

Full Portfolio Holdings* as of October 31, 2020

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Microsoft Corp.	0.000		412,412	83,501,058	4.437
Alphabet, Inc.	0.000		42,111	68,262,352	3.627
Facebook, Inc.	0.000		177,656	46,743,070	2.484
UnitedHealth Group, Inc.	0.000		119,523	36,471,248	1.938
U.S. Treasury Bonds	4.375	2/15/2038	21,300,000	31,964,976	1.698
Pfizer, Inc.	0.000		841,183	29,845,173	1.586
JP Morgan Chase & Co.	0.000		301,627	29,571,511	1.571
Fixed Income Clearing Corp. Repurchase Agreement dated 10/30/2020 at 0.060%, due on 11/02/2020 with a maturity value of \$2,883,622; collateralized by U.S. Treasury Note at 2.875%, maturing 05/15/2028, with a market value of \$2,941,303	0.060	11/2/2020	28,953,821	28,953,821	1.538
Comcast Corp.	0.000		683,373	28,865,676	1.534
Home Depot, Inc.	0.000		95,299	25,417,196	1.351
Automatic Data Processing, Inc.	0.000		155,802	24,610,484	1.308
Bank of America Corp.	0.000		1,026,222	24,321,461	1.292
Cisco Systems, Inc.	0.000		673,580	24,181,522	1.285
McDonald's Corp.	0.000		110,635	23,565,255	1.252
U.S. Treasury Bonds	2.500	2/15/2045	19,250,000	23,024,053	1.223
Anthem, Inc.	0.000		83,233	22,705,962	1.206
Medtronic plc	0.000		222,836	22,410,617	1.191
Progressive Corp.	0.000		240,043	22,059,952	1.172
Corning, Inc.	0.000		651,142	20,817,010	1.106
Lennar Corp.	0.000		296,149	20,798,544	1.105
U.S. Treasury Notes	0.250	5/31/2025	20,715,000	20,630,036	1.096
Celanese Corp.	0.000		181,186	20,566,423	1.093
Truist Financial Corp.	0.000		477,194	20,099,411	1.068
Chubb Ltd.	0.000		149,255	19,389,717	1.030
Roche Holding AG	0.000		57,250	18,396,219	0.977
Eli Lilly & Co.	0.000		137,442	17,930,683	0.953
Becton Dickinson and Co.	0.000		77,312	17,869,123	0.949
Union Pacific Corp.	0.000		100,153	17,746,110	0.943
Micron Technology, Inc.	0.000		352,513	17,745,504	0.943
U.S. Treasury Notes	0.250	7/31/2025	17,385,000	17,295,359	0.919
Gentex Corp.	0.000		611,678	16,925,130	0.899
Lockheed Martin Corp.	0.000		47,858	16,756,522	0.890
TJX Cos., Inc.	0.000		328,355	16,680,434	0.886
Sealed Air Corp.	0.000		416,080	16,472,607	0.875
Gaming and Leisure Properties, Inc.	0.000		450,563	16,377,965	0.870
Deere & Co.	0.000		72,326	16,339,167	0.868
Vertex Pharmaceuticals, Inc.	0.000		77,930	16,237,495	0.863
PNC Financial Services Group, Inc.	0.000		143,307	16,033,187	0.852
Analog Devices, Inc.	0.000		135,027	16,004,750	0.850
Exelon Corp.	0.000		398,334	15,889,543	0.844
Assurant, Inc.	0.000		127,425	15,847,847	0.842

Full Portfolio Holdings* as of October 31, 2020

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Mondelez International, Inc.	0.000		298,285	15,844,899	0.842
Fidelity National Information Services, Inc.	0.000		126,083	15,708,681	0.835
Amdocs Ltd.	0.000		277,325	15,635,584	0.831
AstraZeneca plc	0.000		310,237	15,561,488	0.827
Keurig Dr Pepper, Inc.	0.000		574,140	15,444,366	0.821
FMC Corp.	0.000		149,536	15,363,329	0.816
U.S. Treasury Notes	0.250	9/30/2025	15,405,000	15,311,126	0.814
Sysco Corp.	0.000		272,447	15,069,044	0.801
Trane Technologies plc	0.000		113,154	15,021,194	0.798
Raytheon Technologies Corp.	0.000		275,952	14,989,713	0.796
BlackRock, Inc.	0.000		25,015	14,989,238	0.796
Intel Corp.	0.000		336,987	14,921,784	0.793
Centene Corp.	0.000		249,657	14,754,729	0.784
Booking Holdings, Inc.	0.000		9,087	14,743,658	0.783
Fidelity Investments Money Market Funds, Government Portfolio, Institutional Class	0.016	11/2/2020	14,416,888	14,416,888	0.766
L3Harris Technologies, Inc.	0.000		88,974	14,334,601	0.762
Blackstone Group, Inc.	0.000		280,042	14,119,718	0.750
KLA Corp.	0.000		71,409	14,080,427	0.748
VF Corp.	0.000		208,446	14,007,571	0.744
U.S. Treasury Notes	0.250	8/31/2025	14,005,000	13,927,316	0.740
General Dynamics Corp.	0.000		101,429	13,320,671	0.708
Novartis AG	0.000		168,151	13,102,760	0.696
VMware, Inc.	0.000		100,875	12,985,639	0.690
nVent Electric plc	0.000		702,918	12,687,670	0.674
U.S. Treasury Bonds	2.875	5/15/2043	9,735,800	12,367,128	0.657
Fortune Brands Home & Security, Inc.	0.000		152,034	12,294,990	0.653
Knight-Swift Transportation Holdings, Inc.	0.000		304,996	11,586,798	0.616
Pioneer Natural Resources Co.	0.000		135,950	10,816,182	0.575
U.S. Treasury Bonds	3.125	8/15/2044	7,895,000	10,456,866	0.556
Allstar Co.	0.000		11,702,200	9,829,848	0.522
U.S. Treasury Notes	1.625	10/31/2026	8,520,000	9,077,794	0.482
U.S. Treasury Notes	2.125	3/31/2024	8,205,000	8,731,594	0.464
U.S. Treasury Bonds	2.750	11/15/2047	6,214,000	7,821,387	0.416
Biogen, Inc.	0.000		30,178	7,606,968	0.404
U.S. Treasury Notes	0.125	5/31/2022	7,155,000	7,152,205	0.380
U.S. Treasury Notes	0.625	8/15/2030	7,276,000	7,116,838	0.378
U.S. Treasury Bonds	3.375	5/15/2044	4,630,000	6,358,473	0.338
Qatar Government International Bond	2.375	6/2/2021	4,990,000	5,037,754	0.268
NBK SPC Ltd.	2.750	5/30/2022	4,905,000	5,021,719	0.267
Wells Fargo & Co.	4.480	1/16/2024	4,344,000	4,808,074	0.255
Bank of America Corp.	4.200	8/26/2024	4,225,000	4,708,186	0.250
BAT Capital Corp.	3.557	8/15/2027	3,985,000	4,300,651	0.229
U.S. Treasury Notes	0.125	6/30/2022	4,260,000	4,257,670	0.226
BPCE S.A.	5.700	10/22/2023	3,625,000	4,067,929	0.216

Full Portfolio Holdings* as of October 31, 2020

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Postal Square L.P.	8.950	6/15/2022	3,767,180	4,043,495	0.215
General Motors Financial Co., Inc.	3.700	5/9/2023	3,185,000	3,346,881	0.178
JP Morgan Chase & Co.	4.452	12/5/2029	2,775,000	3,320,563	0.176
Penske Truck Leasing Co. L.P. / PTL Finance Corp.	3.950	3/10/2025	2,850,000	3,177,968	0.169
FNMA	3.500	6/25/2059	2,780,792	3,087,499	0.164
Alcon Finance Corp.	3.000	9/23/2029	2,725,000	2,936,058	0.156
HSBC Holdings plc	3.600	5/25/2023	2,625,000	2,820,353	0.150
Barclays plc	3.200	8/10/2021	2,740,000	2,797,003	0.149
Tory Burch LLC	0.000		67,006	2,764,675	0.147
Equinor ASA	3.000	4/6/2027	2,470,000	2,705,260	0.144
San Diego Gas & Electric Co.	1.700	10/1/2030	2,715,000	2,696,782	0.143
Sky Ltd.	3.750	9/16/2024	2,386,000	2,658,571	0.141
Sprint Spectrum Co. LLC / Sprint Spectrum Co. II LLC / Sprint Spectrum Co. III LLC	4.738	9/20/2029	2,440,000	2,654,037	0.141
Magnetite VII Ltd.	1.037	1/15/2028	2,690,000	2,653,981	0.141
Fortis, Inc.	3.055	10/4/2026	2,405,000	2,625,977	0.140
Treman Park CLO Ltd.	1.288	10/20/2028	2,635,000	2,623,522	0.139
Bank of Nova Scotia	2.700	8/3/2026	2,380,000	2,619,297	0.139
Madison Park Funding Ltd.	0.987	4/15/2029	2,635,000	2,593,154	0.138
Lowe's Cos., Inc.	1.300	4/15/2028	2,600,000	2,574,352	0.137
Trinity Acquisition plc	4.400	3/15/2026	2,220,000	2,560,796	0.136
U.S. Treasury Notes	1.125	2/28/2025	2,450,000	2,535,271	0.135
BPCE S.A.	5.150	7/21/2024	2,225,000	2,490,246	0.132
NextEra Energy Capital Holdings, Inc.	2.250	6/1/2030	2,400,000	2,486,517	0.132
Cox Communications, Inc.	4.800	2/1/2035	2,000,000	2,481,186	0.132
Western Midstream Operating L.P.	4.000	7/1/2022	2,470,000	2,470,000	0.131
AT&T, Inc.	4.450	4/1/2024	2,185,000	2,437,928	0.130
U.S. Treasury Bonds	1.375	8/15/2050	2,555,000	2,397,708	0.127
Goldman Sachs Group, Inc.	6.250	2/1/2041	1,600,000	2,397,630	0.127
JP Morgan Chase & Co.	3.250	9/23/2022	2,240,000	2,363,110	0.126
International Business Machines Corp.	1.950	5/15/2030	2,260,000	2,295,552	0.122
UMBS	2.000	11/15/2050	2,185,000	2,253,708	0.120
Healthpeak Properties, Inc.	4.000	6/1/2025	2,000,000	2,247,608	0.119
CSMC Trust	2.761	4/5/2033	2,220,000	2,206,845	0.117
Cleco Corporate Holdings LLC	3.743	5/1/2026	2,000,000	2,113,053	0.112
Continental Airlines, Inc.	5.983	10/19/2023	2,147,733	2,093,623	0.111
Cleveland Electric Illuminating Co.	3.500	4/1/2028	1,960,000	2,081,994	0.111
EMD Finance LLC	2.950	3/19/2022	2,015,000	2,074,142	0.110
KeySpan Gas East Corp.	2.742	8/15/2026	1,870,000	2,054,639	0.109
FNMA	2.000	11/17/2035	1,975,000	2,048,561	0.109
Capital One Financial Corp.	3.750	4/24/2024	1,875,000	2,040,488	0.108
Brandywine Operating Partnership L.P.	3.950	11/15/2027	1,950,000	2,019,243	0.107
Bank of America Corp.	3.419	12/20/2028	1,799,000	1,998,545	0.106
VF Corp.	2.950	4/23/2030	1,840,000	1,997,145	0.106

Full Portfolio Holdings* as of October 31, 2020

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Credit Suisse Group Funding Guernsey Ltd.	3.800	9/15/2022	1,885,000	1,993,212	0.106
UBS AG	3.000	4/15/2021	1,900,000	1,922,893	0.102
CommonSpirit Health	2.950	11/1/2022	1,854,000	1,919,737	0.102
T-Mobile USA, Inc.	2.050	2/15/2028	1,865,000	1,892,975	0.101
Comcast Corp.	4.400	8/15/2035	1,500,000	1,886,782	0.100
International Business Machines Corp.	3.300	5/15/2026	1,675,000	1,879,300	0.100
Nationwide Mutual Insurance Co.	4.350	4/30/2050	1,750,000	1,879,162	0.100
Danske Bank A/S	1.621	9/11/2026	1,865,000	1,852,522	0.098
AT&T, Inc.	3.100	2/1/2043	1,930,000	1,844,588	0.098
Santander Holdings USA, Inc.	3.400	1/18/2023	1,755,000	1,842,553	0.098
Marathon Oil Corp.	6.600	10/1/2037	1,785,000	1,841,502	0.098
Indianapolis Power and Light Co.	6.600	6/1/2037	1,275,000	1,835,257	0.098
Credit Acceptance Auto Loan Trust 2020-3	1.240	10/15/2029	1,810,000	1,809,030	0.096
Qatar Government International Bond	3.875	4/23/2023	1,680,000	1,801,800	0.096
Bank of America Corp.	3.593	7/21/2028	1,610,000	1,799,930	0.096
United Technologies Corp.	4.125	11/16/2028	1,500,000	1,758,985	0.093
Duke Energy Carolinas LLC	6.100	6/1/2037	1,200,000	1,757,308	0.093
Microsoft Corp.	2.400	8/8/2026	1,605,000	1,741,494	0.093
Oracle Corp.	3.600	4/1/2050	1,565,000	1,718,193	0.091
U.S. Treasury Notes	0.125	5/15/2023	1,715,000	1,712,789	0.091
Citizens Bank NA	2.550	5/13/2021	1,695,000	1,711,911	0.091
Truist Financial Corp.	3.200	9/3/2021	1,660,000	1,696,616	0.090
Ajax Mortgage Loan Trust	3.163	9/25/2056	1,695,952	1,689,353	0.090
CIFC Funding Ltd.	1.265	4/24/2030	1,705,000	1,681,682	0.089
Glencore Finance Canada Ltd.	4.250	10/25/2022	1,575,000	1,669,390	0.089
UnitedHealth Group, Inc.	3.750	7/15/2025	1,440,000	1,635,024	0.087
Boston Scientific Corp.	2.650	6/1/2030	1,530,000	1,608,121	0.085
Macquarie Group Ltd.	4.150	3/27/2024	1,500,000	1,607,197	0.085
Morgan Stanley	3.125	7/27/2026	1,450,000	1,599,889	0.085
Philadelphia, PA, Auth for Industrial Dev (NATL Insured)	6.550	10/15/2028	1,250,000	1,593,675	0.085
Magnetite XVIII Ltd.	1.780	11/15/2028	1,615,000	1,577,684	0.084
Oglethorpe Power Corp.	5.250	9/1/2050	1,325,000	1,576,798	0.084
Credit Suisse Group Funding Guernsey Ltd.	3.750	3/26/2025	1,425,000	1,576,711	0.084
Hess Corp.	7.300	8/15/2031	1,290,000	1,572,679	0.084
Sales Tax Securitization Corp., IL	4.787	1/1/2048	1,335,000	1,571,455	0.083
Republic Services, Inc.	2.300	3/1/2030	1,480,000	1,560,578	0.083
Anthem, Inc.	2.250	5/15/2030	1,510,000	1,551,763	0.082
TJX Cos., Inc.	4.500	4/15/2050	1,170,000	1,549,778	0.082
ITC Holdings Corp.	2.950	5/14/2030	1,445,000	1,548,071	0.082
Aker BP ASA	4.000	1/15/2031	1,545,000	1,512,938	0.080
Mercy Health	3.555	8/1/2027	1,400,000	1,512,582	0.080
New York State Urban Dev Corp. Rev	2.100	3/15/2022	1,485,000	1,507,201	0.080
Fortive Corp.	4.300	6/15/2046	1,270,000	1,499,918	0.080
Apple, Inc.	3.450	5/6/2024	1,360,000	1,497,015	0.080

Full Portfolio Holdings* as of October 31, 2020

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Charles Schwab Corp.	4.625	3/22/2030	1,195,000	1,493,904	0.079
Nissan Motor Co., Ltd.	4.345	9/17/2027	1,470,000	1,474,572	0.078
Daimler Finance North America LLC	2.300	2/12/2021	1,440,000	1,447,180	0.077
Total Capital International S.A.	2.700	1/25/2023	1,375,000	1,442,912	0.077
Dignity Health	4.500	11/1/2042	1,353,000	1,428,469	0.076
MPLX L.P.	4.125	3/1/2027	1,280,000	1,401,296	0.074
Amgen, Inc.	2.300	2/25/2031	1,350,000	1,400,427	0.074
Chicago, IL, Transit Auth	6.899	12/1/2040	1,000,000	1,394,910	0.074
U.S. Treasury Notes	1.625	8/15/2029	1,300,000	1,393,996	0.074
Amazon.com, Inc.	4.800	12/5/2034	1,020,000	1,387,985	0.074
FNMA	3.000	3/25/2053	1,326,589	1,382,512	0.073
National Australia Bank Ltd.	2.332	8/21/2030	1,410,000	1,380,029	0.073
Danone S.A.	2.947	11/2/2026	1,255,000	1,377,668	0.073
ERAC USA Finance LLC	5.625	3/15/2042	1,045,000	1,374,470	0.073
Mercy Health	4.302	7/1/2028	1,210,000	1,359,773	0.072
General Motors Financial Co., Inc.	3.950	4/13/2024	1,245,000	1,329,802	0.071
Comcast Corp.	3.950	10/15/2025	1,140,000	1,306,237	0.069
Johnson Controls International plc	4.950	7/2/2064	996,000	1,270,467	0.068
Banco Santander S.A.	3.125	2/23/2023	1,200,000	1,258,413	0.067
Societe Generale S.A.	3.250	1/12/2022	1,220,000	1,254,370	0.067
Scentre Group Trust	3.625	1/28/2026	1,171,000	1,251,786	0.067
ING Groep N.V.	3.950	3/29/2027	1,100,000	1,250,545	0.066
Morgan Stanley	3.625	1/20/2027	1,095,000	1,243,785	0.066
BG Energy Capital plc	4.000	10/15/2021	1,200,000	1,238,044	0.066
Illinois State Toll Highway Auth	6.184	1/1/2034	875,000	1,237,373	0.066
Microsoft Corp.	3.700	8/8/2046	1,000,000	1,228,930	0.065
Telefonica Emisiones S.A.	5.213	3/8/2047	1,035,000	1,223,125	0.065
British Telecommunications plc	3.250	11/8/2029	1,125,000	1,217,123	0.065
AT&T, Inc.	3.500	9/15/2053	1,265,000	1,209,377	0.064
Tencent Holdings Ltd.	3.595	1/19/2028	1,095,000	1,197,027	0.064
Equitable Financial Life Global Funding	1.400	8/27/2027	1,200,000	1,196,897	0.064
CF Hippolyta LLC	1.690	7/15/2060	1,178,655	1,191,113	0.063
BlueMountain CLO Ltd.	1.703	11/20/2028	1,225,000	1,190,571	0.063
State of Illinois, GO	5.100	6/1/2033	1,180,000	1,181,746	0.063
Kroger Co.	4.000	2/1/2024	1,065,000	1,171,434	0.062
Vantage Data Centers LLC	1.645	9/15/2045	1,150,000	1,142,857	0.061
Penske Truck Leasing Co. L.P. / PTL Finance Corp.	3.375	2/1/2022	1,100,000	1,133,886	0.060
Cigna Corp.	4.375	10/15/2028	955,000	1,132,366	0.060
FREMF Mortgage Trust	4.079	9/25/2025	1,015,000	1,117,176	0.059
Southern Co.	2.950	7/1/2023	1,050,000	1,111,946	0.059
Morgan Stanley	3.700	10/23/2024	1,000,000	1,111,294	0.059
Imperial Brands Finance plc	3.750	7/21/2022	1,065,000	1,109,007	0.059
Credit Agricole S.A.	3.250	10/4/2024	1,025,000	1,107,669	0.059
MetLife, Inc.	3.600	4/10/2024	1,000,000	1,100,275	0.058

Full Portfolio Holdings* as of October 31, 2020

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
AutoZone, Inc.	3.250	4/15/2025	1,000,000	1,091,328	0.058
BNP Paribas S.A.	3.375	1/9/2025	1,000,000	1,084,829	0.058
AbbVie, Inc.	3.800	3/15/2025	975,000	1,082,152	0.058
WEA Finance LLC	4.125	9/20/2028	1,055,000	1,077,975	0.057
Barclays plc	3.932	5/7/2025	1,000,000	1,077,394	0.057
Hertz Fleet Lease Funding L.P.	2.700	1/10/2033	1,059,237	1,074,848	0.057
Illinois Municipal Electric Agency	6.832	2/1/2035	785,000	1,071,658	0.057
Municipal Electric Auth, GA	6.637	4/1/2057	740,000	1,066,310	0.057
Bayer U.S. Finance LLC	3.375	10/8/2024	955,000	1,033,547	0.055
FNMA	2.000	12/14/2050	1,000,000	1,029,219	0.055
MMAF Equipment Finance LLC	2.210	12/15/2032	1,000,000	1,024,444	0.054
Florida State Board of Administration Finance Co.	1.705	7/1/2027	1,020,000	1,024,111	0.054
Sunoco Logistics Partners Operations L.P.	5.350	5/15/2045	1,075,000	1,023,797	0.054
Carrier Global Corp.	2.722	2/15/2030	972,000	1,014,494	0.054
Southwest Airlines Co.	6.150	2/1/2024	980,939	1,013,360	0.054
Syngenta Finance N.V.	5.182	4/24/2028	925,000	1,011,446	0.054
AbbVie, Inc.	4.450	5/14/2046	845,000	1,007,751	0.054
Toledo Hospital	5.325	11/15/2028	900,000	1,006,852	0.053
Verizon Communications, Inc.	4.522	9/15/2048	781,000	1,004,091	0.053
AASET U.S. Ltd.	4.454	11/18/2038	1,073,887	1,001,816	0.053
Volkswagen Group of America Finance LLC	3.350	5/13/2025	920,000	1,000,771	0.053
Seasoned Credit Risk Transfer Trust	3.500	10/25/2058	927,313	999,245	0.053
GNMA	7.000	11/15/2032	827,261	997,197	0.053
Energy Transfer Operating L.P.	7.600	2/1/2024	872,000	989,257	0.053
Cleco Corporate Holdings LLC	4.973	5/1/2046	875,000	973,997	0.052
BAMLL Commercial Mortgage Securities Trust	4.091	8/10/2038	840,000	972,074	0.052
Prudential plc	3.125	4/14/2030	870,000	970,738	0.052
Equinix, Inc.	3.000	7/15/2050	985,000	963,105	0.051
BAE Systems Holdings, Inc.	3.850	12/15/2025	850,000	959,871	0.051
SFAVE Commercial Mortgage Securities Trust	4.144	1/5/2043	1,000,000	953,500	0.051
Chicago, IL, Metropolitan Water Reclamation Dist, GO	5.720	12/1/2038	685,000	950,951	0.051
Orange S.A.	9.000	3/1/2031	576,000	932,939	0.050
Verizon Communications, Inc.	4.750	11/1/2041	715,000	932,531	0.050
U.S. Treasury Bonds	1.125	8/15/2040	970,000	922,713	0.049
Chubb INA Holdings, Inc.	3.350	5/15/2024	840,000	916,846	0.049
U.S. Treasury Notes	1.750	11/15/2029	840,000	910,416	0.048
Zimmer Biomet Holdings, Inc.	3.050	1/15/2026	835,000	908,435	0.048
Boeing Co.	3.250	3/1/2028	911,000	894,712	0.048
Conagra Brands, Inc.	1.375	11/1/2027	900,000	892,473	0.047
U.S. Treasury Notes	0.625	5/15/2030	910,000	892,227	0.047
FREMF Mortgage Trust	3.646	10/25/2052	810,000	889,074	0.047
Upjohn, Inc.	3.850	6/22/2040	820,000	882,303	0.047

Full Portfolio Holdings* as of October 31, 2020

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Fifth Third Bancorp	2.550	5/5/2027	825,000	879,179	0.047
BNP Paribas S.A.	2.819	11/19/2025	830,000	878,099	0.047
Credit Agricole S.A.	4.375	3/17/2025	790,000	874,103	0.046
Union Pacific Corp.	3.250	2/5/2050	795,000	861,537	0.046
CVS Health Corp.	4.875	7/20/2035	685,000	858,595	0.046
FREMF Mortgage Trust	3.539	2/25/2052	790,000	854,586	0.045
Marsh & McLennan Cos., Inc.	4.375	3/15/2029	705,000	848,247	0.045
CVS Health Corp.	4.100	3/25/2025	752,000	847,820	0.045
Saudi Government International Bond	2.875	3/4/2023	800,000	835,131	0.044
Danske Bank A/S	3.875	9/12/2023	775,000	833,206	0.044
AbbVie, Inc.	5.000	12/15/2021	800,000	830,609	0.044
VEREIT Operating Partnership L.P.	3.400	1/15/2028	780,000	818,488	0.043
Deutsche Bank AG	4.250	10/14/2021	785,000	807,233	0.043
Chesapeake Funding LLC	0.870	8/16/2032	802,538	805,589	0.043
JP Morgan Chase & Co.	3.702	5/6/2030	705,000	805,108	0.043
Procter & Gamble - Esop	9.360	1/1/2021	782,720	793,492	0.042
Deutsche Telekom International Finance B.V.	4.375	6/21/2028	665,000	785,133	0.042
Seasoned Credit Risk Transfer Trust	3.500	3/25/2058	727,573	782,193	0.042
United Technologies Corp.	3.950	8/16/2025	685,000	781,408	0.042
Niagara Mohawk Power Corp.	4.278	12/15/2028	645,000	767,641	0.041
Dignity Health	3.812	11/1/2024	714,000	765,522	0.041
Seasoned Credit Risk Transfer Trust	3.500	7/25/2058	709,401	763,360	0.041
Citibank NA DDCA	0.080	11/2/2020	759,549	759,549	0.040
Bayview Koitere Fund Trust	3.500	7/28/2057	732,700	758,208	0.040
Comcast Corp.	4.600	10/15/2038	585,000	745,541	0.040
AbbVie, Inc.	4.850	6/15/2044	600,000	742,856	0.039
Foothill-Eastern Transportation Corridor Agency, CA	3.924	1/15/2053	705,000	740,892	0.039
New York and New Jersey Port Auth, Taxable Rev	6.040	12/1/2029	570,000	740,538	0.039
Lockheed Martin Corp.	4.850	9/15/2041	560,000	731,275	0.039
New Residential Mortgage Loan Trust FNMA	4.000	4/25/2057	677,184	730,435	0.039
FNMA	2.780	6/1/2026	650,000	708,460	0.038
Anheuser-Busch InBev Worldwide, Inc.	4.600	6/1/2060	580,000	693,102	0.037
Saudi Arabian Oil Co.	3.500	4/16/2029	615,000	678,522	0.036
Intercontinental Exchange, Inc.	1.850	9/15/2032	680,000	674,484	0.036
AbbVie, Inc.	3.450	3/15/2022	645,000	667,749	0.035
Takeda Pharmaceutical Co., Ltd.	3.175	7/9/2050	650,000	660,158	0.035
Discovery Communications LLC	4.650	5/15/2050	585,000	659,312	0.035
Cleco Corporate Holdings LLC	3.375	9/15/2029	650,000	657,262	0.035
Towd Point Mortgage Trust	2.750	10/25/2056	638,866	654,814	0.035
Metropolitan Transportation Auth, NY	5.175	11/15/2049	640,000	651,904	0.035
JP Morgan Chase & Co.	2.522	4/22/2031	620,000	651,656	0.035
Intercontinental Exchange, Inc.	3.000	9/15/2060	645,000	647,408	0.034
Danske Bank A/S	5.375	1/12/2024	575,000	645,419	0.034

Full Portfolio Holdings* as of October 31, 2020

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Banco Santander S.A.	3.848	4/12/2023	600,000	641,356	0.034
CommonSpirit Health	4.200	8/1/2023	590,000	638,691	0.034
Anheuser-Busch InBev Worldwide, Inc.	4.600	4/15/2048	535,000	633,914	0.034
Massachusetts Mutual Life Insurance Co.	3.375	4/15/2050	605,000	616,937	0.033
Sutter Health	2.294	8/15/2030	615,000	616,494	0.033
FHLMC	2.282	7/25/2026	570,000	613,570	0.033
Altria Group, Inc.	4.500	5/2/2043	560,000	613,136	0.033
Apple, Inc.	3.250	2/23/2026	546,000	610,376	0.032
Comcast Corp.	2.650	8/15/2062	640,000	605,868	0.032
U.S. Treasury Bonds	3.000	8/15/2048	450,000	593,807	0.032
CVS Health Corp.	4.300	3/25/2028	511,000	591,735	0.031
Credit Agricole S.A.	3.750	4/24/2023	535,000	574,910	0.031
Otis Worldwide Corp.	3.362	2/15/2050	525,000	569,891	0.030
Kroger Co. (The)	5.400	1/15/2049	410,000	569,002	0.030
Duquesne Light Holdings, Inc.	2.532	10/1/2030	570,000	568,259	0.030
Kroger Co.	4.450	2/1/2047	465,000	565,336	0.030
Bayview Opportunity Master Fund Trust	4.000	10/28/2064	540,793	561,877	0.030
Mid-Atlantic Interstate Transmission LLC	4.100	5/15/2028	506,000	557,902	0.030
Anheuser-Busch InBev Worldwide, Inc.	4.000	4/13/2028	480,000	552,905	0.029
Towd Point Mortgage Trust	2.750	6/25/2057	533,952	552,332	0.029
Credit Suisse Group AG	3.574	1/9/2023	530,000	547,523	0.029
Mill City Mortgage Loan Trust	2.750	1/25/2061	525,859	541,380	0.029
MetLife Securitization Trust	3.000	4/25/2055	512,833	540,304	0.029
Ford Credit Floorplan Master Owner Trust	2.440	9/15/2026	505,000	535,689	0.028
California State University	2.897	11/1/2051	535,000	533,090	0.028
Tencent Holdings Ltd.	3.975	4/11/2029	470,000	529,302	0.028
Conagra Brands, Inc.	4.600	11/1/2025	455,000	528,847	0.028
MPLX L.P.	4.000	3/15/2028	485,000	526,279	0.028
Sigma Alimentos S.A. de C.V.	4.125	5/2/2026	480,000	521,582	0.028
HCA, Inc.	5.250	6/15/2049	425,000	517,424	0.027
Liberty Mutual Group, Inc.	4.569	2/1/2029	428,000	516,527	0.027
Time Warner Cable LLC	6.550	5/1/2037	395,000	516,076	0.027
Dominion Energy South Carolina, Inc.	6.625	2/1/2032	360,000	515,310	0.027
Union Pacific Corp.	3.750	2/5/2070	465,000	509,241	0.027
New York Utility Debt Securitization Auth	3.435	12/15/2025	485,000	509,075	0.027
Anheuser-Busch InBev Worldwide, Inc.	4.500	6/1/2050	430,000	507,954	0.027
Deutsche Telekom International Finance B.V.	3.600	1/19/2027	450,000	502,984	0.027
SBA Tower Trust	2.836	1/15/2050	470,000	497,953	0.026
Simon Property Group L.P.	2.450	9/13/2029	500,000	494,717	0.026
Verus Securitization Trust	3.211	5/25/2059	485,326	490,108	0.026
TransCanada PipeLines Ltd.	4.100	4/15/2030	425,000	481,765	0.026
Castlelake Aircraft Securitization Trust	3.967	4/15/2039	508,722	466,962	0.025
AIA Group Ltd.	3.375	4/7/2030	420,000	465,934	0.025
Danske Bank A/S	5.000	1/12/2022	440,000	460,755	0.024

Full Portfolio Holdings* as of October 31, 2020

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Southern Co.	4.400	7/1/2046	385,000	460,594	0.024
American Tower Corp.	5.000	2/15/2024	400,000	452,183	0.024
American International Group, Inc.	4.375	6/30/2050	375,000	450,705	0.024
Metropolitan Transportation Auth, NY	6.668	11/15/2039	375,000	441,503	0.023
Children's Hospital	2.928	7/15/2050	475,000	440,737	0.023
PeaceHealth Obligated Group	1.375	11/15/2025	430,000	434,946	0.023
FNMA	4.500	4/1/2041	386,644	434,250	0.023
Angel Oak Mortgage Trust LLC	2.620	11/25/2059	427,837	431,916	0.023
Memorial Sloan-Kettering Cancer Center	2.955	1/1/2050	420,000	430,368	0.023
American Tower Corp.	4.400	2/15/2026	375,000	428,592	0.023
City of Sacramento, CA (AGM Insured)	6.420	8/1/2023	365,000	421,108	0.022
Walt Disney Co.	4.000	10/1/2023	385,000	421,062	0.022
Philip Morris International, Inc.	4.875	11/15/2043	325,000	418,713	0.022
JP Morgan Chase & Co.	3.109	4/22/2041	390,000	417,567	0.022
Bayview Opportunity Master Fund Trust	3.500	6/28/2057	403,559	416,894	0.022
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.875	1/15/2027	375,000	413,956	0.022
Oglethorpe Power Corp.	3.750	8/1/2050	410,000	412,393	0.022
Tucson Electric Power Co.	4.000	6/15/2050	350,000	409,926	0.022
Meituan	3.050	10/28/2030	405,000	405,847	0.022
Springleaf Funding Trust	3.480	5/15/2028	401,984	403,623	0.021
FOX Corp.	4.030	1/25/2024	365,000	400,413	0.021
Bayview Koitere Fund Trust	4.000	11/28/2053	381,546	396,937	0.021
Evergy Metro, Inc.	2.250	6/1/2030	370,000	390,217	0.021
McDonald's Corp.	3.625	9/1/2049	350,000	389,889	0.021
Bayview Opportunity Master Fund Trust	3.500	1/28/2055	377,942	385,250	0.020
Toledo Hospital	5.750	11/15/2038	330,000	382,031	0.020
Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide, Inc.	4.700	2/1/2036	310,000	380,886	0.020
Niagara Mohawk Power Corp.	3.025	6/27/2050	370,000	378,131	0.020
FNMA	4.500	7/1/2041	335,477	377,142	0.020
University of California	1.614	5/15/2030	380,000	371,929	0.020
Boeing Co.	3.450	11/1/2028	375,000	371,683	0.020
Telefonica Emisiones S.A.	5.520	3/1/2049	300,000	371,568	0.020
UnitedHealth Group, Inc.	2.000	5/15/2030	355,000	369,412	0.020
Verizon Communications, Inc.	4.812	3/15/2039	283,000	367,506	0.020
Boston Gas Co.	3.150	8/1/2027	330,000	362,794	0.019
Towd Point Mortgage Trust	2.250	4/25/2056	357,807	362,011	0.019
ING Groep N.V.	3.150	3/29/2022	345,000	358,406	0.019
Oracle Corp.	3.850	4/1/2060	315,000	357,351	0.019
Altria Group, Inc.	5.800	2/14/2039	280,000	356,534	0.019
FNMA	3.070	2/1/2025	325,000	352,268	0.019
Vantage Data Centers Issuer LLC	3.188	7/15/2044	336,033	350,002	0.019
Time Warner Cable LLC	7.300	7/1/2038	250,000	349,251	0.019
Fannie Mae Connecticut Avenue Securities	6.049	10/25/2028	326,692	345,884	0.018

Full Portfolio Holdings* as of October 31, 2020

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide, Inc.	4.900	2/1/2046	280,000	342,479	0.018
GreatAmerica Leasing Receivables Funding LLC	2.830	6/17/2024	332,000	337,060	0.018
Starbucks Corp.	3.350	3/12/2050	315,000	328,107	0.017
CommonSpirit Health	2.782	10/1/2030	325,000	324,450	0.017
VF Corp.	2.800	4/23/2027	300,000	323,859	0.017
Massachusetts School Building Auth	3.395	10/15/2040	310,000	323,528	0.017
AbbVie, Inc.	4.250	11/21/2049	275,000	321,174	0.017
DB Master Finance LLC	3.787	5/20/2049	311,850	319,659	0.017
FNMA	0.561	10/25/2024	316,896	316,132	0.017
U.S. Treasury Bonds	2.000	2/15/2050	290,000	315,692	0.017
Otis Worldwide Corp.	3.112	2/15/2040	295,000	313,789	0.017
SBA Tower Trust	1.884	7/15/2050	300,000	309,314	0.016
FREMF Mortgage Trust	3.680	1/25/2048	285,000	306,925	0.016
Municipal Electric Auth, GA	6.655	4/1/2057	208,000	304,136	0.016
Georgia Power Co.	4.750	9/1/2040	245,000	303,790	0.016
McCormick & Co., Inc.	2.500	4/15/2030	285,000	301,874	0.016
Infraestructura Energetica Nova S.A.B. de C.V.	4.875	1/14/2048	315,000	300,195	0.016
Union Electric Co.	4.000	4/1/2048	248,000	298,845	0.016
Constellation Brands, Inc.	2.875	5/1/2030	275,000	296,198	0.016
Verizon Communications, Inc.	4.672	3/15/2055	222,000	296,103	0.016
Cottage Health Obligated Group	3.304	11/1/2049	280,000	295,819	0.016
CommonSpirit Health	1.547	10/1/2025	295,000	295,777	0.016
DB Master Finance LLC	4.021	5/20/2049	277,200	291,900	0.016
FREMF Mortgage Trust	4.163	4/25/2049	260,000	289,438	0.015
Credit Suisse Group AG	3.625	9/9/2024	250,000	276,593	0.015
Horizon Aircraft Finance Ltd.	3.425	11/15/2039	294,560	273,144	0.015
Towd Point Mortgage Trust	3.000	1/25/2058	259,817	271,137	0.014
FNMA	4.500	6/1/2041	239,936	268,436	0.014
Sutter Health	1.321	8/15/2025	265,000	266,131	0.014
CommonSpirit Health	4.350	11/1/2042	245,000	263,344	0.014
Anheuser-Busch InBev Worldwide, Inc.	4.375	4/15/2038	220,000	257,381	0.014
Aaset Trust	3.844	5/15/2039	274,961	255,795	0.014
BFLD Trust 2020-OBRK	2.200	11/15/2022	255,000	255,000	0.014
T-Mobile USA, Inc.	3.300	2/15/2051	255,000	245,677	0.013
BAE Systems plc	3.400	4/15/2030	220,000	244,722	0.013
SBA Tower Trust	3.448	3/15/2048	225,000	239,585	0.013
NextEra Energy Capital Holdings, Inc.	3.250	4/1/2026	215,000	239,362	0.013
MMAF Equipment Finance LLC	2.210	10/17/2022	233,205	234,711	0.012
SoFi Consumer Loan Program Trust	3.540	11/26/2027	229,182	230,554	0.012
University of California	1.316	5/15/2027	225,000	224,741	0.012
Five Corners Funding Trust	4.419	11/15/2023	200,000	221,537	0.012
GreatAmerica Leasing Receivables Funding LLC	2.360	1/20/2023	219,791	220,120	0.012

Full Portfolio Holdings* as of October 31, 2020

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Horizon Aircraft Finance Ltd.	3.721	7/15/2039	235,196	219,323	0.012
FREMF Mortgage Trust	3.779	10/25/2048	200,000	218,541	0.012
Mach Ltd.	3.474	10/15/2039	230,469	217,907	0.012
MAPS Ltd.	4.458	3/15/2044	218,086	203,321	0.011
PacifiCorp	4.125	1/15/2049	165,000	202,964	0.011
Energy Transfer Operating L.P.	4.950	6/15/2028	180,000	193,424	0.010
Deephaven Residential Mortgage Trust	2.976	12/25/2057	191,795	191,995	0.010
START Ireland	4.089	3/15/2044	201,194	189,926	0.010
Broward County, FL, Airport System Rev	3.477	10/1/2043	190,000	188,974	0.010
Angel Oak Mortgage Trust LLC	3.628	3/25/2049	178,410	182,488	0.010
Broadcom, Inc.	4.150	11/15/2030	160,000	179,244	0.010
FREMF Mortgage Trust	3.695	4/25/2048	160,000	173,229	0.009
FREMF Mortgage Trust	3.879	2/25/2050	160,000	171,675	0.009
Towd Point Mortgage Trust	2.750	4/25/2057	164,742	169,141	0.009
FREMF Mortgage Trust	3.506	11/25/2045	160,000	167,942	0.009
Equinor ASA	2.450	1/17/2023	160,000	167,050	0.009
Penske Truck Leasing Co. L.P. / PTL Finance Corp.	2.700	11/1/2024	155,000	164,671	0.009
Chesapeake Funding LLC	1.910	8/15/2029	162,003	162,369	0.009
Deephaven Residential Mortgage Trust	3.558	4/25/2059	159,202	161,067	0.009
Boston Scientific Corp.	4.000	3/1/2029	135,000	156,043	0.008
GNMA	7.000	11/15/2033	131,504	154,991	0.008
Time Warner Entertainment Co., L.P.	8.375	3/15/2023	130,000	152,176	0.008
Otis Worldwide Corp.	2.565	2/15/2030	140,000	149,033	0.008
Pennsylvania State University	2.840	9/1/2050	145,000	147,246	0.008
Mill City Mortgage Loan Trust	2.500	4/25/2057	143,427	144,929	0.008
Chicago, IL, Transit Auth	6.300	12/1/2021	140,000	144,176	0.008
Northwestern Mutual Life Insurance Co.	3.625	9/30/2059	132,000	143,934	0.008
Enterprise Products Operating LLC	3.950	1/31/2060	145,000	142,113	0.008
Deephaven Residential Mortgage Trust	2.453	6/25/2047	138,595	138,904	0.007
Equinor ASA	3.250	11/10/2024	125,000	137,155	0.007
Dallas-Fort Worth, TX, International Airport Rev	3.089	11/1/2040	135,000	134,586	0.007
GNMA	7.000	5/15/2033	114,518	134,496	0.007
Liberty Mutual Group, Inc.	4.250	6/15/2023	122,000	133,562	0.007
UnitedHealth Group, Inc.	2.900	5/15/2050	125,000	130,711	0.007
CommonSpirit Health	4.187	10/1/2049	125,000	129,048	0.007
GNMA	6.500	6/15/2028	112,054	123,707	0.007
GNMA	7.000	1/15/2033	104,888	123,675	0.007
ConocoPhillips Co.	4.950	3/15/2026	100,000	119,032	0.006
Energy Transfer Operating L.P.	5.000	5/15/2050	125,000	116,761	0.006
United Airlines Class B Pass -Through Trust	4.600	9/1/2027	139,991	110,729	0.006
Dallas-Fort Worth, TX, International Airport Rev	2.919	11/1/2050	115,000	108,431	0.006
FNMA	4.500	3/1/2038	95,820	107,535	0.006
FNMA	4.500	9/1/2041	94,825	106,692	0.006

Full Portfolio Holdings* as of October 31, 2020

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
San Diego Gas & Electric Co.	3.750	6/1/2047	90,000	102,709	0.005
Foothill-Eastern Transportation Corridor Agency, CA	4.094	1/15/2049	95,000	99,125	0.005
Enterprise Products Operating LLC	3.700	1/31/2051	100,000	98,901	0.005
GNMA	8.000	12/15/2030	86,119	97,664	0.005
Equinor ASA	2.875	4/6/2025	85,000	91,813	0.005
U.S. Treasury Notes	2.375	5/15/2029	80,000	90,672	0.005
GNMA	6.000	10/15/2028	78,161	87,043	0.005
GNMA	6.000	6/15/2033	73,995	86,461	0.005
GNMA	6.500	4/15/2028	77,736	85,799	0.005
Deephaven Residential Mortgage Trust	2.577	10/25/2047	84,802	85,785	0.005
Chesapeake Funding LLC	0.598	5/15/2029	78,371	78,367	0.004
FNMA	4.500	8/1/2040	68,315	76,794	0.004
GNMA	6.000	12/15/2028	68,792	76,548	0.004
GNMA	5.000	7/15/2037	59,835	68,950	0.004
U.S. Treasury Bonds	1.250	5/15/2050	72,700	66,043	0.004
GNMA	6.000	11/15/2028	58,675	65,269	0.003
FNMA	4.500	7/1/2044	57,881	62,942	0.003
GNMA	6.000	5/15/2028	54,613	60,785	0.003
GNMA	6.000	1/15/2035	53,922	60,612	0.003
GNMA	7.500	9/16/2035	52,733	60,545	0.003
GNMA	8.000	8/15/2030	55,917	57,689	0.003
GNMA	6.000	10/15/2034	47,966	54,804	0.003
Angel Oak Mortgage Trust LLC	2.708	11/25/2047	54,500	54,554	0.003
FNMA	4.500	11/1/2039	47,151	52,953	0.003
GreatAmerica Leasing Receivables Funding LLC	2.600	6/15/2021	46,859	46,914	0.002
U.S. Treasury Notes	1.500	2/15/2030	40,000	42,463	0.002
GNMA	6.000	9/15/2028	37,431	41,672	0.002
Deephaven Residential Mortgage Trust	2.725	12/26/2046	39,223	39,284	0.002
Metropolitan Transportation Auth, NY	6.200	11/15/2026	35,000	38,397	0.002
GNMA	6.000	7/15/2028	31,602	35,203	0.002
GNMA	8.000	6/15/2030	31,108	32,546	0.002
FNMA	4.500	4/1/2040	28,910	32,505	0.002
GNMA	6.500	3/15/2028	29,014	32,009	0.002
FNMA	4.500	2/1/2041	27,228	30,617	0.002
San Diego Gas & Electric Co.	4.150	5/15/2048	25,000	30,050	0.002
GNMA	6.000	4/15/2028	26,297	29,313	0.002
GNMA	6.000	10/15/2033	23,913	28,889	0.002
GNMA	6.500	5/15/2028	25,257	27,864	0.001
FNMA	4.500	11/1/2023	25,494	27,502	0.001
FHLMC	4.000	3/1/2041	22,944	25,260	0.001
GNMA	7.000	7/15/2033	19,075	22,100	0.001
GNMA	6.000	9/15/2032	17,243	20,651	0.001
GNMA	8.000	4/15/2030	19,268	19,489	0.001

Full Portfolio Holdings* as of October 31, 2020

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
GNMA	6.000	6/15/2028	16,034	17,852	0.001
START Ireland	3.536	11/15/2044	18,372	16,870	0.001
Goldman Sachs Financial Square Funds, Government Fund, Institutional Class	0.026	11/2/2020	14,550	14,550	0.001
GNMA	8.000	9/15/2030	13,897	14,363	0.001
GNMA	6.000	6/15/2035	10,483	11,899	0.001
FHLMC	3.222	4/1/2029	11,491	11,596	0.001
GNMA	6.000	8/15/2028	10,316	11,484	0.001
GNMA	7.000	11/15/2031	9,814	11,000	0.001
GNMA	8.000	12/15/2029	8,240	8,567	0.000
GNMA	6.000	5/15/2035	6,665	7,425	0.000
GNMA	8.000	12/15/2026	5,977	6,796	0.000
GNMA	6.000	11/15/2032	5,852	6,792	0.000
GNMA	6.500	10/15/2028	5,757	6,392	0.000
GNMA	8.000	11/15/2030	6,118	6,188	0.000
GNMA	6.000	6/15/2024	5,131	5,703	0.000
GNMA	7.000	3/15/2032	4,998	5,616	0.000
GNMA	8.000	7/15/2029	3,829	4,455	0.000
GNMA	8.000	5/15/2030	4,051	4,231	0.000
GNMA	6.000	7/15/2026	3,682	4,094	0.000
GNMA	8.000	1/15/2030	3,643	3,768	0.000
GNMA	6.000	11/15/2033	2,907	3,494	0.000
GNMA	6.500	1/15/2028	2,907	3,215	0.000
GNMA	8.000	2/15/2030	3,171	3,197	0.000
GNMA	6.500	2/15/2035	1,954	2,278	0.000
GNMA	6.000	4/15/2033	1,804	2,010	0.000
GNMA	8.000	7/15/2030	1,921	2,006	0.000
GNMA	6.000	12/15/2031	1,429	1,647	0.000
GNMA	6.000	3/15/2028	1,335	1,503	0.000
GNMA	8.000	3/15/2030	766	776	0.000
GNMA	6.000	1/15/2028	673	748	0.000
GNMA	6.500	3/15/2026	413	456	0.000
GNMA	8.000	9/15/2026	96	106	0.000
GNMA	8.000	9/15/2027	97	101	0.000
GNMA	8.000	11/15/2026	37	38	0.000
OTHER ASSETS LESS LIABILITIES				(3,267,467)	(0.174)
TOTAL NET ASSETS				1,881,983,577	

Full Portfolio Holdings* as of October 31, 2020

* This unaudited information is being presented pursuant to the Fund's Policy on Disclosure of Portfolio Holdings. A discussion of the Fund's policy may be viewed in the Fund's Statement of Additional Information on hartfordfunds.com. Please note that certain Fund holdings (including, but not limited to, foreign currencies, currency contracts, equity and debt futures, equity and debt options, equity swaps and short-term investments) may have been included under "Other Assets" and may not be listed separately. For a complete list of portfolio holdings, please contact Hartford Funds at 888-843-7824.

Investors should carefully consider a fund's investment objectives, risks, charges and expenses. This and other important information is contained in a fund's full prospectus and summary prospectus, which can be obtained by visiting hartfordfunds.com. Please read it carefully before investing.

Mutual funds are distributed by Hartford Funds Distributors, LLC (HFD), Member FINRA. Advisory services are provided by Hartford Funds Management Company, LLC (HFMC). Certain funds are sub-advised by Wellington Management Company LLP. HFD and HFMC are not affiliated with any sub-adviser.

210570 2/21