, Inc.	1,298	152,301	PDC Energy, Inc.	1,932	119,032
American International Group, Inc.	1,160	59,290	ChampionX Corp.	3,756	74,552
		211,591	ConocoPhillips	805	72,297
		812,898	Nov, Inc.	1,615	27,313
					293,194
CONSUMER DISCRETIONARY - 8.7%			CONSUMER STAPLES - 3.7%		
AUTOMOBILES & COMPONENTS - 5.7%			FOOD, BEVERAGE & TOBACCO - 3.7%		
General Motors Co. (a)	4,052	128,685	Philip Morris International, Inc.	1,230	121,431
BorgWarner, Inc.	3,140	104,795	Keurig Dr Pepper, Inc.	3,267	115,612
Lear Corp.	549	69,130			237,043
Thor Industries, Inc.	808	60,362	MATERIALS - 3.6%		
		362,972	Glencore PLC	28,371	153,719
			Arconic Corp. (a)	1,653	46,360
			Sealed Air Corp.	521	30,078
					230,157
RETAILING - 1.8%			HEALTH CARE - 3.2%		
Amazon.com, Inc. (a)	802	85,180	HEALTH CARE EQUIPMENT & SERVICES - 3.2%		
Lithia Motors, Inc.	92	25,338	HCA Healthcare, Inc.	714	120,028
		110,518	LivaNova PLC (a)	1,280	79,962
					199,990
CONSUMER DURABLES & APPAREL - 0.9%			REAL ESTATE - 1.1%		
Carter's, Inc.	846	59,647	The Howard Hughes Corp. (a)	1,028	69,973
CONSUMER SERVICES - 0.3%			TOTAL COMMON STOCKS - 57.8%		
Booking Holdings, Inc. (a)	11	19,833	(COST \$2,668,766)		
		552,970	3,670,815		
			PREFERRED STOCKS - 0.1%		
COMMUNICATION SERVICES - 8.7%			COMMUNICATION SERVICES - 0.1%		
MEDIA & ENTERTAINMENT - 8.7%			Liberty Broadband Corp. (b), 7.00%		
Alphabet, Inc., Class A (a)	130	283,086	224		5,815
Charter Communications, Inc., Class A (a)	274	128,284	TOTAL PREFERRED STOCKS - 0.1%		
Comcast Corp., Class A	1,760	69,066	(COST \$6,229)		
Meta Platforms, Inc., Class A (a)	245	39,506	5,815		
Warner Music Group Corp., Class A	1,231	29,995			
		549,937			
INFORMATION TECHNOLOGY - 5.9%					
SOFTWARE & SERVICES - 3.5%					
Salesforce, Inc. (a)	463	76,380			
Global Payments, Inc.	671	74,250			
Fiserv, Inc. (a)	776	69,059			
		219,689			

Oakmark Equity and Income Fund

June 30, 2022 (Unaudited)

Schedule of Investments (in thousands) (continued)

	Par Value	Value		Par Value	Value
FIXED INCOME - 38.9%					
CORPORATE BONDS - 22.8%					
FINANCIALS - 6.0%					
AerCap Ireland Capital DAC / AerCap Global Aviation Trust 2.45%, due 10/29/26	\$19,000	\$16,545	SVB Financial Group 2.10%, due 05/15/28	\$21,500	\$18,377
3.40%, due 10/29/33	9,500	7,501	1.80%, due 10/28/26	14,250	12,727
Ally Financial, Inc. 4.70%(5 year Treasury Constant Maturity Rate + 3.868%) (b) (c)	23,750	18,834	4.25%(5 year Treasury Constant Maturity Rate + 3.074%) (b) (c)	13,900	10,488
4.75%, due 06/09/27	10,000	9,603	The Goldman Sachs Group, Inc. 1.948%(SOFR + 0.913%), due 10/21/27 (c)	13,500	11,948
3.875%, due 05/21/24	7,950	7,880	3.20%, due 02/23/23	7,000	7,002
2.20%, due 11/02/28	8,750	7,126	Wells Fargo & Co. 2.393%(SOFR + 2.100%), due 06/02/28 (c)	11,000	9,851
4.70%(5 year Treasury Constant Maturity Rate + 3.868%) (b) (c)	2,000	1,476	2.469%(3 mo. USD LIBOR + 1.230%), due 10/31/23 (c)	8,603	8,608
Apollo Commercial Real Estate Finance, Inc. REIT, 144A 4.625%, due 06/15/29 (d)	20,373	15,178			384,096
Bank Of America Corp. 2.551% (SOFR + 1.050%), due 02/04/28 (c)	13,575	12,346	INDUSTRIALS - 5.2%		
Bank of America Corp. 4.45%, due 03/03/26	5,000	4,976	Albertsons Cos., Inc. / Safeway, Inc. / New Albertsons, LP / Albertsons LLC, 144A 3.50%, due 02/15/23 (d)	12,470	12,322
Blackstone Mortgage Trust, Inc. REIT, 144A 3.75%, due 01/15/27 (d)	27,500	22,413	AutoNation, Inc. 3.85%, due 03/01/32	9,250	7,970
Citigroup, Inc. 3.40%, due 05/01/26	15,000	14,488	Bacardi, Ltd., 144A 4.45%, due 05/15/25 (d)	4,900	4,851
3.352%(3 mo. USD LIBOR + 0.897%), due 04/24/25 (c)	6,360	6,229	BAT Capital Corp. 3.557%, due 08/15/27	6,965	6,372
CNO Financial Group, Inc. 5.25%, due 05/30/25	5,895	5,986	2.259%, due 03/25/28	2,975	2,492
Equitable Financial Life Global Funding, 144A 1.70%, due 11/12/26 (d)	15,000	13,434	BAT International Finance PLC 1.668%, due 03/25/26	4,460	3,947
First Citizens BancShares, Inc. 3.375% (TSFR3M + 2.465%), due 03/15/30 (c)	15,000	14,353	Carlisle Cos., Inc. 2.20%, due 03/01/32	31,055	24,361
Goldman Sachs Group, Inc. 3.615% (SOFR + 1.846%), due 03/15/28 (c)	14,200	13,439	Carrier Global Corp. 2.242%, due 02/15/25	691	657
JPMorgan Chase & Co. 1.47%(SOFR + 0.765%), due 09/22/27 (c)	31,000	27,189	Delta Air Lines, Inc. / SkyMiles IP, Ltd, 144A 4.75%, due 10/20/28 (d)	18,081	17,079
2.414%(3 mo. USD LIBOR + 1.230%), due 10/24/23 (c)	19,910	19,906	Fedex Corp. Pass Through Trust 1.875%, due 02/20/34	9,919	8,605
KKR Group Finance Co. XII LLC, 144A 4.85%, due 05/17/32 (d)	9,000	8,885	Fortune Brands Home & Security, Inc. 4.00%, due 06/15/25	13,430	13,249
LPL Holdings, Inc., 144A 4.00%, due 03/15/29 (d)	9,350	7,999	4.00%, due 09/21/23	9,945	9,977
Morgan Stanley Domestic Holdings, Inc. 2.95%, due 08/24/22	11,965	11,968	GXO Logistics, Inc. 1.65%, due 07/15/26	6,750	5,890
Pershing Square Holdings, Ltd, 144A 3.25%, due 11/15/30 (d)	14,000	11,416	Hilton Domestic Operating Co., Inc., 144A 4.00%, due 05/01/31 (d)	19,250	15,997
Reinsurance Group of America, Inc. 3.15%, due 06/15/30	6,900	6,096	3.625%, due 02/15/32 (d)	18,500	14,696
3.95%, due 09/15/26	4,905	4,827	3.75%, due 05/01/29 (d)	9,000	7,633
RGA Global Funding, 144A 2.00%, due 11/30/26 (d)	3,995	3,639	Howmet Aerospace, Inc. 3.00%, due 01/15/29	25,500	21,120
Stifel Financial Corp. 4.00%, due 05/15/30	12,242	11,363	JBS USA LUX SA/JBS USA Food Co./ JBS USA Finance, Inc., 144A 5.75%, due 04/01/33 (d)	5,000	4,761
			Lennox International, Inc. 1.35%, due 08/01/25	2,000	1,832
			MIWD Holdco II LLC / MIWD Finance Corp., 144A 5.50%, due 02/01/30 (d)	8,000	6,438
			Southwest Airlines Co. 5.125%, due 06/15/27	15,853	16,000
			2.625%, due 02/10/30	8,444	7,132
			5.25%, due 05/04/25	4,925	5,018

Oakmark Equity and Income Fund

June 30, 2022 (Unaudited)

Schedule of Investments (in thousands) (continued)

	Par Value	Value		Par Value	Value
FIXED INCOME - 38.9% (continued)					
CORPORATE BONDS - 22.8% (continued)					
The Boeing Co. 2.70%, due 02/01/27	\$35,057	\$31,198	Marriott International, Inc. 2.75%, due 10/15/33	\$13,750	\$10,813
3.625%, due 02/01/31	9,750	8,416	4.625%, due 06/15/30	9,400	9,012
Uber Technologies, Inc., 144A 8.00%, due 11/01/26 (d)	21,430	21,334	3.60%, due 04/15/24	3,975	3,938
7.50%, due 05/15/25 (d)	7,940	7,864	MGM Resorts International 4.75%, due 10/15/28	13,875	11,668
7.50%, due 09/15/27 (d)	4,470	4,330	6.75%, due 05/01/25	9,850	9,665
4.50%, due 08/15/29 (d)	4,710	3,874	Sands China, Ltd. 5.40%, due 08/08/28	5,000	3,850
US Foods, Inc., 144A 4.75%, due 02/15/29 (d)	5,430	4,747	5.125%, due 08/08/25	3,000	2,516
Viterra Finance BV, 144A 5.25%, due 04/21/32 (d)	19,750	18,355	Starbucks Corp. 3.80%, due 08/15/25	9,950	9,906
2.00%, due 04/21/26 (d)	11,400	10,084	Tapestry, Inc. 3.05%, due 03/15/32	6,375	5,194
		328,601	Thor Industries, Inc., 144A 4.00%, due 10/15/29 (d)	19,500	15,444
			Under Armour, Inc. 3.25%, due 06/15/26	12,565	10,812
CONSUMER DISCRETIONARY - 4.1%					
Aramark Services, Inc., 144A 6.375%, due 05/01/25 (d)	9,900	9,686			262,964
AutoNation, Inc. 1.95%, due 08/01/28	4,940	4,110	ENERGY - 1.7%		
Booking Holdings, Inc. 3.55%, due 03/15/28	9,950	9,590	Boardwalk Pipelines LP 3.60%, due 09/01/32	3,798	3,213
3.60%, due 06/01/26	8,230	8,114	Chesapeake Energy Corp., 144A 5.875%, due 02/01/29 (d)	14,525	13,697
4.625%, due 04/13/30	4,950	4,922	Diamondback Energy, Inc. 3.125%, due 03/24/31	10,200	8,884
Brunswick Corp. 2.40%, due 08/18/31	30,813	22,802	3.50%, due 12/01/29	2,900	2,656
CCO Holdings LLC / CCO Holdings Capital Corp., 144A 4.75%, due 03/01/30 (d)	2,980	2,549	Florida Gas Transmission Co. LLC, 144A 2.30%, due 10/01/31 (d)	14,750	11,964
5.125%, due 05/01/27 (d)	250	236	Hess Midstream Operations LP, 144A 4.25%, due 02/15/30 (d)	20,000	16,749
Charter Communications Operating LLC / Charter Communications Operating Capital 4.20%, due 03/15/28	9,950	9,296	NOV, Inc. 3.60%, due 12/01/29	14,835	13,323
Daimler Trucks Finance North America LLC, 144A 2.50%, due 12/14/31 (d)	3,750	3,056	Parsley Energy LLC / Parsley Finance Corp, 144A 4.125%, due 02/15/28 (d)	20,576	18,729
Dick's Sporting Goods, Inc. 3.15%, due 01/15/32	20,000	15,801	Schlumberger Holdings Corp., 144A 4.00%, due 12/21/25 (d)	9,830	9,770
Expedia Group, Inc. 4.625%, due 08/01/27	18,526	17,799	Vine Energy Holdings LLC, 144A 6.75%, due 04/15/29 (d)	8,000	7,736
3.25%, due 02/15/30	5,860	4,887			106,721
5.00%, due 02/15/26	4,334	4,333	COMMUNICATION SERVICES - 1.4%		
International Game Technology PLC, 144A 6.50%, due 02/15/25 (d)	19,600	19,502	Charter Communications Operating LLC / Charter Communications Operating Capital 2.30%, due 02/01/32	4,665	3,530
6.25%, due 01/15/27 (d)	200	194	4.908%, due 07/23/25	2,985	2,992
Koontor Brands, Inc. 144A 4.125%, due 11/15/29 (d)	3,300	2,621	Magallanes, Inc., 144A 4.054%, due 03/15/29 (d)	3,750	3,435
Lear Corp. 2.60%, due 01/15/32	11,880	9,267	Netflix, Inc. 4.875%, due 04/15/28	33,740	31,751
3.50%, due 05/30/30	6,950	6,063	5.875%, due 02/15/25	11,940	12,119
Lithia Motors, Inc., 144A 3.875%, due 06/01/29 (d)	8,540	7,254	5.875%, due 11/15/28	6,965	6,810
4.625%, due 12/15/27 (d)	2,980	2,731	Netflix, Inc., 144A 5.375%, due 11/15/29 (d)	4,970	4,697
M/I Homes, Inc. 3.95%, due 02/15/30	7,100	5,333	T-Mobile USA, Inc. 3.75%, due 04/15/27	19,855	19,119
			3.50%, due 04/15/25	1,985	1,941

Oakmark Equity and Income Fund

June 30, 2022 (Unaudited)

Schedule of Investments (in thousands) (continued)

	Par Value	Value		Par Value	Value
FIXED INCOME - 38.9% (continued)					
CORPORATE BONDS - 22.8% (continued)					
Twitter, Inc., 144A 5.00%, due 03/01/30 (d)	\$750	\$711			
		<u>87,105</u>			
REAL ESTATE - 1.2%					
CBRE Services, Inc. 2.50%, due 04/01/31	10,750	8,746			
GLP Capital, LP / GLP Financing II, Inc. REIT 5.375%, due 11/01/23	12,000	12,020			
4.00%, due 01/15/31	9,425	8,128			
5.25%, due 06/01/25	4,975	4,879			
5.75%, due 06/01/28	4,975	4,860			
5.375%, due 04/15/26	3,925	3,841			
Omega Healthcare Investors, Inc. REIT 4.375%, due 08/01/23	3,098	3,107			
5.25%, due 01/15/26	1,992	1,972			
RHP Hotel Properties, LP / RHP Finance Corp. REIT, 144A 4.50%, due 02/15/29 (d)	20,000	16,958			
The Howard Hughes Corp., 144A 4.375%, due 02/01/31 (d)	8,750	6,476			
5.375%, due 08/01/28 (d)	3,400	2,847			
		<u>73,834</u>			
HEALTH CARE - 1.1%					
Bio-Rad Laboratories, Inc. 3.70%, due 03/15/32	11,000	9,775			
CVS Health Corp. 5.00%, due 12/01/24	6,880	7,010			
Embeckta Corp., 144A 5.00%, due 02/15/30 (d)	10,000	8,394			
Regeneron Pharmaceuticals, Inc. 1.75%, due 09/15/30	20,959	16,804			
Universal Health Services, Inc., 144A 1.65%, due 09/01/26 (d)	7,750	6,721			
Zimmer Biomet Holdings, Inc. 2.60%, due 11/24/31	21,850	17,885			
3.05%, due 01/15/26	4,965	4,767			
		<u>71,356</u>			
MATERIALS - 0.8%					
Anglo American Capital PLC, 144A 2.25%, due 03/17/28 (d)	18,750	16,158			
3.875%, due 03/16/29 (d)	1,000	919			
Glencore Funding LLC, 144A 3.00%, due 10/27/22 (d)	9,950	9,922			
2.625%, due 09/23/31 (d)	10,000	8,058			
3.875%, due 10/27/27 (d)	4,950	4,681			
Novelis Corp., 144A 3.875%, due 08/15/31 (d)	9,681	7,456			
3.25%, due 11/15/26 (d)	4,345	3,673			
		<u>50,867</u>			
INFORMATION TECHNOLOGY - 0.7%					
Apple, Inc. 2.65%, due 02/08/51	6,000	4,422			
			Broadcom Corp. / Broadcom Cayman Finance, Ltd. 3.50%, due 01/15/28	\$4,975	\$4,605
			Broadcom, Inc., 144A 3.469%, due 04/15/34 (d)	9,955	8,102
			3.419%, due 04/15/33 (d)	6,950	5,746
			Dell International LLC / EMC Corp. 5.45%, due 06/15/23	3,927	3,967
			Micron Technology, Inc. 2.703%, due 04/15/32	3,500	2,791
			Motorola Solutions, Inc. 4.60%, due 02/23/28	2,985	2,887
			NortonLifeLock, Inc., 144A 5.00%, due 04/15/25 (d)	1,000	975
			NXP BV / NXP Funding LLC / NXP USA, Inc. 2.50%, due 05/11/31	3,750	3,082
			Tyco Electronics Group SA 3.70%, due 02/15/26	6,840	6,807
					<u>43,384</u>
			CONSUMER STAPLES - 0.4%		
			Altria Group, Inc. 2.45%, due 02/04/32	30,400	22,895
			Smithfield Foods, Inc., 144A 4.25%, due 02/01/27 (d)	995	958
					<u>23,853</u>
			UTILITIES - 0.2%		
			The Southern Co. 3.75% (5 year Treasury Constant Maturity Rate + 2.915%), due 09/15/51 (c)	13,750	11,683
			Total Corporate Bonds (Cost \$1,619,217)		<u>1,444,464</u>
			GOVERNMENT AND AGENCY SECURITIES - 11.2%		
			U.S. GOVERNMENT NOTES - 11.2%		
			United States Treasury Notes 2.875%, due 05/15/32	200,000	197,750
			1.25%, due 12/31/26	150,000	138,645
			2.00%, due 04/30/24	100,000	98,254
			2.375%, due 02/15/42	100,000	84,797
			2.00%, due 11/30/22	74,625	74,508
			1.125%, due 10/31/26	75,000	69,132
			2.125%, due 12/31/22	49,745	49,640
					<u>712,726</u>
			Total Government and Agency Securities (Cost \$740,023)		<u>712,726</u>
			COLLATERALIZED MORTGAGE OBLIGATIONS - 2.7%		
			Federal Home Loan Mortgage Corporation Multifamily WI Certificates, Series K-147-Class A2 3.00%, due 08/25/32	40,000	37,666
			Benchmark Mortgage Trust, Series 2022-B35-Class A5 4.594%, due 05/15/55	25,000	25,291
			Federal Home Loan Mortgage Corporation, Series 2022-DNA5-Class A2, 144A 3.729% (SOFR30A + 2.950%), due 06/25/42 (c) (d)	20,000	20,000

Oakmark Equity and Income Fund

June 30, 2022 (Unaudited)

Schedule of Investments (in thousands) (continued)

	Par Value	Value		Par Value	Value
FIXED INCOME - 38.9% (continued)			INDUSTRIALS - 0.2%		
COLLATERALIZED MORTGAGE OBLIGATIONS - 2.7% (continued)			Skymiles IP, Ltd. 2020 Term Loan B 4.81% (1 mo. USD LIBOR + 3.750%), due 10/20/27 (c)		
Federal Home Loan Mortgage Corporation Multifamily WI Certificates, Series K-148-Class A2, 144A 3.50%, due 09/25/32 (d)	\$20,000	\$19,592	\$14,000	\$13,899	
Federal Home Loan Mortgage Corporation Multifamily Structured Pass Through Certificates, Series K-1522-Class A2 2.361%, due 10/25/36	14,500	12,022	Naked Juice LLC Term Loan 5.40% (3 mo. SOFR + 3.250%), due 01/24/29 (c)	1,000	929
Federal Home Loan Mortgage Corporation STACR REMIC Trust, Series 2022-DNA1-Class M1A, 144A 1.926% (SOFR30A + 1.000%), due 01/25/42 (c) (d)	10,000	9,648			<u>14,828</u>
Federal Home Loan Mortgage Corporation Multifamily Structured Pass Through Certificates, Series K-145-Class A2 2.58%, due 06/25/55	10,000	9,122	MATERIALS - 0.2%		
JP Morgan Mortgage Trust, Series 2020-10-Class B1, Series 2020-10-Class B1 144A 2.813%, due 12/25/51 (d)	10,424	8,433	Asplundh Tree Expert LLC 2021 Term Loan B 3.42% (1 mo. USD LIBOR + 1.750%), due 09/07/27 (c)		
Federal Home Loan Mortgage Corporation Multifamily Structured Pass Through Certificates, Series K-143-Class A2 2.35%, due 04/25/55	9,000	8,051	FINANCIALS - 0.1%		
Federal National Mortgage Association Connecticut Avenue Securities, Series 2022-R065-Class C, 144A 3.698% (SOFR30A + 2.750%), due 05/25/42 (c) (d)	7,807	7,788	Allspring Buyer LLC Term Loan B 5.56% (3 mo. USD LIBOR + 3.250%), due 11/01/28 (c)		
JP Morgan Mortgage Trust, Series 2020-6-Class B1, 144A 3.309%, due 11/25/52 (d)	4,808	4,038	CONSUMER DISCRETIONARY - 0.0% (e)		
Federal Home Loan Mortgage Corporation Multifamily Structured Pass Through Certificates, Series K-1521-Class A2 2.184%, due 08/25/36	5,000	4,000	Rent A Center, Inc. 2021 First Lien Term Loan B 4.94% (1 mo. USD LIBOR + 3.250%), due 02/17/28 (c)		
Federal Home Loan Mortgage Corporation Multifamily Structured Pass Through Certificates, Series K-1517-Class A2 1.716%, due 07/25/35	4,000	3,092	Total Bank Loans (Cost \$71,493)		
Federal Home Loan Mortgage Corporation STACR REMIC Trust, Series 2022-DNA3-Class M1A, 144A 2.926% (SOFR30A + 2.000%), due 04/25/42 (c) (d)	1,629	1,604	<u>68,681</u>		
Total Collateralized Mortgage Obligations - 2.7% (Cost \$171,978)		<u>170,347</u>	ASSET BACKED SECURITIES - 0.9%		
BANK LOANS - 1.1%			Santander Drive Auto Receivables Trust, Series 2022-3-Class C, 4.49%, due 08/15/29		
HEALTH CARE - 0.3%			Santander Drive Auto Receivables Trust, Series 2022-3-Class A3, 3.40%, due 12/15/26		
Medline Borrower, LP Usd Term Loan B 4.92% (1 mo. USD LIBOR + 3.250%), due 10/23/28 (c)	22,578	20,902	BMW Vehicle Owner Trust, Series 2022-A-Class A3, 3.21%, due 08/25/26		
ENERGY - 0.3%			CCG Receivables Trust, Series 2022-1-Class B, 144A, 4.42%, due 07/16/29 (d)		
Championx Corp. 2022 Term Loan B1 4.49% (1 mo. SOFR + 3.250%), due 06/07/29 (c)	16,500	16,232	CCG Receivables Trust, Series 2022-1-Class C, 144A, 4.67%, due 07/16/29 (d)		
			BMW Vehicle Owner Trust, Series 2022-A-Class A4, 3.44%, due 12/26/28		
			Total Asset Backed Securities (Cost \$58,742)		
			<u>58,055</u>		
			CONVERTIBLE BOND - 0.2%		
			Peloton Interactive, Inc., 0.00%, due 02/15/26 (f) (Cost \$15,900)		
			19,265		
			<u>12,136</u>		
			Total Convertible Bond (Cost \$15,900)		
			<u>12,136</u>		
			TOTAL FIXED INCOME - 38.9% (COST \$2,677,353)		
			<u>2,466,409</u>		

Oakmark Equity and Income Fund

June 30, 2022 (Unaudited)

Schedule of Investments (in thousands) (continued)

	Par Value	Value
SHORT-TERM INVESTMENTS - 3.0%		
REPURCHASE AGREEMENT - 3.0%		
Fixed Income Clearing Corp. Repurchase Agreement, 1.44% dated 06/30/22 due 07/01/22, repurchase price \$188,155, collateralized by a United States Treasury Note, 3.000% due 06/30/24, value plus accrued interest of \$191,910 (Cost: \$188,147)	\$188,147	\$188,147
TOTAL SHORT-TERM INVESTMENTS - 3.0% (COST \$188,147)		188,147
TOTAL INVESTMENTS - 99.8% (COST \$5,540,495)		6,331,186
Foreign Currencies (Cost \$0) (g) - 0.0% (e)		0(g)
Other Assets In Excess of Liabilities - 0.2%		14,030
NET ASSETS - 100.0%		\$6,345,216

- (a) Non-income producing security
- (b) Security is perpetual and has no stated maturity date.
- (c) Floating Rate Note. Rate shown is as of June 30, 2022.
- (d) Security exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may be resold, normally only to qualified institutional buyers.
- (e) Amount rounds to less than 0.1%.
- (f) Zero Coupon Bond.
- (g) Amount rounds to less than \$1,000.

Abbreviations:

REIT: Real Estate Investment Trust

Oakmark Bond Fund

June 30, 2022 (Unaudited)

Schedule of Investments (in thousands)

	Shares	Value		Par Value	Value
PREFERRED STOCKS - 1.0%					
COMMUNICATION SERVICES - 1.0%					
Liberty Broadband Corp. (a), 7.00% ,	35	\$896			
TOTAL PREFERRED STOCKS - 1.0% (COST \$929)		896			
	Par Value	Value		Par Value	Value
FIXED INCOME - 96.2%					
CORPORATE BONDS - 45.8%					
INDUSTRIALS - 10.5%					
AutoNation, Inc. 3.85%, due 03/01/32	\$500	431	KKR Group Finance Co. XII LLC, 144A 4.85%, due 05/17/32 (b)	\$1,000	\$987
BAT Capital Corp. 2.259%, due 03/25/28	1,000	838	LPL Holdings, Inc., 144A 4.00%, due 03/15/29 (b)	500	428
Carlisle Cos., Inc. 2.20%, due 03/01/32	500	392	Signature Bank/New York NY 4.00% (AMERIBOR + 3.890%), due 10/15/30 (c)	1,000	965
Delta Air Lines, Inc. / SkyMiles IP, Ltd, 144A 4.75%, due 10/20/28 (b)	750	708	SVB Financial Group 4.25%(5 year Treasury Constant Maturity Rate + 3.074%) (a) (c)	750	566
Hilton Domestic Operating Co., Inc., 144A 3.625%, due 02/15/32 (b)	1,000	794	1.80%, due 10/28/26	500	447
Howmet Aerospace, Inc. 3.00%, due 01/15/29	600	497			7,215
JBS USA LUX SA/JBS USA Food Co./ JBS USA Finance, Inc., 144A 5.75%, due 04/01/33 (b)	500	476	ENERGY - 6.5%		
Medline Borrower LP, 144A 5.25%, due 10/01/29 (b)	750	616	Boardwalk Pipelines LP 3.60%, due 09/01/32	1,000	846
MIWD Holdco II LLC / MIWD Finance Corp.,144A 5.50%, due 02/01/30 (b)	500	402	Chesapeake Energy Corp., 144A 5.875%, due 02/01/29 (b)	1,117	1,053
Southwest Airlines Co. 5.125%, due 06/15/27	1,000	1,009	Diamondback Energy, Inc. 3.125%, due 03/24/31	500	436
The Boeing Co. 2.70%, due 02/01/27 3.625%, due 02/01/31	600 150	534 130	Energy Transfer, LP 4.15%, due 09/15/29	500	458
Uber Technologies, Inc., 144A 4.50%, due 08/15/29 (b)	1,100	905	Hess Midstream Operations LP, 144A 4.25%, due 02/15/30 (b)	750	628
US Foods, Inc., 144A 4.75%, due 02/15/29 (b)	370	324	NOV, Inc. 3.60%, due 12/01/29	500	449
Viterra Finance BV, 144A 2.00%, due 04/21/26 (b) 5.25%, due 04/21/32 (b)	1,000 250	885 232	Oceaneering International, Inc. 6.00%, due 02/01/28	500	441
		9,173	Parsley Energy LLC / Parsley Finance Corp, 144A 4.125%, due 02/15/28 (b)	1,500	1,365
FINANCIALS - 8.3%					
AerCap Ireland Capital DAC / AerCap Global Aviation Trust 2.45%, due 10/29/26 3.40%, due 10/29/33	500 500	435 395	CONSUMER DISCRETIONARY - 5.4%		
Ally Financial, Inc. 4.70%(5 year Treasury Constant Maturity Rate + 3.481%) (a) (c) 2.20%, due 11/02/28	1,000 500	738 407	Brunswick Corp. 2.40%, due 08/18/31	1,100	814
Apollo Commercial Real Estate Finance, Inc. REIT, 144A 4.625%, due 06/15/29 (b)	750	559	Daimler Trucks Finance North America LLC, 144A 2.375%, due 12/14/28 (b)	1,000	861
Blackstone Mortgage Trust, Inc. REIT, 144A 3.75%, due 01/15/27 (b)	1,000	815	Dick's Sporting Goods, Inc. 3.15%, due 01/15/32	500	395
Goldman Sachs Group, Inc. 3.615% (SOFR + 1.846%), due 03/15/28 (c)	500	473	Kontoor Brands, Inc. 144A 4.125%, due 11/15/29 (b)	500	397
			Lithia Motors, Inc., 144A 4.375%, due 01/15/31 (b)	500	426
			M/I Homes, Inc. 3.95%, due 02/15/30	500	376
			Marriott International, Inc. 2.75%, due 10/15/33 3.125%, due 06/15/26	1,000 250	786 239
			Thor Industries, Inc., 144A 4.00%, due 10/15/29 (b)	500	396
					4,690
			HEALTH CARE - 4.1%		
			Bio-Rad Laboratories, Inc. 3.70%, due 03/15/32	1,000	889
			Embecka Corp., 144A 5.00%, due 02/15/30 (b)	500	420
			Regeneron Pharmaceuticals, Inc. 1.75%, due 09/15/30	1,250	1,002
			Tenet Healthcare Corp. 6.875%, due 11/15/31	500	445

Oakmark Bond Fund

June 30, 2022 (Unaudited)

Schedule of Investments (in thousands) (continued)

	Par Value	Value		Par Value	Value
FIXED INCOME - 96.2% (continued)					
CORPORATE BONDS - 45.8% (continued)					
Zimmer Biomet Holdings, Inc. 2.60%, due 11/24/31	\$1,000	\$818			
		<u>3,574</u>			
MATERIALS - 2.5%					
Anglo American Capital PLC, 144A 3.875%, due 03/16/29 (b)	1,000	920			
Glencore Funding LLC, 144A 2.625%, due 09/23/31 (b)	1,000	806			
Novelis Corp., 144A 3.875%, due 08/15/31 (b)	362	279			
	210	177			
		<u>2,182</u>			
REAL ESTATE - 2.4%					
CBRE Services, Inc. 2.50%, due 04/01/31	1,000	813			
GLP Capital, LP / GLP Financing II, Inc. REIT 4.00%, due 01/15/31	500	431			
Sun Communities Operating, LP REIT 2.70%, due 07/15/31	1,000	806			
		<u>2,050</u>			
COMMUNICATION SERVICES - 2.1%					
Charter Communications Operating LLC / Charter Communications Operating Capital 2.30%, due 02/01/32	270	204			
Magallanes, Inc., 144A 4.054%, due 03/15/29 (b)	1,000	916			
Twitter, Inc., 144A 5.00%, due 03/01/30 (b)	750	712			
		<u>1,832</u>			
INFORMATION TECHNOLOGY - 1.9%					
Micron Technology, Inc. 2.703%, due 04/15/32	1,000	797			
NXP BV / NXP Funding LLC / NXP USA, Inc. 2.50%, due 05/11/31	1,000	822			
		<u>1,619</u>			
CONSUMER STAPLES - 1.1%					
Altria Group, Inc. 2.45%, due 02/04/32	1,250	941			
UTILITIES - 1.0%					
The Southern Co. 3.75% (5 year Treasury Constant Maturity Rate + 2.915%), due 09/15/51 (c)	1,000	850			
Total Corporate Bonds (Cost \$46,336)		<u>39,802</u>			
GOVERNMENT AND AGENCY SECURITIES - 20.5%					
U.S. GOVERNMENT NOTES - 17.8%					
United States Treasury Notes 0.875%, due 09/30/26	7,000	6,393	2.875%, due 05/15/32	\$1,000	\$989
			1.875%, due 11/15/51	1,250	938
			1.875%, due 02/15/32	1,000	906
			2.50%, due 03/31/27	500	488
			United States Treasury Bonds 2.875%, due 05/15/52	500	472
			2.00%, due 11/15/41	500	397
			2.00%, due 08/15/51	500	386
					<u>15,471</u>
U.S. GOVERNMENT AGENCIES - 2.7%					
			Federal Home Loan Banks, 0.48%, due 09/10/24	2,500	2,376
			Total Government and Agency Securities (Cost \$19,522)		<u>17,847</u>
ASSET BACKED SECURITIES - 19.3%					
			Santander Drive Auto Receivables Trust, Series 2022-3-Class A3, 3.40%, due 12/15/26	3,000	2,980
			Ford Credit Auto Lease Trust , Series 2022-DNA3-Class M1A, 3.23%, due 05/15/25	2,500	2,490
			BMW Vehicle Owner Trust, Series 2022-A-Class A4, 3.44%, due 12/26/28	2,500	2,466
			Capital One Prime Auto Receivables Trust, Series 2022-1-Class A4, 3.32%, due 09/15/27	2,500	2,438
			CarMax Auto Owner Trust, Series 2022-2-Class A4, 3.62%, due 09/15/27	1,000	991
			Santander Drive Auto Receivables Trust, Series 2022-2-Class C, 3.76%, due 07/16/29	1,000	966
			Carvana Auto Receivables Trust, Series 2022-P1-Class D, 4.80%, due 01/10/29	1,000	947
			Sierra Timeshare Receivables Funding LLC, Series 2022-1A-Class C, 144A, 3.94%, due 10/20/38 (b)	845	811
			Carvana Auto Receivables Trust, Series 2022-Class A1. 144A, 2.31%, due 12/11/28 (b)	734	721
			BMW Vehicle Owner Trust, Series 2022-A-Class A3, 3.21%, due 08/25/26	500	494
			CarMax Auto Owner Trust , Series 2022-2-Class D, 4.75%, due 10/16/28	500	493
			Santander Drive Auto Receivables Trust, Series 2022-3-Class C, 4.49%, due 08/15/29	500	491
			Carvana Auto Receivables Trust, Series 2022-N1-Class D,144A, 4.13%, due 12/11/28 (b)	500	483
			Total Asset Backed Securities (Cost \$17,052)		<u>16,771</u>

Oakmark Bond Fund

June 30, 2022 (Unaudited)

Schedule of Investments (in thousands) (continued)

	Par Value	Value		Par Value	Value
FIXED INCOME - 96.2% (continued)			HEALTH CARE - 0.6%		
COLLATERALIZED MORTGAGE OBLIGATIONS - 5.2%			Owens & Minor, Inc. 2022 Term Loan B 4.25% (1 mo. Term SOFR + 3.75%), due 03/29/29 (c)		
Bank, Series 2022-BNK40-Class A4 3.507%, due 03/15/64	\$1,000	\$932	\$499	\$494	
JP Morgan Mortgage Trust, Series 2022-3-Class B1, 144A 3.12%, due 08/25/52 (b)	995	819	Total Bank Loans (Cost \$4,363)		
Federal Home Loan Mortgage Corporation Multifamily Structured Pass Through Certificates, Series K-072-Class A2 3.444%, due 12/25/27	750	747	4,248		
Federal National Mortgage Association Connecticut Avenue Securities1, Series 2022-R06-Class 1M2, 144A 4.798% (SOFR30A + 3.850%), due 05/25/42 (b) (c)	500	486	CONVERTIBLE BOND - 0.5%		
Federal Home Loan Mortgage Corporation STACR REMIC Trust, Series 2022-DNA3-Class M1B, 144A 3.826% (SOFR30A + 2.900%), due 04/25/42 (b) (c)	500	470	Peloton Interactive, Inc., 144A 0.00%, due 02/15/26 (b) (d) (Cost \$557)		
Federal Home Loan Mortgage Corporation STACR REMIC Trust, Series 2022-DNA3-Class M1A, 144A 2.926% (SOFR30A + 2.000%), due 04/25/42 (b) (c)	476	469	645 406		
JP Morgan Mortgage Trust, Series 2016-3-Class B1, 144A 3.281%, due 10/25/46 (b)	300	285	TOTAL CONVERTIBLE BOND (COST \$557)		
JP Morgan Mortgage Trust, Series 2016-3-Class B2, 144A 3.281%, due 10/25/46 (b)	204	194	406		
JP Morgan Mortgage Trust, Series 2016-3-Class B3, 144A 3.281%, due 10/25/46 (b)	121	114	TOTAL FIXED INCOME - 96.2% (COST \$92,622)		
Total Collateralized Mortgage Obligations - 5.2% (Cost \$4,792)		4,516	83,590		
BANK LOANS - 4.9%			SHORT-TERM INVESTMENTS - 2.2%		
INDUSTRIALS - 2.2%			REPURCHASE AGREEMENT - 2.2%		
Naked Juice LLC Term Loan 5.40% (3 mo. Term SOFR + 3.25%), due 01/24/29 (c)	1,000	929	Fixed Income Clearing Corp. Repurchase Agreement, 1.44% dated 06/30/22 due 07/01/22, repurchase price \$1,956, collateralized by a United States Treasury Note, 3.000% due 06/30/24, value plus accrued interest of \$1,996 (Cost: \$1,956)		
Skymiles IP, Ltd. 2020 Term Loan B 4.81% (3 mo. USD LIBOR + 3.75%), due 10/20/27 (c)	1,000	993	1,956	1,956	
		1,922	TOTAL SHORT-TERM INVESTMENTS - 2.2% (COST \$1,956)		
ENERGY - 1.1%			TOTAL INVESTMENTS - 99.4% (COST \$95,507)		
Championx Corp. 2022 Term Loan B1 4.49% (1 mo. Term SOFR + 3.25%), due 06/07/29 (c)	1,000	984	86,442		
FINANCIALS - 1.0%			Other Assets In Excess of Liabilities - 0.6%		
Allspring Buyer LLC Term Loan B 5.56% (3 mo. USD LIBOR + 3.25%), due 11/01/28 (c)	885	848	504		
			NET ASSETS - 100.0%		
			\$86,946		
			(a) Security is perpetual and has no stated maturity date.		
			(b) Security exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may be resold, normally only to qualified institutional buyers.		
			(c) Floating Rate Note. Rate shown is as of June 30, 2022.		
			(d) Zero Coupon Bond.		
			Abbreviations:		
			REIT: Real Estate Investment Trust		