

Full Portfolio Holdings\* as of November 30, 2018

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
FNMA	4.000	12/1/2048	237,380,000	238,690,029	12.819
FNMA	3.500	1/1/2049	95,300,000	93,350,282	5.013
FNMA	3.500	12/1/2048	90,239,000	88,473,898	4.752
GNMA	3.500	12/1/2048	72,662,000	71,823,263	3.857
U.S. Treasury Notes	0.375	7/15/2027	62,648,470	59,271,326	3.183
GNMA	3.000	12/1/2048	31,530,000	30,348,240	1.630
FHLMC	3.000	12/1/2048	31,325,000	29,844,126	1.603
FHLMC	3.500	7/1/2048	29,583,681	29,023,772	1.559
FHLMC	4.000	12/1/2048	28,000,000	28,156,954	1.512
U.S. Treasury Bonds	2.875	11/15/2046	23,034,000	21,188,581	1.138
FNMA	3.000	12/1/2033	20,900,000	20,620,003	1.107
FNMA	5.000	12/1/2048	19,000,000	19,876,523	1.067
FHLMC	3.000	12/1/2046	19,231,428	18,333,358	0.985
FHLMC	3.000	4/1/2033	16,821,978	16,563,775	0.890
GNMA	4.500	8/20/2048	12,636,090	13,044,728	0.701
FHLMC	3.500	8/1/2048	12,856,229	12,612,656	0.677
GNMA	4.500	9/20/2048	11,792,404	12,176,238	0.654
U.S. Treasury Notes	0.750	7/15/2028	12,191,252	11,867,581	0.637
GNMA	3.500	8/20/2047	10,397,578	10,284,613	0.552
FNMA	3.500	9/1/2057	9,523,572	9,298,153	0.499
FNMA	5.000	1/1/2049	8,500,000	8,878,914	0.477
FHLMC	3.500	1/1/2048	8,812,134	8,644,955	0.464
U.S. Treasury Bonds	3.000	5/15/2045	9,045,000	8,553,178	0.459
U.S. Treasury Bonds	3.000	11/15/2045	8,485,000	8,016,336	0.431
FHLMC	3.000	12/1/2033	7,845,000	7,720,872	0.415
Legacy Mortgage Asset Trust	4.000	3/25/2058	7,729,334	7,688,505	0.413
BBCMS Mortgage Trust	3.157	8/15/2036	7,661,000	7,649,326	0.411
NRZ Excess Spread-Collateralized Notes	3.193	1/25/2023	7,495,480	7,416,872	0.398
GNMA	4.500	12/1/2048	7,170,000	7,395,474	0.397
New Residential Mortgage Loan Trust	3.031	1/25/2048	7,119,816	7,099,884	0.381
Springleaf Funding Trust	2.680	7/15/2030	7,215,000	7,039,391	0.378
FHLMC	3.000	11/1/2046	7,366,987	7,034,385	0.378
OneMain Financial Issuance Trust	2.370	9/14/2032	7,054,000	6,939,047	0.373
Magnetite Ltd.	3.565	1/18/2027	6,932,000	6,928,388	0.372
Sound Point CLO Ltd.	3.359	1/20/2028	6,850,000	6,801,838	0.365
New Residential Mortgage Loan Trust	4.000	2/25/2057	6,752,462	6,784,732	0.364
New Residential Mortgage Loan Trust	4.000	3/25/2057	6,725,726	6,754,854	0.363
U.S. Treasury Bonds	2.500	2/15/2046	7,800,000	6,655,289	0.357
Sound Point CLO Ltd.	3.436	4/15/2031	6,690,000	6,599,973	0.354
Halfmoon Parent, Inc.	4.375	10/15/2028	6,645,000	6,540,855	0.351
Vibrant CLO VI Ltd.	3.578	6/20/2029	6,295,000	6,294,849	0.338
Atrium	3.299	4/22/2027	6,225,000	6,195,911	0.333
BlueMountain CLO Ltd.	3.375	7/18/2027	6,210,000	6,184,315	0.332
BlueMountain CLO Ltd.	3.649	10/22/2030	6,099,000	6,102,763	0.328
Anchorage Capital CLO Ltd.	3.509	7/28/2028	6,130,000	6,101,986	0.328

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FHLMC	3.500	10/1/2047	6,169,465	6,053,172	0.325
FNMA	4.500	12/1/2048	5,885,000	6,049,835	0.325
FNMA	3.500	1/1/2048	6,147,312	6,030,369	0.324
Bayview Koitere Fund Trust	3.500	7/28/2057	6,082,055	6,024,895	0.324
U.S. Treasury Bonds	2.875	8/15/2045	6,525,000	6,016,509	0.323
New Residential Mortgage LLC	3.790	7/25/2054	5,935,032	5,930,210	0.318
FNMA	3.000	6/25/2048	6,093,452	5,896,002	0.317
Bayview Opportunity Master Fund Trust	3.500	10/28/2057	5,944,267	5,889,245	0.316
Abu Dhabi Government International Bond	4.125	10/11/2047	6,220,000	5,764,410	0.310
Carlyle Global Market Strategies CLO Ltd.	3.436	1/15/2031	5,785,000	5,724,518	0.307
Magnetite Ltd.	3.490	7/25/2026	5,722,153	5,721,329	0.307
Bellemeade Re Ltd.	3.265	8/25/2028	5,705,000	5,706,959	0.306
CIM Trust	3.000	4/25/2057	5,773,483	5,692,914	0.306
Magnetite VIII Ltd.	3.696	11/15/2028	5,632,000	5,632,000	0.302
Zais CLO Ltd.	3.966	10/15/2028	5,625,000	5,625,000	0.302
FNMA	4.500	1/1/2051	5,430,610	5,602,973	0.301
Seasoned Credit Risk Transfer Trust	3.500	11/25/2057	5,797,867	5,599,671	0.301
FNMA	3.500	11/25/2047	5,573,843	5,570,814	0.299
FHLMC	4.500	12/1/2048	5,415,000	5,566,560	0.299
Bank of America Corp.	3.366	1/23/2026	5,830,000	5,556,026	0.298
FNMA	3.500	12/1/2033	5,475,000	5,490,184	0.295
Citigroup Commercial Mortgage Trust	3.192	4/10/2048	5,620,000	5,451,680	0.293
GNMA	5.000	12/1/2048	5,200,000	5,417,750	0.291
GNMA	3.000	7/15/2045	5,555,143	5,353,597	0.288
Dryden Senior Loan Fund	3.659	7/18/2030	5,350,000	5,347,539	0.287
FNMA	3.500	12/25/2058	5,479,000	5,340,313	0.287
New Residential Mortgage Loan Trust	4.000	8/27/2057	5,300,113	5,323,137	0.286
GNMA	4.000	12/1/2048	5,205,000	5,268,131	0.283
New Residential Mortgage Loan Trust	3.815	6/25/2057	5,115,361	5,224,895	0.281
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.625	1/15/2024	5,480,000	5,180,558	0.278
Towd Point Mortgage Trust	2.915	2/25/2057	5,060,190	5,034,838	0.270
Credit Suisse Group AG	6.250	12/18/2024	5,240,000	4,982,140	0.268
United Technologies Corp.	3.650	8/16/2023	5,055,000	4,982,099	0.268
Acwa Power Management And Investments One Ltd.	5.950	12/15/2039	5,304,000	4,932,720	0.265
Bellemeade Re Ltd.	3.515	10/25/2027	4,888,000	4,886,603	0.262
Japan Treasury Discount Bill	0.010	12/3/2018	551,550,000	4,858,829	0.261
JAPAN TREASURY DISC BILL BILLS 03/19 0.0000	0.010	3/11/2019	551,150,000	4,857,903	0.261
NRZ Advance Receivables Trust	3.107	12/15/2050	4,895,000	4,849,033	0.260
Carlyle Global Market Strategies CLO Ltd.	3.536	10/15/2030	4,860,000	4,834,082	0.260
Madison Park Funding Ltd.	3.637	7/23/2029	4,825,000	4,826,438	0.259
FNMA	3.000	10/25/2048	5,002,266	4,822,221	0.259
U.S. Treasury Bonds	2.500	2/15/2045	5,575,000	4,777,731	0.257
Japan Treasury Discount Bill	0.000	1/28/2019	541,100,000	4,768,525	0.256

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Viacom, Inc.	4.250	9/1/2023	4,715,000	4,738,566	0.254
York CLO Ltd.	2.727	1/20/2030	4,650,000	4,689,200	0.252
FHLMC	4.500	5/1/2042	4,482,680	4,662,692	0.250
MFA Trust	3.352	11/25/2047	4,724,253	4,656,073	0.250
FHLMC	3.000	2/15/2048	4,722,907	4,653,466	0.250
FNMA	3.180	12/1/2029	4,900,000	4,651,126	0.250
New Residential Mortgage Loan Trust	4.000	4/25/2057	4,641,429	4,650,614	0.250
IHS Markit Ltd.	4.125	8/1/2023	4,680,000	4,626,648	0.248
Carlyle Global Market Strategies CLO Ltd.	3.289	4/27/2027	4,630,000	4,603,535	0.247
New Residential Mortgage Loan Trust	4.000	5/25/2057	4,535,359	4,554,220	0.245
Morgan Stanley	3.591	7/22/2028	4,870,000	4,534,867	0.244
FHLMC	3.000	11/1/2036	4,672,234	4,523,822	0.243
VOLT LLC	3.375	10/25/2047	4,481,308	4,440,905	0.238
Bayview Opportunity Master Fund Trust	4.000	10/28/2064	4,372,488	4,402,257	0.236
Altria Group, Inc.	2.850	8/9/2022	4,565,000	4,394,674	0.236
NRZ Advance Receivables Trust	3.214	2/15/2051	4,425,000	4,386,922	0.236
Dryden Senior Loan Fund	3.434	11/15/2028	4,398,000	4,352,234	0.234
GTP Acquisition Partners LLC	3.482	6/15/2050	4,500,000	4,346,011	0.233
Towd Point Mortgage Trust	2.750	10/25/2056	4,440,455	4,344,292	0.233
Treman Park CLO Ltd.	3.535	10/20/2028	4,335,000	4,335,000	0.233
Westlake Automobile Receivables Trust	3.280	12/15/2022	4,310,000	4,260,502	0.229
Mill City Mortgage Loan Trust	2.750	1/25/2061	4,364,148	4,254,398	0.228
AMMC CLO Ltd.	3.740	7/25/2029	4,200,000	4,197,808	0.225
Verus Securitization Trust	3.677	6/1/2058	4,218,122	4,194,952	0.225
FNMA	3.130	1/1/2030	4,400,000	4,183,449	0.225
SPS Servicer Advance Receivables Trust	2.750	11/15/2049	4,175,000	4,160,701	0.223
CIFC Funding Ltd.	3.537	4/24/2030	4,175,000	4,143,546	0.223
Cirrus Funding Ltd.	4.800	1/25/2037	4,140,000	4,140,000	0.222
MetLife Securitization Trust	3.750	3/25/2057	4,104,945	4,082,345	0.219
U.S. Treasury Bonds	2.250	8/15/2046	5,060,000	4,081,206	0.219
FNMA	4.000	9/1/2048	4,037,535	4,061,868	0.218
SBA Tower Trust	3.168	4/9/2047	4,130,000	4,036,547	0.217
Romanian Government International Bond	6.125	1/22/2044	3,772,000	4,013,295	0.216
Bayview Opportunity Master Fund Trust	3.500	1/28/2058	4,041,626	4,009,986	0.215
Oaktown Re II Ltd.	3.865	7/25/2028	4,000,000	4,004,630	0.215
OCP CLO Ltd.	3.299	4/17/2027	4,015,000	4,001,116	0.215
KKR CLO Ltd.	3.776	4/15/2029	3,980,000	3,984,286	0.214
Apex Credit CLO Ltd.	3.957	4/24/2029	3,970,000	3,974,208	0.213
Walmart, Inc.	3.400	6/26/2023	3,960,000	3,952,689	0.212
FHLMC	3.000	1/1/2037	4,057,234	3,928,363	0.211
Springleaf Funding Trust	2.900	11/15/2029	3,940,000	3,922,019	0.211
FNMA	3.000	3/1/2037	4,018,972	3,903,782	0.210
Madison Park Funding Ltd.	3.729	7/20/2026	3,862,412	3,864,339	0.208
Banco Bilbao Vizcaya Argentaria S.A.	6.125	11/16/2027	4,600,000	3,864,000	0.208
Time Warner Entertainment Co. L.P.	8.375	7/15/2033	3,190,000	3,849,077	0.207

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Symphony CLO Ltd.	3.716	7/14/2026	3,837,655	3,839,977	0.206
FHLMC	3.000	8/15/2043	4,050,000	3,828,551	0.206
Gilead Sciences, Inc.	4.150	3/1/2047	4,310,000	3,821,985	0.205
Goldman Sachs Group, Inc.	3.814	4/23/2029	4,110,000	3,820,308	0.205
Goldman Sachs Group, Inc.	4.017	10/31/2038	4,365,000	3,811,748	0.205
OZLM Ltd.	3.570	4/30/2027	3,765,000	3,761,084	0.202
Pacific Gas & Electric Co.	3.300	12/1/2027	4,525,000	3,731,666	0.200
Wells Fargo & Co.	3.584	5/22/2028	3,885,000	3,671,386	0.197
FNMA	3.500	4/25/2048	3,604,211	3,658,539	0.196
FNMA	3.220	1/1/2030	3,800,000	3,639,688	0.195
Telecom Italia S.p.A.	5.303	5/30/2024	3,870,000	3,632,963	0.195
JP Morgan Chase & Co.	3.220	3/1/2025	3,765,000	3,592,529	0.193
City of Chicago, IL, GO	7.375	1/1/2033	3,345,000	3,580,087	0.192
FNMA	3.000	9/25/2047	3,612,218	3,544,355	0.190
Bank of America Corp.	3.705	4/24/2028	3,750,000	3,538,958	0.190
Vale Overseas Ltd.	6.250	8/10/2026	3,300,000	3,522,750	0.189
New Residential Mortgage Loan Trust	3.750	11/26/2035	3,496,171	3,486,743	0.187
Voya CLO Ltd.	3.345	1/18/2029	3,520,000	3,486,155	0.187
Georgia Power Co.	2.000	9/8/2020	3,577,000	3,479,220	0.187
CBAM Ltd.	3.563	10/20/2029	3,470,000	3,470,000	0.186
FNMA	2.980	12/1/2029	3,700,000	3,467,617	0.186
Towd Point Mortgage Trust	2.750	7/25/2057	3,562,536	3,465,715	0.186
FNMA	2.850	12/1/2027	3,660,000	3,454,466	0.186
Becton Dickinson and Co.	3.363	6/6/2024	3,610,000	3,443,072	0.185
Flatiron CLO Ltd.	3.866	5/15/2030	3,435,000	3,441,334	0.185
COLT Mortgage Loan Trust	2.415	10/25/2047	3,443,757	3,421,273	0.184
Morgan Stanley	2.750	5/19/2022	3,540,000	3,411,678	0.183
Lockheed Martin Corp.	4.090	9/15/2052	3,757,000	3,405,085	0.183
Charter Communications Operating LLC / Charter Communications Operating Capital	6.484	10/23/2045	3,405,000	3,403,242	0.183
Shackleton CLO Ltd.	3.356	7/17/2028	3,420,000	3,382,821	0.182
DowDuPont, Inc.	4.725	11/15/2028	3,275,000	3,319,155	0.178
New Residential Mortgage Loan Trust	3.750	11/25/2056	3,333,663	3,318,852	0.178
DowDuPont, Inc.	4.205	11/15/2023	3,275,000	3,303,259	0.177
FNMA	5.000	6/1/2047	3,146,760	3,294,330	0.177
CSMC Trust	4.063	7/25/2058	3,273,921	3,265,262	0.175
Barings CLO Ltd.	3.419	7/20/2029	3,281,000	3,250,772	0.175
Dryden Senior Loan Fund	3.866	10/15/2028	3,246,000	3,246,688	0.174
Vodafone Group plc	4.375	5/30/2028	3,380,000	3,243,583	0.174
Cox Communications, Inc.	3.150	8/15/2024	3,421,000	3,240,129	0.174
Domino's Pizza Master Issuer LLC	4.116	7/25/2048	3,278,525	3,221,348	0.173
Structured Agency Credit Risk Trust	3.065	9/25/2048	3,215,000	3,211,462	0.172
FHLMC	3.500	3/1/2048	3,240,716	3,187,181	0.171
Bayer U.S. Finance LLC	4.250	12/15/2025	3,260,000	3,174,215	0.170
AT&T, Inc.	4.300	2/15/2030	3,391,000	3,157,865	0.170

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Madison Park Funding Ltd.	3.659	10/21/2030	3,125,000	3,124,463	0.168
Kraft Heinz Foods Co.	4.625	1/30/2029	3,175,000	3,089,595	0.166
Magnetite Ltd.	3.990	7/25/2026	3,070,000	3,068,846	0.165
Commercial Mortgage Trust	3.424	3/10/2031	3,050,000	3,067,504	0.165
Octagon Investment Partners Ltd.	3.789	3/17/2030	3,020,000	3,034,674	0.163
Avery Point CLO Ltd.	3.590	4/25/2026	3,035,115	3,034,453	0.163
FNMA	3.000	9/25/2047	3,086,085	3,023,238	0.162
FNMA	4.000	10/1/2040	2,984,134	3,023,108	0.162
Bayview Opportunity Master Fund Trust	3.500	6/28/2057	3,044,942	3,020,728	0.162
CVS Health Corp.	3.125	3/9/2020	3,025,000	3,008,554	0.162
Banco Santander S.A.	3.800	2/23/2028	3,400,000	3,004,105	0.161
Credit Agricole S.A.	8.125	12/23/2025	2,875,000	2,987,965	0.160
Towd Point Mortgage Trust	2.750	6/25/2057	3,073,853	2,963,681	0.159
Illinois State, GO	5.877	3/1/2019	2,920,000	2,939,476	0.158
Seneca Park CLO Ltd.	3.569	7/17/2026	2,917,597	2,916,684	0.157
Bank of America Corp.	4.200	8/26/2024	2,945,000	2,914,693	0.157
Anchorage Capital CLO Ltd.	3.946	1/15/2029	2,910,000	2,910,614	0.156
U.S. Treasury Bonds	3.125	8/15/2044	2,999,000	2,903,758	0.156
Bank of America Corp.	7.750	5/14/2038	2,235,000	2,873,055	0.154
Lendmark Funding Trust	2.830	12/22/2025	2,875,000	2,840,921	0.153
LCM L.P.	3.379	10/20/2027	2,840,000	2,829,492	0.152
Western Digital Corp.	4.750	2/15/2026	3,085,000	2,822,775	0.152
Cent CLO Ltd.	3.659	7/27/2030	2,830,000	2,815,629	0.151
Carlyle Global Market Strategies CLO Ltd.	4.369	10/20/2029	2,815,000	2,815,121	0.151
NRZ Excess Spread-Collateralized Notes	3.265	2/25/2023	2,816,468	2,799,621	0.150
Soundview Home Loan Trust	2.495	7/25/2037	3,124,397	2,791,696	0.150
FREMF Mortgage Trust	5.445	9/25/2043	2,710,000	2,777,636	0.149
FNMA	3.193	2/25/2030	2,940,000	2,745,295	0.147
Thacher Park CLO Ltd.	3.629	10/20/2026	2,740,000	2,741,110	0.147
GNMA	2.500	7/20/2041	2,859,870	2,734,848	0.147
Wells Fargo & Co.	3.069	1/24/2023	2,805,000	2,708,325	0.145
SBA Tower Trust	2.898	10/15/2044	2,710,000	2,699,256	0.145
Syngenta Finance N.V.	5.182	4/24/2028	2,935,000	2,692,529	0.145
Towd Point Mortgage Trust	2.250	4/25/2056	2,757,467	2,687,184	0.144
Citigroup, Inc.	3.740	5/17/2024	2,680,000	2,656,715	0.143
Morgan Stanley	4.000	7/23/2025	2,710,000	2,652,930	0.142
FNMA	4.500	10/1/2040	2,549,766	2,652,198	0.142
Japan Treasury Discount Bill	0.000	2/18/2019	299,600,000	2,640,785	0.142
Skopos Auto Receivables Trust	3.190	9/15/2021	2,625,742	2,623,659	0.141
Morgan Stanley Capital Trust	3.469	8/11/2033	2,605,000	2,616,253	0.141
Anthem, Inc.	3.500	8/15/2024	2,710,000	2,614,337	0.140
CVS Health Corp.	4.100	3/25/2025	2,650,000	2,607,627	0.140
Volkswagen Group of America Finance LLC	3.875	11/13/2020	2,605,000	2,606,170	0.140
FHLMC	3.500	12/1/2033	2,600,000	2,605,899	0.140
Luminent Mortgage Trust	2.505	5/25/2046	2,948,697	2,601,353	0.140

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Union Pacific Corp.	4.375	9/10/2038	2,705,000	2,598,756	0.140
Goldman Sachs Group, Inc.	2.905	7/24/2023	2,720,000	2,589,987	0.139
FHLMC	3.500	8/1/2034	2,568,788	2,579,218	0.139
Bayview Opportunity Master Fund Trust	3.500	1/28/2055	2,557,813	2,538,027	0.136
NRZ Advance Receivables Trust	2.575	10/15/2049	2,540,000	2,521,509	0.135
GNMA	4.000	9/20/2040	2,459,422	2,515,277	0.135
California State, GO Taxable	7.550	4/1/2039	1,780,000	2,513,983	0.135
FHLMC	4.000	5/1/2042	2,468,928	2,506,890	0.135
FNMA	3.705	9/1/2028	2,496,375	2,500,291	0.134
FREMF Mortgage Trust	3.139	10/25/2047	2,495,000	2,487,043	0.134
Alibaba Group Holding Ltd.	3.400	12/6/2027	2,680,000	2,451,883	0.132
FHLMC	5.500	8/1/2038	2,267,473	2,449,808	0.132
Altria Group, Inc.	3.875	9/16/2046	3,040,000	2,443,634	0.131
OneMain Financial Issuance Trust	4.100	3/20/2028	2,435,686	2,443,224	0.131
Sprint Spectrum Co. LLC / Sprint Spectrum Co. II LLC / Sprint Spectrum Co. III LLC	5.152	9/20/2029	2,455,000	2,433,519	0.131
Qatar Government International Bond	5.103	4/23/2048	2,400,000	2,432,573	0.131
JP Morgan Chase & Co.	2.400	6/7/2021	2,490,000	2,418,443	0.130
Credit Acceptance Auto Loan Trust	2.650	6/15/2026	2,435,000	2,411,086	0.129
SABIC Capital II B.V.	4.000	10/10/2023	2,440,000	2,408,036	0.129
BAT Capital Corp.	4.390	8/15/2037	2,835,000	2,397,783	0.129
VOLT LXVI	4.336	5/25/2048	2,403,437	2,396,149	0.129
GlaxoSmithKline Capital, Inc.	3.625	5/15/2025	2,410,000	2,395,591	0.129
Banque Centrale de Tunisie International Bond	6.750	10/31/2023	2,210,000	2,389,434	0.128
Japan Treasury Discount Bill	0.000	2/4/2019	271,050,000	2,388,812	0.128
Warner Media LLC	3.800	2/15/2027	2,555,000	2,384,279	0.128
FNMA	1.750	12/25/2042	2,535,448	2,373,965	0.127
Japan Treasury Discount Bill	0.000	12/17/2018	267,950,000	2,360,604	0.127
Canadian Natural Resources Ltd.	3.850	6/1/2027	2,520,000	2,360,064	0.127
Venture CLO Ltd.	3.769	7/20/2030	2,355,000	2,355,250	0.126
Magnetite Ltd.	3.416	4/15/2031	2,370,000	2,349,492	0.126
FNMA	5.500	11/1/2035	2,170,132	2,336,355	0.125
Home Re Ltd.	3.915	10/25/2028	2,330,000	2,332,968	0.125
UBS Group Funding Switzerland AG	7.125	2/19/2020	2,315,000	2,332,298	0.125
Banco Santander S.A.	6.750	4/25/2022	2,000,000	2,332,127	0.125
FHLMC	5.000	12/1/2048	2,220,000	2,321,981	0.125
Towd Point Mortgage Trust	2.750	8/25/2055	2,347,671	2,292,341	0.123
Sound Point CLO Ltd.	3.595	4/18/2031	2,300,000	2,288,056	0.123
FHLMC	4.000	8/1/2025	2,237,190	2,284,426	0.123
Panama Government International Bond	4.300	4/29/2053	2,520,000	2,280,600	0.122
Consumer Loan Underlying Bond Credit Trust	2.610	1/15/2024	2,284,483	2,269,634	0.122
GNMA	3.500	1/20/2046	2,391,000	2,257,471	0.121
Bayview Opportunity Master Fund Trust	4.000	11/28/2053	2,248,458	2,254,364	0.121
CIFC Funding Ltd.	3.579	1/22/2031	2,255,000	2,248,088	0.121

Full Portfolio Holdings\* as of November 30, 2018

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Atlas Senior Loan Fund Ltd.	3.526	1/15/2031	2,255,000	2,236,047	0.120
Charter Communications Operating LLC / Charter Communications Operating Capital	4.200	3/15/2028	2,400,000	2,232,761	0.120
SPAIN GOVERNMENT BOND	0.250	1/31/2019	1,970,000	2,232,445	0.120
CSX Corp.	3.250	6/1/2027	2,395,000	2,225,636	0.120
CSMC Trust	3.250	4/25/2047	2,260,392	2,199,170	0.118
Societe Generale S.A.	7.375	9/13/2021	2,225,000	2,191,625	0.118
FHLMC	4.050	9/25/2028	2,125,000	2,188,315	0.118
HSBC Holdings plc	6.000	5/22/2027	2,400,000	2,184,000	0.117
UBS-Barclays Commercial Mortgage Trust	3.091	8/10/2049	2,215,000	2,182,652	0.117
BBCMS Mortgage Trust	1.681	2/15/2050	23,752,125	2,180,089	0.117
Pacific Gas & Electric Co.	6.050	3/1/2034	2,265,000	2,169,623	0.117
Hess Corp.	4.300	4/1/2027	2,360,000	2,157,197	0.116
Kerr-McGee Corp.	6.950	7/1/2024	1,945,000	2,156,946	0.116
BNP Paribas S.A.	3.375	1/9/2025	2,305,000	2,142,378	0.115
Westrock Co.	4.650	3/15/2026	2,120,000	2,136,844	0.115
Bear Stearns Alt-A Trust	2.815	1/25/2036	2,095,828	2,124,168	0.114
UBS AG	2.450	12/1/2020	2,170,000	2,122,191	0.114
FHLMC	1.750	10/15/2042	2,266,381	2,121,869	0.114
Tullow Oil plc	7.000	3/1/2025	2,310,000	2,113,650	0.114
FNMA	3.500	9/1/2046	2,140,067	2,104,897	0.113
Intesa Sanpaolo S.p.A.	7.700	9/17/2025	2,375,000	2,104,844	0.113
Sound Point CLO Ltd.	3.867	1/23/2029	2,100,000	2,104,406	0.113
Royal Bank of Canada	2.150	10/26/2020	2,140,000	2,093,352	0.112
Banco de Sabadell S.A.	6.500	5/18/2022	2,000,000	2,079,931	0.112
FHLMC	3.500	12/1/2048	2,105,000	2,063,879	0.111
CSAIL Commercial Mortgage Trust	3.718	8/15/2048	2,072,000	2,062,179	0.111
Voya CLO Ltd.	3.435	4/18/2031	2,085,000	2,061,944	0.111
Amazon.com, Inc.	3.875	8/22/2037	2,175,000	2,056,332	0.110
First Franklin Mortgage Loan Trust	2.555	4/25/2036	2,250,478	2,056,289	0.110
Standard Chartered plc	7.500	4/2/2022	2,050,000	2,052,563	0.110
Voya CLO Ltd.	3.566	10/15/2030	2,030,000	2,020,333	0.109
Anheuser-Busch InBev Finance, Inc.	3.300	2/1/2023	2,085,000	2,018,049	0.108
Chicago, IL, Transit Auth	6.899	12/1/2040	1,615,000	2,017,426	0.108
SBA Tower Trust	3.448	3/15/2048	2,040,000	2,009,104	0.108
HSBC Holdings plc	6.250	3/23/2023	2,125,000	2,004,725	0.108
Becton Dickinson and Co.	3.700	6/6/2027	2,135,000	1,989,402	0.107
Fluor Corp.	4.250	9/15/2028	2,070,000	1,982,918	0.106
Bank of America Corp.	4.000	1/22/2025	2,040,000	1,978,610	0.106
COLT Mortgage Loan Trust	2.930	2/25/2048	1,976,724	1,968,887	0.106
GS Mortgage Securities Trust	2.954	11/5/2034	2,010,000	1,962,181	0.105
Galton Funding Mortgage Trust	3.500	11/25/2057	1,971,662	1,955,811	0.105
BNP Paribas S.A.	4.400	8/14/2028	2,030,000	1,950,878	0.105
Fannie Mae Connecticut Avenue Securities	6.665	5/25/2029	1,765,143	1,937,238	0.104
Citigroup, Inc.	4.450	9/29/2027	2,005,000	1,935,553	0.104

Full Portfolio Holdings\* as of November 30, 2018

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
MetLife Securitization Trust	3.000	4/25/2055	1,989,336	1,931,249	0.104
Valero Energy Partners L.P.	4.500	3/15/2028	1,965,000	1,924,476	0.103
Covenant Credit Partners CLO Ltd.	4.286	10/15/2029	1,910,000	1,914,844	0.103
Colombia Cent CLO Ltd.	3.640	10/25/2028	1,915,000	1,907,960	0.102
Banc of America Funding Trust	5.773	5/25/2037	1,981,873	1,903,740	0.102
FNMA	3.000	5/25/2047	1,936,711	1,892,814	0.102
FNMA	3.660	7/1/2030	1,900,000	1,891,674	0.102
GNMA	4.000	3/20/2048	1,857,345	1,883,926	0.101
FHLMC	4.750	7/15/2039	1,762,411	1,867,063	0.100
GNMA	2.000	1/20/2042	1,977,024	1,857,859	0.100
Exelon Corp.	2.850	6/15/2020	1,880,000	1,856,976	0.100
Anheuser-Busch InBev Worldwide, Inc.	4.750	4/15/2058	2,080,000	1,826,094	0.098
American Express Co.	3.400	2/27/2023	1,865,000	1,824,862	0.098
Vistra Operations Co. LLC	5.500	9/1/2026	1,855,000	1,824,856	0.098
Towd Point Mortgage Trust	2.750	4/25/2057	1,859,818	1,821,680	0.098
Verizon Communications, Inc.	4.272	1/15/2036	1,971,000	1,812,910	0.097
Boston Scientific Corp.	4.000	3/1/2028	1,900,000	1,810,263	0.097
Anthem, Inc.	3.650	12/1/2027	1,920,000	1,799,906	0.097
Alternative Loan Trust	2.855	1/25/2036	1,882,039	1,786,572	0.096
BNP Paribas S.A.	7.625	3/30/2021	1,740,000	1,783,500	0.096
Western Gas Partners L.P.	4.500	3/1/2028	1,890,000	1,771,933	0.095
Angel Oak Mortgage Trust LLC	2.478	7/25/2047	1,804,416	1,771,372	0.095
South Carolina Electric & Gas Co.	4.500	6/1/2064	1,990,000	1,769,663	0.095
Bayview Koitere Fund Trust	3.623	3/28/2033	1,740,773	1,735,080	0.093
GNMA	3.500	5/15/2043	1,743,381	1,732,909	0.093
FNMA	2.500	2/1/2043	1,868,851	1,732,055	0.093
WEX, Inc.	4.595	6/30/2023	1,744,838	1,728,942	0.093
GNMA	4.000	3/20/2048	1,679,576	1,706,016	0.092
Wingstop Funding LLC	4.970	12/5/2048	1,690,000	1,705,976	0.092
Syngenta Finance N.V.	4.892	4/24/2025	1,810,000	1,697,072	0.091
Symphony CLO Ltd.	3.629	10/17/2026	1,694,446	1,694,515	0.091
Four Times Square Trust Commercial Mortgage Pass-Through Certificates	5.401	12/13/2028	1,632,240	1,691,423	0.091
FNMA	3.500	2/1/2045	1,709,151	1,683,005	0.090
ANGLO AMERICAN CAPITAL PLC	4.875	5/14/2025	1,710,000	1,682,912	0.090
FNMA	3.500	2/25/2048	1,671,380	1,670,289	0.090
JP Morgan Chase & Co.	3.509	1/23/2029	1,785,000	1,668,562	0.090
GNMA	2.500	12/16/2039	1,716,369	1,659,011	0.089
UniCredit S.p.A.	5.375	6/3/2025	1,825,000	1,658,032	0.089
AT&T, Inc.	4.750	5/15/2046	1,925,000	1,656,868	0.089
Cardinal Health, Inc.	2.616	6/15/2022	1,735,000	1,653,552	0.089
Verizon Communications, Inc.	4.522	9/15/2048	1,805,000	1,644,950	0.088
GNMA	4.500	6/20/2044	1,566,659	1,641,524	0.088
Verizon Communications, Inc.	4.812	3/15/2039	1,700,000	1,639,853	0.088
Microchip Technology, Inc.	4.333	6/1/2023	1,675,000	1,629,957	0.088



Full Portfolio Holdings\* as of November 30, 2018

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
VOLT LLC	3.967	9/25/2048	1,625,049	1,623,100	0.087
Constellation Brands, Inc.	4.750	12/1/2025	1,597,000	1,621,964	0.087
FNMA	2.000	9/25/2039	1,746,646	1,615,402	0.087
General Motors Co.	5.400	4/1/2048	1,870,000	1,614,373	0.087
Banc of America Commercial Mortgage Trust	0.885	11/15/2050	30,174,248	1,608,468	0.086
Chicago, IL, Board of Education	6.319	11/1/2029	1,660,000	1,607,743	0.086
Tencent Holdings Ltd.	2.985	1/19/2023	1,670,000	1,607,002	0.086
McDonald's Corp.	3.350	4/1/2023	1,630,000	1,603,901	0.086
Goldman Sachs Group, Inc.	2.876	10/31/2022	1,660,000	1,601,342	0.086
Goldman Sachs Group, Inc.	6.250	2/1/2041	1,410,000	1,600,118	0.086
Deephaven Residential Mortgage Trust	2.577	10/25/2047	1,619,857	1,598,599	0.086
CVS Health Corp.	5.050	3/25/2048	1,640,000	1,591,882	0.085
GSR Mortgage Loan Trust	4.055	1/25/2036	1,596,096	1,582,785	0.085
Shire Acquisitions Investments Ireland DAC	2.400	9/23/2021	1,640,000	1,571,930	0.084
Halfmoon Parent, Inc.	4.125	11/15/2025	1,585,000	1,564,836	0.084
FNMA	3.500	10/1/2044	1,583,976	1,559,750	0.084
GSAA Home Equity Trust	2.395	2/25/2037	3,207,049	1,557,783	0.084
JP Morgan Chase & Co.	3.797	7/23/2024	1,570,000	1,553,120	0.083
Wells Fargo & Co.	2.625	7/22/2022	1,615,000	1,548,409	0.083
Residential Accredited Loans, Inc.	2.615	4/25/2036	1,675,978	1,533,082	0.082
AIMCO CLO Ltd.	3.286	1/15/2028	1,540,000	1,531,533	0.082
GSR Mortgage Loan Trust	2.615	1/25/2037	2,691,281	1,531,098	0.082
Southern Co.	3.250	7/1/2026	1,655,000	1,530,240	0.082
NBCUniversal Media LLC	5.950	4/1/2041	1,379,000	1,525,069	0.082
Santander Holdings USA, Inc.	3.700	3/28/2022	1,560,000	1,522,884	0.082
FNMA	3.500	10/1/2046	1,546,962	1,521,540	0.082
Andeavor Logistics L.P. / Tesoro Logistics Finance Corp.	4.250	12/1/2027	1,625,000	1,513,484	0.081
LSTAR Securities Investment Ltd.	0.040	11/1/2022	1,507,118	1,512,369	0.081
Comcast Corp.	4.049	11/1/2052	1,780,000	1,511,160	0.081
HarborView Mortgage Loan Trust	2.543	12/19/2036	1,652,401	1,510,810	0.081
Goldman Sachs Group, Inc.	6.750	10/1/2037	1,315,000	1,501,914	0.081
Voya CLO Ltd.	3.699	4/17/2030	1,500,000	1,501,878	0.081
Petroleos Mexicanos	6.625	6/15/2035	1,705,000	1,491,023	0.080
Verizon Communications, Inc.	5.250	3/16/2037	1,445,000	1,485,280	0.080
UniCredit S.p.A.	6.625	6/3/2023	1,475,000	1,484,946	0.080
Verizon Communications, Inc.	4.500	8/10/2033	1,525,000	1,480,346	0.080
CBAM Ltd.	3.679	10/17/2029	1,480,000	1,479,865	0.079
Discovery Communications LLC	3.800	3/13/2024	1,523,000	1,477,144	0.079
Broadcom Corp. / Broadcom Cayman Finance Ltd.	2.375	1/15/2020	1,495,000	1,475,177	0.079
Voya CLO Ltd.	3.695	1/18/2029	1,505,000	1,472,403	0.079
WF-RBS Commercial Mortgage Trust	3.001	8/15/2045	1,490,000	1,465,996	0.079
FNMA	3.500	9/1/2047	1,492,956	1,464,647	0.079
Microsoft Corp.	3.950	8/8/2056	1,570,000	1,459,969	0.078

Full Portfolio Holdings\* as of November 30, 2018

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Morgan Stanley Bank of America Merrill Lynch Trust	3.134	12/15/2048	1,465,000	1,443,757	0.078
Banco de Sabadell S.A.	6.125	11/23/2022	1,400,000	1,438,492	0.077
Constellation Brands, Inc.	3.600	2/15/2028	1,555,000	1,431,835	0.077
Civic Mortgage LLC	3.892	6/25/2022	1,426,598	1,425,528	0.077
Argentine Republic Government International Bond	5.250	1/15/2028	1,665,000	1,423,135	0.076
Morgan Stanley	3.950	4/23/2027	1,515,000	1,421,441	0.076
Constellation Brands, Inc.	4.400	11/15/2025	1,425,000	1,418,991	0.076
GNMA	5.000	3/15/2044	1,330,078	1,413,601	0.076
Duke Energy Progress LLC	4.375	3/30/2044	1,435,000	1,406,790	0.076
Sherwin-Williams Co.	3.450	6/1/2027	1,520,000	1,391,692	0.075
Residential Accredited Loans, Inc.	3.362	11/25/2037	1,563,045	1,389,212	0.075
Octagon Investment Partners Ltd.	3.546	5/21/2027	1,389,000	1,385,543	0.074
CVS Health Corp.	5.125	7/20/2045	1,420,000	1,380,449	0.074
Sysco Corp.	2.500	7/15/2021	1,415,000	1,375,516	0.074
Panama Government International Bond	4.500	4/16/2050	1,475,000	1,375,438	0.074
Wells Fargo Commercial Mortgage Trust	1.301	9/15/2057	29,869,343	1,372,622	0.074
Avery Point CLO Ltd.	3.565	1/18/2025	1,372,208	1,371,493	0.074
GNMA	4.500	10/20/2044	1,306,337	1,365,612	0.073
Sempra Energy	2.400	2/1/2020	1,390,000	1,365,361	0.073
IPALCO Enterprises, Inc.	3.700	9/1/2024	1,430,000	1,365,344	0.073
YPF S.A.	16.500	5/9/2022	81,010,352	1,363,361	0.073
FNMA	3.175	1/1/2030	1,439,000	1,358,819	0.073
Commercial Mortgage Trust	3.828	7/15/2047	1,350,000	1,358,747	0.073
HSBC Holdings plc	3.400	3/8/2021	1,360,000	1,344,560	0.072
Oak Hill Credit Partners Ltd.	3.599	7/20/2026	1,343,985	1,343,985	0.072
Highbridge Loan Management Ltd.	3.582	2/5/2031	1,345,000	1,331,199	0.071
MFA Trust	2.588	2/25/2057	1,359,706	1,328,380	0.071
GNMA	3.500	12/15/2042	1,328,466	1,320,460	0.071
GNMA	4.500	1/20/2046	1,253,793	1,310,789	0.070
Bayview Opportunity Master Fund Trust	3.598	2/25/2033	1,303,678	1,300,634	0.070
First Data Corp.	4.315	4/26/2024	1,321,197	1,295,605	0.070
Credit Agricole S.A.	4.000	1/10/2033	1,425,000	1,294,695	0.070
Wendy's Funding LLC	3.884	3/15/2048	1,354,763	1,294,625	0.070
Amgen, Inc.	2.650	5/11/2022	1,335,000	1,290,751	0.069
SoFi Consumer Loan Program LLC	3.050	12/26/2025	1,295,422	1,290,437	0.069
FNMA	4.000	4/1/2047	1,270,414	1,284,680	0.069
Delta Air Lines, Inc.	3.800	4/19/2023	1,310,000	1,278,803	0.069
Citigroup, Inc.	3.200	10/21/2026	1,385,000	1,264,738	0.068
SoFi Consumer Loan Program LLC	2.500	5/26/2026	1,277,770	1,258,958	0.068
Deephaven Residential Mortgage Trust	2.453	6/25/2047	1,280,503	1,254,939	0.067
LSTAR Securities Investment Ltd.	4.049	9/1/2022	1,250,637	1,252,967	0.067
COLT Mortgage Loan Trust	2.614	5/27/2047	1,261,176	1,249,038	0.067
Kraft Heinz Foods Co.	4.375	6/1/2046	1,520,000	1,241,441	0.067

Full Portfolio Holdings\* as of November 30, 2018

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
JP Morgan Chase & Co.	4.005	4/23/2029	1,285,000	1,240,009	0.067
Constellation Brands, Inc.	2.650	11/7/2022	1,300,000	1,237,972	0.066
Valero Energy Corp.	3.400	9/15/2026	1,355,000	1,233,524	0.066
FHLMC	3.250	11/15/2041	1,246,728	1,222,792	0.066
FHLMC	3.000	8/1/2029	1,231,903	1,218,755	0.065
Oak Hill Advisors Residential Loan Trust	3.000	6/25/2057	1,243,516	1,214,145	0.065
Elanco Animal Health, Inc.	3.912	8/27/2021	1,210,000	1,209,025	0.065
HSBC Holdings plc	4.583	6/19/2029	1,235,000	1,208,610	0.065
Goldman Sachs Group, Inc.	4.223	5/1/2029	1,255,000	1,202,984	0.065
FNMA	3.500	2/1/2048	1,220,352	1,198,761	0.064
FNMA	4.000	11/1/2040	1,180,124	1,195,634	0.064
BAT Capital Corp.	3.222	8/15/2024	1,295,000	1,195,466	0.064
FNMA	3.500	9/1/2046	1,210,426	1,190,550	0.064
General Motors Financial Co., Inc.	3.950	4/13/2024	1,255,000	1,190,118	0.064
UnitedHealth Group, Inc.	3.750	7/15/2025	1,195,000	1,189,747	0.064
GNMA	4.000	11/20/2047	1,164,948	1,185,962	0.064
Elanco Animal Health, Inc.	4.272	8/28/2023	1,195,000	1,185,953	0.064
FNMA	3.500	11/1/2046	1,201,538	1,182,040	0.063
GNMA	3.000	9/20/2047	1,423,915	1,177,888	0.063
FNMA	4.000	7/1/2045	1,161,299	1,175,496	0.063
GNMA	3.500	3/15/2043	1,179,136	1,172,033	0.063
Alternative Loan Trust	3.403	8/25/2035	1,271,302	1,171,922	0.063
Mylan N.V.	3.750	12/15/2020	1,170,000	1,171,137	0.063
FNMA	2.000	8/25/2043	1,257,417	1,168,735	0.063
Bank of America Corp.	3.124	1/20/2023	1,185,000	1,155,366	0.062
Anheuser-Busch InBev Worldwide, Inc.	3.750	7/15/2042	1,445,000	1,154,334	0.062
Citigroup, Inc.	2.700	10/27/2022	1,205,000	1,150,341	0.062
FNMA	4.500	10/1/2041	1,099,196	1,143,349	0.061
FHLMC	4.000	2/1/2046	1,130,526	1,138,829	0.061
DNB Bank ASA	6.500	3/26/2022	1,150,000	1,135,533	0.061
RBSGC Mortgage Loan Trust	6.250	1/25/2037	1,164,212	1,133,930	0.061
Methanex Corp.	4.250	12/1/2024	1,175,000	1,130,460	0.061
GNMA	3.500	4/15/2043	1,134,073	1,127,235	0.061
Goldman Sachs Group, Inc.	3.691	6/5/2028	1,215,000	1,124,062	0.060
Residential Accredit Loans, Inc.	6.000	12/25/2035	1,177,189	1,121,930	0.060
FNMA	4.000	3/1/2041	1,102,215	1,116,621	0.060
EQT Midstream Partners L.P.	5.500	7/15/2028	1,140,000	1,116,105	0.060
Morgan Stanley	3.337	1/24/2019	1,110,000	1,110,946	0.060
OZLM Ltd.	3.459	7/17/2029	1,120,000	1,109,957	0.060
OBX Trust	2.965	6/25/2057	1,109,792	1,105,170	0.059
Microsoft Corp.	3.700	8/8/2046	1,195,000	1,105,128	0.059
HSBC Holdings plc	3.600	5/25/2023	1,125,000	1,101,925	0.059
United Technologies Corp.	3.950	8/16/2025	1,115,000	1,101,385	0.059
Verizon Communications, Inc.	5.012	8/21/2054	1,165,000	1,099,806	0.059
HSBC Holdings plc	2.950	5/25/2021	1,125,000	1,098,718	0.059

Full Portfolio Holdings\* as of November 30, 2018

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
LSTAR Securities Investment Ltd.	0.040	10/1/2022	1,102,065	1,097,297	0.059
Apidos CLO	3.430	1/19/2025	1,097,047	1,096,477	0.059
Wells Fargo & Co.	3.000	4/22/2026	1,190,000	1,096,382	0.059
WF-RBS Commercial Mortgage Trust	4.153	8/15/2046	1,070,000	1,095,932	0.059
Wells Fargo Commercial Mortgage Trust	3.789	9/15/2048	1,095,000	1,091,809	0.059
Mylan, Inc.	4.550	4/15/2028	1,170,000	1,091,158	0.059
WaMu Mortgage Pass-Through Certificates Trust	3.591	6/25/2037	1,176,476	1,090,782	0.059
Western Gas Partners L.P.	4.750	8/15/2028	1,155,000	1,088,599	0.058
Wells Fargo & Co.	4.400	6/14/2046	1,210,000	1,088,041	0.058
GS Mortgage Securities Trust	5.133	4/10/2047	1,310,000	1,085,946	0.058
CSAIL Commercial Mortgage Trust	0.945	6/15/2057	27,940,876	1,080,929	0.058
Citigroup, Inc.	4.750	5/18/2046	1,175,000	1,079,997	0.058
GNMA	3.500	5/15/2043	1,087,547	1,078,314	0.058
FHLMC	3.500	6/1/2046	1,089,350	1,072,054	0.058
SoFi Consumer Loan Program LLC	3.090	10/27/2025	1,075,290	1,071,240	0.058
FNMA	4.500	9/1/2043	1,027,272	1,068,496	0.057
GNMA	5.500	12/1/2048	1,000,000	1,066,953	0.057
GNMA	4.000	3/20/2048	1,050,632	1,065,552	0.057
Bank of America Corp.	3.864	7/23/2024	1,070,000	1,058,906	0.057
Bayview Opportunity Master Fund Trust	3.352	11/28/2032	1,052,600	1,047,105	0.056
BPCE S.A.	3.000	5/22/2022	1,090,000	1,046,941	0.056
Citigroup Commercial Mortgage Trust	3.762	6/10/2048	1,045,000	1,046,847	0.056
Comcast Corp.	4.250	10/15/2030	1,060,000	1,046,189	0.056
Pitney Bowes, Inc.	4.700	4/1/2023	1,130,000	1,043,838	0.056
GLP Capital L.P. / GLP Financing II, Inc.	5.300	1/15/2029	1,080,000	1,038,074	0.056
SoFi Consumer Loan Program LLC	3.280	1/26/2026	1,039,582	1,036,653	0.056
FNMA	3.500	12/1/2047	1,054,385	1,034,721	0.056
FNMA	2.500	3/1/2043	1,110,819	1,029,295	0.055
Ghana Government International Bond	8.627	6/16/2049	1,165,000	1,026,498	0.055
CHL Mortgage Pass-Through Trust	4.092	9/25/2047	1,098,514	1,019,909	0.055
Barclays plc	7.875	3/15/2022	1,025,000	1,019,875	0.055
Duke Energy Florida LLC	3.400	10/1/2046	1,225,000	1,018,131	0.055
Soundview Home Loan Trust	2.565	11/25/2036	1,110,000	1,013,481	0.054
FHLMC	5.000	3/1/2047	956,395	1,002,863	0.054
FNMA	4.000	9/1/2042	986,781	999,750	0.054
GNMA	2.000	10/20/2042	1,365,000	997,713	0.054
Morgan Stanley	2.625	11/17/2021	1,030,000	997,029	0.054
Sprint Communications, Inc.	4.875	2/2/2024	1,009,687	995,552	0.053
Suzano Austria GmbH	6.000	1/15/2029	985,000	994,850	0.053
Allergan Funding SCS	3.450	3/15/2022	1,015,000	992,457	0.053
FNMA	4.000	12/1/2040	977,868	990,696	0.053
FNMA	2.500	4/1/2043	1,066,124	987,877	0.053
Marlette Funding Trust	2.360	12/15/2024	983,237	979,574	0.053
FNMA	5.500	11/1/2037	904,947	972,455	0.052

Full Portfolio Holdings\* as of November 30, 2018

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
JP Morgan Chase Commercial Mortgage Securities Trust	2.840	12/15/2047	991,343	965,795	0.052
American Builders & Contractors Supply Co., Inc.	4.345	10/31/2023	989,863	964,503	0.052
JP Morgan Chase Commercial Mortgage Securities Trust	5.586	8/15/2046	970,000	961,951	0.052
IndyMac Index Mortgage Loan Trust	3.870	4/25/2037	1,268,063	961,173	0.052
Commercial Mortgage Trust	3.213	3/10/2046	965,728	953,517	0.051
First Franklin Mortgage Loan Trust	2.625	9/25/2036	1,065,000	950,137	0.051
Nokia Oyj	4.375	6/12/2027	1,010,000	943,391	0.051
UBS Group Funding Switzerland AG	2.650	2/1/2022	980,000	940,023	0.050
CaixaBank S.A.	6.750	6/13/2024	800,000	938,484	0.050
CSAIL Commercial Mortgage Trust	1.954	1/15/2049	10,296,830	933,320	0.050
Citigroup, Inc.	3.520	10/27/2028	1,010,000	929,691	0.050
Time Warner Cable LLC	4.500	9/15/2042	1,175,000	926,357	0.050
Commercial Mortgage Trust	4.750	10/15/2045	1,825,000	921,224	0.049
Commercial Mortgage Trust	2.853	10/15/2045	945,249	921,187	0.049
UniCredit S.p.A.	8.000	6/3/2024	1,070,000	920,200	0.049
Charter Communications Operating LLC	4.350	4/30/2025	922,420	911,932	0.049
salesforce.com, Inc.	3.250	4/11/2023	920,000	910,234	0.049
Alibaba Group Holding Ltd.	4.200	12/6/2047	1,050,000	908,744	0.049
FHLMC	4.000	9/1/2042	896,411	908,601	0.049
Commercial Mortgage Trust	3.612	6/10/2046	905,000	905,902	0.049
UBS Group Funding Switzerland AG	6.875	3/22/2021	900,000	905,607	0.049
BPCE S.A.	2.750	1/11/2023	950,000	904,460	0.049
Intesa Sanpaolo S.p.A.	7.750	1/11/2027	800,000	901,152	0.048
Dexia Credit Local S.A.	2.740	5/17/2019	900,000	899,875	0.048
GNMA	5.000	6/15/2041	846,450	899,688	0.048
UBS-Barclays Commercial Mortgage Trust	2.850	12/10/2045	920,000	896,992	0.048
UBS Commercial Mortgage Trust	3.426	8/15/2050	935,000	896,795	0.048
WF-RBS Commercial Mortgage Trust	2.870	11/15/2045	914,823	895,401	0.048
FNMA	3.000	1/1/2030	904,189	895,289	0.048
Hewlett Packard Enterprise Co.	6.350	10/15/2045	965,000	893,904	0.048
Berkshire Hathaway Energy Co.	3.250	4/15/2028	950,000	893,127	0.048
Washington Mutual Mortgage Pass-Through Certificates WMALT Trust	2.915	7/25/2036	1,296,490	892,966	0.048
Ingersoll-Rand Global Holding Co., Ltd.	2.900	2/21/2021	900,000	889,441	0.048
Intesa Sanpaolo S.p.A.	3.375	1/12/2023	990,000	889,338	0.048
Discovery Communications LLC	3.950	6/15/2025	927,000	885,126	0.048
General Motors Co.	6.250	10/2/2043	965,000	883,665	0.047
Mexico Government International Bond	0.400	6/14/2019	100,000,000	882,024	0.047
Credit Suisse First Boston Mortgage Securities Corp.	5.500	6/25/2035	914,190	878,118	0.047
FNMA	4.500	9/1/2035	844,523	872,871	0.047
Morgan Stanley Bank of America Merrill Lynch Trust	3.176	8/15/2045	880,000	871,003	0.047
Tempo Acquisition LLC	5.345	5/1/2024	878,875	870,745	0.047

Full Portfolio Holdings\* as of November 30, 2018

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Wells Fargo & Co.	3.000	10/23/2026	955,000	870,208	0.047
Mylan N.V.	3.150	6/15/2021	885,000	863,140	0.046
Wells Fargo Commercial Mortgage Trust	3.839	9/15/2058	859,000	861,403	0.046
MPLX L.P.	4.000	3/15/2028	920,000	851,739	0.046
FHLMC	3.000	12/1/2046	888,358	849,077	0.046
GS Mortgage Securities Trust	4.074	1/10/2047	825,000	840,418	0.045
FHLMC	5.000	4/1/2047	801,292	840,234	0.045
DTE Energy Co.	1.500	10/1/2019	850,000	837,449	0.045
Texas Eastern Transmission L.P.	2.800	10/15/2022	875,000	836,035	0.045
Tencent Holdings Ltd.	3.595	1/19/2028	905,000	835,774	0.045
Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide, Inc.	4.700	2/1/2036	875,000	823,093	0.044
EQT Midstream Partners L.P.	4.750	7/15/2023	830,000	822,698	0.044
GSAA Home Equity Trust	2.415	3/25/2037	1,715,371	821,431	0.044
Starbucks Corp.	3.800	8/15/2025	835,000	821,099	0.044
HarborView Mortgage Loan Trust	2.493	1/19/2038	852,981	820,154	0.044
Comcast Corp.	4.150	10/15/2028	825,000	817,628	0.044
Marathon Petroleum Corp.	3.800	4/1/2028	885,000	813,323	0.044
Nationstar HECM Loan Trust	2.038	9/25/2027	814,240	811,475	0.044
Prosper Marketplace Issuance Trust	2.360	11/15/2023	806,491	803,839	0.043
UnitedHealth Group, Inc.	3.500	6/15/2023	805,000	803,384	0.043
Citigroup, Inc.	4.075	4/23/2029	835,000	801,769	0.043
Oracle Corp.	4.000	11/15/2047	885,000	800,748	0.043
U.S. Renal Care, Inc.	6.636	12/30/2022	811,055	798,281	0.043
EnCana Corp.	3.900	11/15/2021	800,000	797,620	0.043
Societe Generale S.A.	6.750	4/6/2028	925,000	796,675	0.043
Phillips 66	3.900	3/15/2028	840,000	795,615	0.043
Danske Bank A/S	5.875	4/6/2022	700,000	792,350	0.043
Morgan Stanley Capital Trust	5.326	7/15/2049	885,000	788,727	0.042
Barclays Bank plc	2.650	1/11/2021	810,000	788,210	0.042
Anheuser-Busch InBev Worldwide, Inc.	4.600	4/15/2048	870,000	780,564	0.042
Fidelity National Information Services, Inc.	4.250	5/15/2028	795,000	779,602	0.042
Commercial Mortgage Trust	4.022	7/10/2045	764,052	778,252	0.042
Citigroup Commercial Mortgage Trust	1.245	4/10/2048	15,706,334	774,363	0.042
Glencore Finance Europe Ltd.	6.500	2/27/2019	600,000	772,769	0.042
General Motors Co.	5.950	4/1/2049	855,000	772,490	0.041
Babson CLO Ltd.	3.619	7/20/2025	772,050	771,605	0.041
Telefonica Emisiones SAU	4.895	3/6/2048	885,000	771,131	0.041
FHLMC	0.744	3/25/2027	18,261,236	770,949	0.041
WF-RBS Commercial Mortgage Trust	5.769	4/15/2045	770,000	769,919	0.041
Intel Corp.	4.100	5/19/2046	810,000	767,775	0.041
Willis North America, Inc.	3.600	5/15/2024	795,000	763,403	0.041
WF-RBS Commercial Mortgage Trust	3.016	11/15/2047	1,545,000	761,187	0.041
WF-RBS Commercial Mortgage Trust	4.101	3/15/2047	745,125	760,718	0.041
City of Chicago, IL, GO	7.045	1/1/2029	715,000	759,952	0.041

Full Portfolio Holdings\* as of November 30, 2018

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Mylan N.V.	3.950	6/15/2026	827,000	759,208	0.041
MPLX L.P.	4.125	3/1/2027	810,000	759,079	0.041
LyondellBasell Industries N.V.	4.625	2/26/2055	915,000	758,402	0.041
Volkswagen International Finance N.V.	3.250	1/21/2019	666,000	757,173	0.041
Soundview Home Loan Trust	2.555	7/25/2036	830,000	752,400	0.040
Daimler Canada Finance, Inc.	2.908	7/8/2019	995,000	750,940	0.040
Morgan Stanley Bank of America Merrill Lynch Trust	4.259	10/15/2046	730,173	750,787	0.040
Dexia Credit Local S.A.	3.116	2/15/2019	750,000	750,145	0.040
CIG Automobile Receivables Trust	2.710	5/15/2023	754,367	749,257	0.040
Crown Castle International Corp.	3.150	7/15/2023	780,000	746,672	0.040
Caixa Geral de Depositos S.A.	10.750	3/30/2022	600,000	743,926	0.040
Residential Asset Securitization Trust	5.500	6/25/2035	833,039	740,765	0.040
Glencore Funding LLC	3.796	1/15/2019	740,000	740,588	0.040
AT&T, Inc.	4.500	5/15/2035	835,000	739,286	0.040
UnitedHealth Group, Inc.	4.250	6/15/2048	765,000	736,678	0.040
Fortive Corp.	2.350	6/15/2021	760,000	735,219	0.039
New Residential Mortgage Loan Trust	4.000	12/25/2057	731,106	732,227	0.039
Starbucks Corp.	4.000	11/15/2028	745,000	729,958	0.039
Commercial Mortgage Trust	2.941	1/10/2046	745,000	729,803	0.039
WF-RBS Commercial Mortgage Trust	3.071	3/15/2045	740,000	726,970	0.039
Asurion LLC	5.345	8/4/2022	733,370	726,036	0.039
Golden Entertainment, Inc.	5.350	10/21/2024	734,450	725,269	0.039
Commercial Mortgage Trust	3.101	3/10/2046	735,000	722,505	0.039
Bayview Opportunity Master Fund Trust	3.672	3/28/2033	719,838	716,268	0.038
Infor U.S., Inc.	5.136	2/1/2022	725,593	714,839	0.038
Anglo American Capital plc	4.750	4/10/2027	745,000	714,520	0.038
CHL Mortgage Pass-Through Trust	3.862	11/20/2035	774,144	713,997	0.038
Intesa Sanpaolo S.p.A.	3.875	1/12/2028	875,000	705,838	0.038
FHLMC	6.500	7/15/2036	643,024	705,213	0.038
FNMA	0.010	6/25/2036	838,159	702,814	0.038
FNMA	2.500	8/1/2043	759,259	702,765	0.038
Telefonica Emisiones SAU	5.213	3/8/2047	775,000	700,578	0.038
General Motors Co.	6.750	4/1/2046	720,000	699,867	0.038
FNMA	2.500	3/1/2043	753,338	698,049	0.037
Endo Luxembourg Finance Co. S.a r.l.	6.625	4/29/2024	696,188	692,129	0.037
Charter Communications Operating LLC / Charter Communications Operating Capital	5.750	4/1/2048	740,000	689,197	0.037
Mexico City Airport Trust	3.875	4/30/2028	880,000	686,840	0.037
Deephaven Residential Mortgage Trust	2.725	12/26/2046	688,412	684,115	0.037
Morgan Stanley Bank of America Merrill Lynch Trust	2.918	2/15/2046	700,000	683,317	0.037
GSAA Home Equity Trust	2.495	11/25/2036	1,496,896	679,865	0.037
Harbor Freight Tools USA, Inc.	4.845	8/18/2023	702,142	678,775	0.036
Commercial Mortgage Trust	4.210	8/10/2046	660,000	677,676	0.036
FNMA	4.000	6/1/2025	663,620	676,814	0.036

Full Portfolio Holdings\* as of November 30, 2018

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
FHLMC	5.000	6/1/2047	645,891	676,092	0.036
GNMA	4.000	12/20/2040	660,033	672,957	0.036
WF-RBS Commercial Mortgage Trust	3.995	5/15/2047	660,281	671,082	0.036
FHLMC	5.000	1/1/2040	634,131	670,959	0.036
BNP Paribas S.A.	2.950	5/23/2022	700,000	669,760	0.036
Commercial Mortgage Trust	2.771	12/10/2045	687,000	668,113	0.036
Pacific Gas & Electric Co.	2.950	3/1/2026	810,000	668,103	0.036
Verizon Communications, Inc.	3.203	5/22/2020	665,000	666,436	0.036
JP Morgan Chase Commercial Mortgage Securities Trust	2.733	10/15/2045	1,325,000	664,541	0.036
Angel Oak Mortgage Trust LLC	2.708	11/25/2047	668,349	660,808	0.035
Egypt Government International Bond	8.500	1/31/2047	725,000	660,526	0.035
Pacific Gas & Electric Co.	3.400	8/15/2024	752,000	657,842	0.035
FHLMC	4.500	9/1/2044	638,717	657,517	0.035
GSAA Home Equity Trust	5.985	6/25/2036	1,447,432	654,855	0.035
Hungary Government International Bond	6.375	3/29/2021	620,000	653,325	0.035
FHLMC	6.000	5/15/2039	598,371	652,959	0.035
FHLMC	4.000	8/1/2042	641,420	651,301	0.035
General Motors Financial Co., Inc.	3.700	5/9/2023	680,000	647,262	0.035
Chicago, IL, Board of Education	6.138	12/1/2039	695,000	645,697	0.035
FNMA	3.300	12/1/2026	652,346	645,026	0.035
CNO Financial Group, Inc.	5.250	5/30/2025	660,000	644,738	0.035
Delta (LUX) S.a.r.l.	4.845	2/1/2024	663,717	640,321	0.034
GNMA	3.000	4/15/2045	660,174	636,232	0.034
Fieldwood Energy LLC	7.595	4/11/2022	646,774	633,839	0.034
Conagra Brands, Inc.	3.219	10/22/2020	635,000	633,717	0.034
SoFi Consumer Loan Program LLC	2.770	5/25/2026	639,760	632,821	0.034
Imperial Brands Finance plc	3.750	7/21/2022	645,000	632,515	0.034
Foresight Energy LLC	8.277	3/28/2022	640,308	631,235	0.034
Amazon.com, Inc.	2.800	8/22/2024	660,000	630,896	0.034
GNMA	5.000	2/16/2040	2,593,862	628,805	0.034
Wells Fargo Commercial Mortgage Trust	3.290	5/15/2048	645,000	628,720	0.034
Reynolds Group Holdings, Inc.	5.095	2/5/2023	636,646	628,211	0.034
salesforce.com, Inc.	3.700	4/11/2028	635,000	624,132	0.034
Owens-Brockway Glass Container, Inc.	5.875	8/15/2023	620,000	620,000	0.033
Comcast Corp.	4.600	10/15/2038	630,000	616,397	0.033
Commercial Mortgage Trust	4.375	7/10/2045	595,000	612,256	0.033
FHLMC	3.500	4/1/2048	620,016	608,301	0.033
UnitedHealth Group, Inc.	4.750	7/15/2045	590,000	607,766	0.033
Wells Fargo Commercial Mortgage Trust	1.293	5/15/2048	12,668,536	604,007	0.032
GNMA	4.000	7/20/2047	3,348,335	602,865	0.032
Bear Stearns Mortgage Funding Trust	2.495	10/25/2036	657,015	602,255	0.032
Fortis, Inc.	2.100	10/4/2021	630,000	602,220	0.032
GNMA	3.500	10/20/2042	3,251,680	601,677	0.032
Bank of Nova Scotia	2.936	12/5/2019	600,000	601,606	0.032



Full Portfolio Holdings\* as of November 30, 2018

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Citigroup, Inc.	3.204	1/10/2020	600,000	601,026	0.032
Anadarko Petroleum Corp.	3.450	7/15/2024	630,000	600,296	0.032
Morgan Stanley	3.625	1/20/2027	635,000	597,654	0.032
Washington Mutual Mortgage Pass-Through Certificates WMALT Trust	2.883	11/25/2046	656,900	594,467	0.032
JP Morgan Chase Commercial Mortgage Securities Trust	4.519	12/15/2047	730,000	593,327	0.032
Wells Fargo Commercial Mortgage Trust	3.411	9/15/2058	605,000	592,719	0.032
Aetna, Inc.	2.800	6/15/2023	625,000	590,954	0.032
GNMA	6.171	7/20/2039	2,821,714	589,690	0.032
FHLMC	4.000	9/1/2048	584,255	587,906	0.032
Lehman XS Trust	2.525	7/25/2046	605,448	583,422	0.031
Kaiser Aluminum Corp.	5.875	5/15/2024	585,000	582,075	0.031
Bass Pro Group LLC	7.345	9/25/2024	589,050	581,322	0.031
FedEx Corp.	4.750	11/15/2045	620,000	581,060	0.031
Sedgwick Claims Management Services, Inc.	8.095	2/28/2022	580,000	579,275	0.031
CHL Mortgage Pass-Through Trust	2.995	3/25/2035	621,907	578,878	0.031
Bear Stearns Adjustable Rate Mortgage Trust	4.730	10/25/2035	574,179	578,757	0.031
Gilead Sciences, Inc.	3.250	9/1/2022	585,000	577,961	0.031
Morgan Stanley Mortgage Loan Trust	2.485	11/25/2036	1,354,688	572,515	0.031
Chemours Co.	4.100	4/3/2025	579,477	571,752	0.031
Marathon Oil Corp.	3.850	6/1/2025	611,000	571,065	0.031
Citigroup Commercial Mortgage Trust	1.167	7/10/2047	12,950,177	570,235	0.031
GNMA	4.500	6/15/2041	547,327	569,804	0.031
Banc of America Funding Trust	2.601	5/20/2047	624,464	569,266	0.031
FNMA	5.500	4/1/2036	527,658	568,471	0.031
GNMA	4.000	3/20/2048	558,016	568,393	0.031
Comcast Corp.	3.950	10/15/2025	570,000	567,758	0.030
Oncor Electric Delivery Co. LLC	7.000	9/1/2022	495,000	559,615	0.030
GNMA	3.000	7/15/2045	575,005	554,153	0.030
GNMA	6.000	6/15/2041	514,977	553,663	0.030
Steel Dynamics, Inc.	4.125	9/15/2025	600,000	553,500	0.030
Duke Energy Carolinas LLC	4.250	12/15/2041	575,000	553,108	0.030
Aramark Services, Inc.	5.000	2/1/2028	580,000	551,000	0.030
GNMA	3.500	5/15/2043	550,948	547,634	0.029
Crown Castle International Corp.	3.200	9/1/2024	580,000	546,758	0.029
FNMA	3.410	11/1/2024	545,506	545,050	0.029
GNMA	6.000	9/20/2040	2,281,820	544,057	0.029
Chase Mortgage Finance Trust	4.093	12/25/2035	559,114	537,944	0.029
Alibaba Group Holding Ltd.	4.000	12/6/2037	615,000	537,627	0.029
FNMA	6.000	2/1/2037	487,394	532,169	0.029
Celgene Corp.	4.625	5/15/2044	610,000	529,949	0.028
LSTAR Securities Investment Ltd.	3.849	2/1/2023	538,354	528,718	0.028
Comcast Corp.	2.350	1/15/2027	600,000	525,344	0.028
Liberty Interactive LLC	8.250	2/1/2030	505,000	522,675	0.028

Full Portfolio Holdings\* as of November 30, 2018

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
PSAV Holdings LLC	5.696	3/1/2025	533,073	521,969	0.028
Berry Global, Inc.	4.068	2/8/2020	521,250	517,560	0.028
California Resources Corp.	12.724	12/31/2021	485,000	516,122	0.028
WaMu Mortgage Pass-Through Certificates Trust	2.933	10/25/2046	553,692	514,853	0.028
FHLMC	5.500	8/1/2040	477,542	513,489	0.028
Royal Bank of Scotland Group plc	8.000	8/10/2025	520,000	512,200	0.028
FNMA	6.000	1/25/2042	2,782,295	510,159	0.027
Benefit Street Partners CLO Ltd.	3.245	10/18/2029	510,000	509,745	0.027
TBW Mortgage-Backed Trust	6.000	7/25/2036	706,036	507,961	0.027
General Motors Financial Co., Inc.	3.996	1/15/2020	500,000	504,604	0.027
Discovery Communications LLC	4.900	3/11/2026	500,000	503,731	0.027
Univision Communications, Inc.	5.095	3/15/2024	540,921	503,348	0.027
Numericable Group S.A.	5.994	1/31/2026	536,486	503,224	0.027
Brand Energy & Infrastructure Services, Inc.	6.732	6/21/2024	512,203	503,132	0.027
Goldman Sachs Group, Inc.	3.134	12/13/2019	500,000	500,741	0.027
NRW Bank	2.392	6/14/2019	500,000	500,115	0.027
Mylan, Inc.	5.200	4/15/2048	585,000	495,962	0.027
Banco Bilbao Vizcaya Argentaria S.A.	8.875	4/14/2021	400,000	493,257	0.026
Change Healthcare Holdings LLC	5.095	3/1/2024	498,912	492,496	0.026
FHLMC	5.500	6/1/2041	455,844	491,056	0.026
Lennar Corp.	4.750	11/29/2027	530,000	487,600	0.026
FNMA	4.000	5/1/2046	483,652	486,670	0.026
IndyMac Index Mortgage Loan Trust	4.079	1/25/2036	488,607	486,141	0.026
FNMA	5.500	4/25/2037	448,286	485,802	0.026
AES Corp.	4.875	5/15/2023	485,000	481,969	0.026
FNMA	4.000	2/1/2041	472,717	479,221	0.026
Sedgwick Claims Management Services, Inc.	5.095	3/1/2021	484,315	478,867	0.026
Videotron Ltd.	5.375	6/15/2024	480,000	478,800	0.026
Morgan Stanley Mortgage Loan Trust	3.991	5/25/2036	637,400	476,557	0.026
Univar, Inc.	4.595	7/1/2024	486,228	476,260	0.026
Viacom, Inc.	4.375	3/15/2043	584,000	473,292	0.025
MPH Acquisition Holdings LLC	5.136	6/7/2023	481,745	472,211	0.025
Standard Chartered plc	3.770	8/19/2019	470,000	472,132	0.025
IndyMac Index Mortgage Loan Trust	3.726	3/25/2036	525,992	470,755	0.025
Caesars Entertainment Operating Co.	4.345	10/6/2024	480,714	470,499	0.025
FNMA	5.500	7/1/2033	436,714	469,933	0.025
Pretium Mortgage Credit Partners LLC	3.375	1/27/2033	474,480	469,448	0.025
Ford Motor Credit Co. LLC	3.815	11/2/2027	555,000	469,444	0.025
Nokia Oyj	6.625	5/15/2039	455,000	469,242	0.025
Southern Co.	2.950	7/1/2023	490,000	468,801	0.025
FNMA	4.000	6/1/2046	464,605	467,691	0.025
Alternative Loan Trust	2.635	11/25/2035	507,161	464,724	0.025
Telefonica Emisiones SAU	4.665	3/6/2038	525,000	463,845	0.025
United Rentals North America, Inc.	4.875	1/15/2028	510,000	459,956	0.025

Full Portfolio Holdings\* as of November 30, 2018

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
CIFC Funding Ltd.	3.286	7/16/2030	458,593	458,570	0.025
Cardtronics, Inc.	5.125	8/1/2022	445,000	456,481	0.025
MPLX L.P.	4.700	4/15/2048	540,000	455,888	0.024
Community Health Systems, Inc.	5.125	8/1/2021	480,000	454,500	0.024
AT&T, Inc.	4.100	2/15/2028	480,000	451,990	0.024
Hungary Treasury Bills	0.000	2/6/2019	129,130,000	451,634	0.024
Toll Brothers Finance Corp.	4.875	11/15/2025	475,000	451,250	0.024
John Deere Capital Corp.	2.588	1/7/2020	450,000	449,761	0.024
Halfmoon Parent, Inc.	2.684	3/17/2020	450,000	448,502	0.024
GSAA Home Equity Trust	2.405	12/25/2036	992,791	447,885	0.024
Quikrete Holdings, Inc.	5.095	11/15/2023	456,731	446,861	0.024
Export-Import Bank of Korea	2.929	10/21/2019	445,000	444,582	0.024
JP Morgan Mortgage Trust	4.442	9/25/2035	436,274	440,876	0.024
Verizon Communications, Inc.	4.400	11/1/2034	465,000	440,759	0.024
Transcontinental Gas Pipe Line Co. LLC	4.000	3/15/2028	460,000	440,212	0.024
Almonde, Inc.	5.886	6/13/2024	455,195	439,668	0.024
GNMA	5.500	3/20/2039	1,914,220	437,724	0.024
GMACM Mortgage Loan Trust	4.108	9/19/2035	453,082	437,608	0.024
Hungary Treasury Bills	0.010	1/9/2019	125,000,000	437,212	0.023
FHLMC	4.500	2/1/2039	423,206	436,123	0.023
CHL Mortgage Pass-Through Trust	4.106	4/20/2036	550,861	435,088	0.023
Southern California Edison Co.	3.700	8/1/2025	445,000	434,628	0.023
Wells Fargo & Co.	5.606	1/15/2044	410,000	434,023	0.023
Residential Funding Mortgage Securities, Inc.	4.130	8/25/2035	576,175	433,982	0.023
TransDigm, Inc.	4.845	5/30/2025	445,236	433,384	0.023
WPX Energy, Inc.	5.250	9/15/2024	455,000	432,250	0.023
Apple, Inc.	3.450	2/9/2045	505,000	432,203	0.023
Boyd Gaming Corp.	4.485	9/15/2023	439,731	431,239	0.023
DISH DBS Corp.	5.875	11/15/2024	505,000	429,250	0.023
FHLMC	3.000	12/1/2046	449,791	429,205	0.023
WaMu Mortgage Pass-Through Certificates Trust	3.033	7/25/2046	449,811	429,194	0.023
FHLMC	5.000	3/1/2047	406,024	428,957	0.023
Commercial Mortgage Trust	4.074	2/10/2047	420,000	428,921	0.023
Texas Eastern Transmission L.P.	3.500	1/15/2028	465,000	428,360	0.023
FNMA	5.500	9/25/2044	1,827,594	424,969	0.023
Standard Industries, Inc.	6.000	10/15/2025	435,000	424,125	0.023
UBS Commercial Mortgage Trust	1.297	8/15/2050	5,897,992	423,489	0.023
CSAIL Commercial Mortgage Trust	3.544	11/15/2048	430,000	422,654	0.023
U.S. Bancorp	3.500		469	422,100	0.023
Comcast Corp.	4.950	10/15/2058	430,000	421,731	0.023
Delta Air Lines, Inc.	3.625	3/15/2022	430,000	421,367	0.023
Ford Motor Co.	4.346	12/8/2026	465,000	417,803	0.022
FNMA	4.000	8/1/2042	411,096	416,499	0.022

Full Portfolio Holdings\* as of November 30, 2018

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
USI, Inc.	5.386	5/16/2024	425,197	414,036	0.022
TransCanada PipeLines Ltd.	4.750	5/15/2038	440,000	413,592	0.022
SS&C Technologies, Inc.	0.000	4/16/2025	425,000	413,444	0.022
FNMA	4.000	5/25/2042	3,083,210	412,572	0.022
WMG Acquisition Corp.	4.875	11/1/2024	425,000	411,188	0.022
Hostess Brands LLC	4.702	8/3/2022	421,540	410,344	0.022
GNMA	5.000	6/20/2046	1,893,065	409,063	0.022
GNMA	1.750	9/20/2043	433,482	408,038	0.022
Goldman Sachs Group, Inc.	5.150	5/22/2045	425,000	407,337	0.022
FHLMC	5.000	4/1/2044	384,809	406,896	0.022
GNMA	5.500	2/16/2047	1,797,023	406,109	0.022
FNMA	4.000	6/1/2046	403,367	406,047	0.022
IQVIA, Inc.	4.875	5/15/2023	405,000	403,481	0.022
Navient Corp.	7.250	1/25/2022	395,000	402,900	0.022
GNMA	4.000	3/20/2047	2,200,772	402,870	0.022
Japan Bank for International Cooperation	3.218	6/1/2020	400,000	402,264	0.022
Japan Bank for International Cooperation	2.859	7/21/2020	400,000	401,446	0.022
FNMA	2.500	1/1/2043	433,902	401,332	0.022
ING Bank N.V.	3.496	3/22/2019	400,000	401,054	0.022
Commercial Mortgage Trust	4.205	8/10/2046	390,000	400,687	0.022
FHLMC	3.000	12/1/2046	419,025	400,497	0.022
United Technologies Corp.	4.625	11/16/2048	415,000	399,217	0.021
Energy Transfer Partners L.P.	4.200	9/15/2023	405,000	396,685	0.021
Gates Global LLC	5.095	4/1/2024	402,393	395,251	0.021
FNMA	6.000	9/25/2047	1,665,972	394,568	0.021
JP Morgan Mortgage Trust	3.658	5/25/2036	404,711	389,928	0.021
GNMA	6.000	2/20/2046	1,679,476	388,928	0.021
Xerox Business Services LLC	4.845	12/7/2023	393,000	388,088	0.021
MGIC Investment Corp.	5.750	8/15/2023	380,000	386,650	0.021
FNMA	2.500	2/1/2043	416,801	386,294	0.021
FNMA	4.000	1/25/2038	2,002,082	385,465	0.021
GNMA	6.000	8/15/2039	357,806	384,685	0.021
GNMA	6.000	4/15/2039	357,393	384,240	0.021
Vale Overseas Ltd.	6.875	11/10/2039	340,000	383,619	0.021
GNMA	6.000	3/15/2036	350,373	381,800	0.021
Citigroup Commercial Mortgage Trust	4.727	3/10/2047	415,000	381,404	0.020
IQVIA, Inc.	2.500	6/11/2025	339,150	381,345	0.020
FHLMC	3.500	3/15/2041	3,130,055	381,091	0.020
BNP Paribas S.A.	5.125	11/15/2027	430,000	379,475	0.020
South Carolina Electric & Gas Co.	3.500	8/15/2021	380,000	377,807	0.020
Citigroup Commercial Mortgage Trust	3.334	6/10/2046	380,346	377,088	0.020
Asurion LLC	8.845	8/4/2025	370,000	376,782	0.020
General Motors Financial Co., Inc.	3.678	10/4/2019	375,000	376,685	0.020
Wells Fargo & Co.	4.900	11/17/2045	390,000	374,588	0.020
U.S. Treasury Notes	1.875	11/30/2021	385,000	374,578	0.020

Full Portfolio Holdings\* as of November 30, 2018

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Ford Motor Co.	5.291	12/8/2046	465,000	373,570	0.020
Home Depot, Inc.	3.500	9/15/2056	460,000	373,393	0.020
FNMA	4.500	8/1/2024	362,841	372,853	0.020
Anheuser-Busch InBev Worldwide, Inc.	3.500	1/12/2024	385,000	371,142	0.020
Neiman Marcus Group Ltd. LLC	5.568	10/25/2020	427,172	369,624	0.020
Commercial Mortgage Trust	2.540	12/10/2045	380,000	368,207	0.020
FHLMC	5.500	12/15/2046	1,771,503	365,749	0.020
Wells Fargo Commercial Mortgage Trust	3.635	3/15/2050	373,000	365,063	0.020
Methanex Corp.	5.650	12/1/2044	409,000	362,590	0.019
Berry Global, Inc.	4.318	10/1/2022	366,827	362,242	0.019
Adient Global Holdings Ltd.	4.875	8/15/2026	450,000	361,688	0.019
MSCI, Inc.	5.250	11/15/2024	360,000	360,900	0.019
Exelon Corp.	2.450	4/15/2021	370,000	359,360	0.019
Conagra Brands, Inc.	3.800	10/22/2021	360,000	359,175	0.019
AlixPartners LLP	5.095	4/4/2024	362,829	358,747	0.019
Cal Funding Ltd.	3.470	10/25/2027	362,292	358,013	0.019
FNMA	4.000	6/1/2046	355,493	357,854	0.019
Wells Fargo Commercial Mortgage Trust	2.918	11/15/2049	380,000	355,850	0.019
ING Bank N.V.	3.226	8/15/2019	355,000	355,575	0.019
Royal Bank of Scotland Group plc	8.625	8/15/2021	345,000	355,350	0.019
Intesa Sanpaolo S.p.A.	4.375	1/12/2048	500,000	354,604	0.019
GNMA	4.000	5/20/2029	3,586,831	354,300	0.019
Staples, Inc.	6.541	9/12/2024	360,377	354,147	0.019
GNMA	4.000	10/20/2040	346,211	353,087	0.019
Sedgwick Claims Management Services, Inc.	0.000	12/31/2025	355,000	351,006	0.019
Morgan Stanley Bank of America Merrill Lynch Trust	1.251	12/15/2047	9,366,833	350,896	0.019
Circor International, Inc.	5.818	12/11/2024	357,300	350,751	0.019
Energy Transfer Equity L.P.	5.500	6/1/2027	350,000	349,125	0.019
JPMBB Commercial Mortgage Securities Trust	0.901	9/15/2047	13,139,424	349,104	0.019
Oshkosh Corp.	5.375	3/1/2025	345,000	348,450	0.019
FNMA	2.500	6/1/2043	376,150	348,288	0.019
Albertsons LLC	5.381	12/21/2022	352,840	346,941	0.019
UPC Financing Partnership	4.807	1/15/2026	350,557	345,656	0.019
Coty, Inc.	4.567	4/7/2025	368,712	344,284	0.018
Syneos Health, Inc.	4.345	8/1/2024	347,934	344,239	0.018
Angel Oak Mortgage Trust LLC	2.810	1/25/2047	346,408	343,509	0.018
WF-RBS Commercial Mortgage Trust	3.345	5/15/2045	350,000	342,561	0.018
Savage Enterprises LLC	6.820	8/1/2025	340,852	340,852	0.018
AmeriGas Partners L.P. / AmeriGas Finance Corp.	5.875	8/20/2026	365,000	340,363	0.018
Glencore Funding LLC	2.500	1/15/2019	340,000	339,640	0.018
Credit Suisse First Boston Mortgage Securities Corp.	4.877	4/15/2037	344,300	338,711	0.018
Massachusetts Mutual Life Insurance Co.	8.875	6/1/2039	225,000	338,450	0.018

Full Portfolio Holdings\* as of November 30, 2018

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Verizon Communications, Inc.	4.862	8/21/2046	355,000	338,314	0.018
Sensata Technologies B.V.	5.000	10/1/2025	350,000	336,875	0.018
AT&T, Inc.	3.086	1/15/2020	335,000	335,747	0.018
Wells Fargo Mortgage Backed Securities Trust	4.607	9/25/2036	334,424	333,903	0.018
FHLMC	5.000	9/1/2039	315,324	333,555	0.018
Jaguar Holding Co.	4.845	8/18/2022	338,172	332,443	0.018
FNMA	6.000	12/1/2037	304,641	332,401	0.018
Canadian Pacific Railway Co.	9.450	8/1/2021	290,000	330,897	0.018
Williams Cos., Inc.	4.300	3/4/2024	335,000	330,673	0.018
Sprint Corp.	7.125	6/15/2024	325,000	329,875	0.018
Bear Stearns Adjustable Rate Mortgage Trust	4.399	2/25/2036	379,878	328,238	0.018
Sotera Health Holdings LLC	5.345	5/15/2022	328,184	324,574	0.017
Acosta Holdco, Inc.	5.595	9/26/2021	465,685	322,170	0.017
AES Corp.	4.000	3/15/2021	325,000	320,125	0.017
Unitymedia Hessen GmbH & Co. KG	4.307	6/1/2023	320,000	316,579	0.017
FNMA	3.000	1/25/2028	3,888,351	315,931	0.017
FHLMC	5.000	3/1/2047	299,901	315,413	0.017
Zayo Group LLC	4.595	1/19/2024	318,158	314,977	0.017
Daimler Finance North America LLC	2.972	5/4/2020	315,000	314,540	0.017
Constellation Brands, Inc.	2.700	5/9/2022	325,000	312,443	0.017
Conagra Brands, Inc.	5.300	11/1/2038	325,000	311,401	0.017
Brookfield WEC Holdings, Inc.	6.095	8/1/2025	310,000	308,934	0.017
JPMBB Commercial Mortgage Securities Trust	3.363	7/15/2045	310,801	308,637	0.017
U.S. Foods, Inc.	4.345	6/27/2023	309,692	305,772	0.016
FNMA	3.890	5/1/2030	300,125	304,453	0.016
Commercial Mortgage Trust	3.694	8/10/2047	305,000	304,058	0.016
CHL Mortgage Pass-Through Trust	3.788	6/20/2035	302,935	303,933	0.016
Genworth Holdings, Inc.	4.900	8/15/2023	350,000	301,875	0.016
Goldman Sachs Group, Inc.	6.000	6/15/2020	291,000	301,036	0.016
Royal Bank of Canada	2.769	7/22/2020	300,000	300,437	0.016
Anthem, Inc.	4.625	5/15/2042	320,000	299,429	0.016
GNMA	3.500	5/15/2042	300,838	299,029	0.016
Ford Motor Co.	4.750	1/15/2043	395,000	297,335	0.016
CSC Holdings LLC	5.500	4/15/2027	310,000	297,306	0.016
Cox Communications, Inc.	4.800	2/1/2035	330,000	296,760	0.016
MEG Energy Corp.	6.500	1/15/2025	290,000	295,800	0.016
Towd Point Mortgage Trust	3.000	3/25/2054	297,861	295,155	0.016
Equinix, Inc.	5.875	1/15/2026	290,000	294,350	0.016
FNMA	5.500	6/1/2022	287,695	294,319	0.016
CF Industries, Inc.	4.950	6/1/2043	380,000	294,261	0.016
FHLMC	5.000	1/1/2030	278,671	291,663	0.016
Thermo Fisher Scientific, Inc.	2.950	9/19/2026	320,000	291,408	0.016
Lands' End, Inc.	5.599	4/4/2021	305,359	291,108	0.016

Full Portfolio Holdings\* as of November 30, 2018

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
GNMA	5.500	5/15/2033	267,452	289,375	0.016
Pacific Gas & Electric Co.	3.750	2/15/2024	324,000	289,017	0.016
Caesars Resort Collection LLC	5.095	12/22/2024	293,740	288,285	0.015
Aristocrat Technologies, Inc.	4.219	10/19/2024	291,802	286,842	0.015
Level 3 Financing, Inc.	4.556	2/22/2024	290,000	286,195	0.015
APX Group, Inc.	7.494	3/31/2024	290,000	285,650	0.015
Pacific Gas & Electric Co.	3.500	6/15/2025	330,000	285,516	0.015
GS Mortgage Securities Trust	3.674	4/10/2047	695,000	284,331	0.015
MTN Infrastructure TopCo, Inc.	5.345	11/15/2024	286,177	283,744	0.015
TreeHouse Foods, Inc.	6.000	2/15/2024	285,000	281,794	0.015
PulteGroup, Inc.	5.500	3/1/2026	285,000	281,167	0.015
Valeant Pharmaceuticals International, Inc.	5.314	6/2/2025	284,246	281,088	0.015
Viacom, Inc.	4.850	12/15/2034	299,000	280,227	0.015
Kinetic Concepts, Inc.	5.636	2/2/2024	281,438	280,030	0.015
Cheniere Corpus Christi Holdings LLC	5.875	3/31/2025	270,000	278,100	0.015
Navient Corp.	6.625	7/26/2021	275,000	277,750	0.015
Global Medical Response, Inc.	5.568	4/28/2022	291,062	277,673	0.015
Wells Fargo Commercial Mortgage Trust	2.942	10/15/2049	295,000	276,537	0.015
GNMA	3.500	4/20/2042	2,186,572	276,388	0.015
Sunoco L.P. / Sunoco Finance Corp.	5.500	2/15/2026	290,000	276,225	0.015
CSAIL Commercial Mortgage Trust	1.175	11/15/2048	5,800,360	274,232	0.015
Antero Resources Corp.	5.625	6/1/2023	275,000	272,938	0.015
QEP Resources, Inc.	5.250	5/1/2023	285,000	272,175	0.015
VICI Properties LLC	4.306	12/20/2024	275,682	270,902	0.015
UnitedHealth Group, Inc.	4.250	4/15/2047	280,000	269,758	0.014
Rexnord LLC	4.349	8/21/2024	271,384	269,310	0.014
Citibank NA	2.861	5/1/2020	270,000	269,204	0.014
FNMA	5.500	7/25/2045	1,220,641	268,892	0.014
Sprint Communications, Inc.	7.000	3/1/2020	260,000	268,775	0.014
Flex Acquisition Co., Inc.	5.299	12/29/2023	274,179	268,547	0.014
Olin Corp.	5.125	9/15/2027	285,000	267,629	0.014
Versum Materials, Inc.	5.500	9/30/2024	270,000	266,625	0.014
FMG Resources August 2006 Pty Ltd.	5.125	5/15/2024	285,000	265,406	0.014
Dollar Tree, Inc.	3.149	4/17/2020	265,000	265,005	0.014
Envision Healthcare Corp.	6.095	10/10/2025	275,000	263,951	0.014
Microchip Technology, Inc.	4.350	5/29/2025	266,778	263,694	0.014
Ply Gem Midco, Inc.	6.175	4/12/2025	269,325	263,265	0.014
Sabine Pass Liquefaction LLC	4.200	3/15/2028	280,000	263,085	0.014
GNMA	3.500	7/20/2043	1,697,291	262,930	0.014
Unitymedia Finance LLC	4.557	9/30/2025	265,000	262,085	0.014
FNMA	5.000	4/25/2038	251,624	261,946	0.014
Alternative Loan Trust	5.750	5/25/2036	355,993	261,305	0.014
Tenet Healthcare Corp.	6.000	10/1/2020	255,000	260,164	0.014
Commercial Metals Co.	5.375	7/15/2027	285,000	260,063	0.014
CSC Holdings LLC	4.807	1/25/2026	263,675	259,485	0.014

Full Portfolio Holdings\* as of November 30, 2018

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Goodyear Tire & Rubber Co.	5.000	5/31/2026	285,000	259,350	0.014
Reynolds Group Issuer, Inc. / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu	5.125	7/15/2023	265,000	258,706	0.014
United Rentals North America, Inc.	5.500	7/15/2025	265,000	257,878	0.014
Open Text Corp.	5.875	6/1/2026	255,000	256,913	0.014
FHLMC	4.000	7/1/2044	253,052	256,637	0.014
Suburban Propane Partners L.P. / Suburban Energy Finance Corp.	5.875	3/1/2027	285,000	256,500	0.014
Pinnacle Operating Corp.	9.595	11/15/2021	293,194	255,811	0.014
FNMA	5.500	6/25/2042	1,133,698	255,379	0.014
RP Crown Parent LLC	5.095	10/12/2023	260,363	255,319	0.014
Diamond (BC) B.V.	5.526	9/6/2024	262,364	254,493	0.014
Bausch Health Cos., Inc.	6.500	3/15/2022	245,000	252,605	0.014
WF-RBS Commercial Mortgage Trust	5.000	6/15/2044	345,000	251,336	0.013
Home Depot, Inc.	4.200	4/1/2043	260,000	250,320	0.013
Bank of Montreal/Chicago	2.842	11/4/2019	250,000	250,112	0.013
IBM Credit LLC	3.177	11/30/2020	250,000	250,097	0.013
FNMA	3.240	12/1/2026	252,902	249,973	0.013
Toyota Motor Credit Corp.	2.754	11/14/2019	250,000	249,658	0.013
Quest Software U.S. Holdings, Inc.	6.777	5/16/2025	250,000	248,438	0.013
Financial & Risk US Holdings, Inc.	6.095	10/1/2025	255,000	248,125	0.013
First Data Corp.	5.375	8/15/2023	245,000	246,531	0.013
Post Holdings, Inc.	4.320	5/24/2024	248,036	246,424	0.013
AT&T, Inc.	4.250	3/1/2027	255,000	245,797	0.013
GNMA	5.500	5/15/2033	221,453	245,274	0.013
South Carolina Electric & Gas Co.	4.250	8/15/2028	245,000	245,117	0.013
Apple, Inc.	3.850	8/4/2046	270,000	244,644	0.013
Techem GmbH	3.750	7/31/2025	215,000	243,234	0.013
BCP Renaissance Parent LLC	6.027	10/31/2024	244,388	242,403	0.013
Standard Industries, Inc.	5.375	11/15/2024	255,000	242,250	0.013
MPLX L.P.	5.200	3/1/2047	265,000	238,755	0.013
Conagra Brands, Inc.	4.600	11/1/2025	240,000	238,529	0.013
GNMA	5.500	2/20/2047	1,076,773	238,211	0.013
Seadrill Partners Finco LLC	8.386	2/21/2021	277,286	236,924	0.013
GNMA	3.000	2/15/2045	245,306	236,409	0.013
Wells Fargo Commercial Mortgage Trust	4.237	5/15/2048	255,000	235,884	0.013
FHLMC	5.000	4/1/2038	221,921	234,575	0.013
GNMA	3.500	5/15/2043	236,647	234,232	0.013
Techem GmbH	3.750	7/31/2025	207,000	234,183	0.013
FNMA	4.000	5/25/2027	2,601,164	233,336	0.013
Renaissance Home Equity Loan Trust	5.909	4/25/2037	488,681	232,664	0.012
Altra Industrial Motion Corp.	4.345	10/1/2025	235,000	232,063	0.012
PES Holdings LLC	4.443	12/31/2022	281,743	231,029	0.012
Parexel International Corp.	5.095	9/27/2024	237,600	230,472	0.012
CTC AcquiCo GmbH	3.000	3/7/2025	204,896	230,302	0.012



Full Portfolio Holdings\* as of November 30, 2018

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
GNMA	4.500	4/20/2045	933,416	230,199	0.012
WF-RBS Commercial Mortgage Trust	4.045	3/15/2047	225,000	229,124	0.012
Morgan Stanley Bank of America Merrill Lynch Trust	1.184	10/15/2048	4,201,198	227,769	0.012
FNMA	6.000	3/1/2033	207,890	227,300	0.012
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.125	1/15/2025	250,000	225,992	0.012
FNMA	4.000	3/1/2045	223,720	225,402	0.012
Hub International Ltd.	5.490	4/25/2025	229,425	225,123	0.012
Hilton Domestic Operating Co., Inc.	5.125	5/1/2026	230,000	224,825	0.012
Glencore Funding LLC	2.500	1/15/2019	225,000	224,762	0.012
Morgan Stanley Capital Trust	1.608	6/15/2050	2,668,260	223,902	0.012
Morgan Stanley	4.350	9/8/2026	230,000	223,116	0.012
Southern California Edison Co.	4.125	3/1/2048	250,000	223,041	0.012
Grizzly Acquisitions, Inc.	5.646	10/1/2025	225,000	222,075	0.012
GNMA	6.000	10/15/2038	205,666	221,116	0.012
Anadarko Petroleum Corp.	4.500	7/15/2044	260,000	220,832	0.012
Hyland Software, Inc.	5.845	7/1/2024	222,409	220,557	0.012
Camelot UK Holdco Ltd.	5.595	10/3/2023	222,665	220,022	0.012
Crown Finance U.S., Inc.	4.845	2/28/2025	223,875	219,523	0.012
FHLMC	4.000	7/15/2030	2,033,104	218,845	0.012
Nets Holding A/S	3.000	2/6/2025	194,028	218,585	0.012
Allied Universal Holdco LLC	6.641	7/28/2022	220,000	216,014	0.012
Telenet Financing USD LLC	4.557	8/15/2026	220,000	215,915	0.012
Lifescan Global Corp.	8.396	9/27/2024	225,000	215,532	0.012
Sensata Technologies UK Financing Co. plc	6.250	2/15/2026	211,000	214,828	0.012
Blackhawk Network Holdings, Inc.	5.386	6/15/2025	214,463	211,299	0.011
Japan Treasury Discount Bill	0.000	1/21/2019	23,950,000	211,051	0.011
Telecom Italia Capital S.A.	7.721	6/4/2038	215,000	210,700	0.011
GE Business Loan Trust	3.307	5/15/2034	224,354	210,420	0.011
Ascend Learning LLC	5.345	7/12/2024	212,850	210,013	0.011
Alternative Loan Trust	6.000	5/25/2036	255,588	206,882	0.011
BCP Raptor LLC	6.641	6/24/2024	212,313	204,563	0.011
Chemours Co.	5.375	5/15/2027	225,000	203,063	0.011
Comcast Corp.	3.200	7/15/2036	245,000	202,440	0.011
Adjustable Rate Mortgage Trust	2.855	11/25/2035	204,641	201,807	0.011
One Call Corp.	7.557	11/25/2022	223,413	201,072	0.011
Capital One Financial Corp.	3.378	5/12/2020	200,000	200,585	0.011
Societe Generale S.A.	8.000	9/29/2025	200,000	200,500	0.011
DowDuPont, Inc.	3.417	11/15/2020	200,000	200,070	0.011
Korea Development Bank	3.141	2/27/2020	200,000	199,992	0.011
Ford Motor Credit Co. LLC	3.408	1/9/2020	200,000	199,810	0.011
DCP Midstream Operating L.P.	4.950	4/1/2022	200,000	199,500	0.011
Steel Dynamics, Inc.	5.500	10/1/2024	200,000	199,500	0.011
Societe Generale S.A.	7.875	12/18/2023	200,000	198,500	0.011

Full Portfolio Holdings\* as of November 30, 2018

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Navistar International Corp.	5.820	11/6/2024	198,500	196,928	0.011
Ashtead Capital, Inc.	4.125	8/15/2025	210,000	193,725	0.010
TransCanada PipeLines Ltd.	6.100	6/1/2040	180,000	193,165	0.010
Scientific Games International, Inc.	5.216	8/14/2024	198,503	193,008	0.010
FHLMC	6.000	6/1/2038	175,937	190,556	0.010
FNMA	3.500	5/25/2027	1,922,176	189,134	0.010
GNMA	3.000	10/15/2044	195,925	188,818	0.010
FHLMC	5.000	9/15/2033	963,360	188,484	0.010
First Data Corp.	5.000	1/15/2024	190,000	187,378	0.010
Constellation Brands, Inc.	4.500	5/9/2047	210,000	186,019	0.010
FHLMC	5.500	4/15/2036	839,241	184,450	0.010
GNMA	3.500	5/15/2042	185,245	184,131	0.010
Petroleos Mexicanos	6.500	1/23/2029	200,000	183,760	0.010
SS&C Technologies, Inc.	4.595	4/16/2025	188,184	183,513	0.010
GNMA	3.000	11/15/2042	189,015	182,725	0.010
Thermo Fisher Scientific, Inc.	3.000	4/15/2023	190,000	182,652	0.010
WMG Acquisition Corp.	5.000	8/1/2023	185,000	182,456	0.010
FNMA	5.500	7/1/2033	167,207	179,859	0.010
GNMA	3.000	6/15/2043	184,718	179,212	0.010
GNMA	5.000	10/16/2041	1,138,405	178,993	0.010
Lowe's Cos., Inc.	3.700	4/15/2046	210,000	178,950	0.010
Commercial Mortgage Trust	4.725	10/15/2045	805,000	176,971	0.010
FHLMC	4.000	7/15/2027	1,979,993	176,211	0.009
Altice Financing S.A.	5.053	1/31/2026	183,150	176,130	0.009
GNMA	6.000	12/15/2040	161,197	173,349	0.009
Gray Television, Inc.	0.000	10/30/2025	175,000	173,324	0.009
FNMA	6.000	12/1/2032	158,756	172,408	0.009
FNMA	4.000	11/1/2040	169,401	171,627	0.009
DSL A Mortgage Loan Trust	2.663	1/19/2045	177,756	170,215	0.009
CCO Holdings LLC / CCO Holdings Capital Corp.	5.750	2/15/2026	170,000	170,002	0.009
FNMA	3.500	10/25/2046	727,661	168,486	0.009
FNMA	5.500	6/1/2033	154,045	166,339	0.009
FHLMC	3.000	3/15/2028	2,190,448	166,304	0.009
GNMA	3.000	7/15/2043	171,162	166,058	0.009
CDRH Parent, Inc.	6.580	7/1/2021	182,400	165,984	0.009
Peabody Energy Corp.	5.095	3/31/2025	165,832	164,689	0.009
Aretec Group, Inc.	6.595	10/1/2025	165,000	163,969	0.009
FNMA	6.000	3/1/2038	150,727	162,786	0.009
Revlon Consumer Products Corp.	6.206	9/7/2023	220,500	162,251	0.009
GNMA	3.000	6/15/2045	166,808	160,758	0.009
Zacapa LLC	7.386	7/2/2025	160,000	159,867	0.009
OZLM Funding Ltd.	3.369	7/22/2029	159,375	159,367	0.009
Andeavor Logistics L.P. / Tesoro Logistics Finance Corp.	6.250	10/15/2022	155,000	158,875	0.009

Full Portfolio Holdings\* as of November 30, 2018

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Illinois State, GO	5.363	2/1/2019	155,000	155,535	0.008
FHLMC	6.000	1/1/2023	150,283	155,196	0.008
FHLMC	4.000	3/15/2028	1,711,926	154,733	0.008
Shutterfly, Inc.	5.100	8/17/2024	154,613	152,728	0.008
Petroleos Mexicanos	8.000	5/3/2019	150,000	151,800	0.008
Epicor Software Corp.	5.600	6/1/2022	153,752	151,510	0.008
Aker BP ASA	5.875	3/31/2025	150,000	149,625	0.008
Mexico City Airport Trust	5.500	7/31/2047	200,000	149,500	0.008
GNMA	3.500	2/20/2041	1,274,826	149,358	0.008
Penn National Gaming, Inc.	4.581	10/15/2025	150,000	148,563	0.008
FHLMC	6.000	7/1/2034	134,789	147,975	0.008
Sunoco Logistics Partners Operations L.P.	5.350	5/15/2045	170,000	147,219	0.008
FHLMC	5.000	4/1/2028	140,629	147,067	0.008
Benchmark Mortgage Trust	0.696	7/15/2051	3,877,439	146,576	0.008
Capital Automotive L.P.	8.350	3/24/2025	146,027	146,209	0.008
Rodan & Fields LLC	6.307	6/6/2025	159,600	146,034	0.008
FNMA	6.000	10/1/2038	134,199	145,020	0.008
H.B. Fuller Co.	4.301	10/20/2024	146,177	143,863	0.008
Hamilton Holdco LLC	4.400	7/2/2025	144,638	143,191	0.008
GSR Mortgage Loan Trust	4.184	10/25/2035	171,043	142,565	0.008
1011778 BC ULC / New Red Finance, Inc.	4.250	5/15/2024	150,000	141,750	0.008
Sunoco Logistics Partners Operations L.P.	5.300	4/1/2044	165,000	141,745	0.008
BWX Technologies, Inc.	5.375	7/15/2026	145,000	140,650	0.008
GNMA	6.000	2/15/2037	129,019	140,618	0.008
GNMA	6.000	2/15/2033	130,472	140,273	0.008
GNMA	5.000	1/16/2047	627,022	140,218	0.008
Proampac PG Borrower LLC	5.984	11/18/2023	142,463	140,103	0.008
CDK Global, Inc.	4.875	6/1/2027	150,000	139,875	0.008
FNMA	5.000	1/1/2022	135,203	139,787	0.008
JPMBB Commercial Mortgage Securities Trust	0.945	5/15/2048	4,637,747	139,530	0.007
FHLMC	5.000	2/1/2028	132,788	138,867	0.007
FNMA	3.000	2/25/2027	1,918,167	137,527	0.007
SkillsSoft Corp.	7.095	4/28/2021	149,609	136,251	0.007
GNMA	4.000	3/20/2043	617,794	136,149	0.007
Symantec Corp.	5.000	4/15/2025	140,000	135,483	0.007
GNMA	6.000	10/15/2036	124,111	135,044	0.007
GNMA	6.000	8/15/2038	125,560	134,992	0.007
GNMA	6.000	11/15/2032	123,392	134,592	0.007
SM Energy Co.	6.750	9/15/2026	140,000	134,400	0.007
GNMA	6.000	6/15/2037	122,227	133,274	0.007
JP Morgan Mortgage Trust	4.080	4/25/2037	141,238	133,019	0.007
FNMA	3.960	5/1/2034	130,887	133,002	0.007
United Technologies Corp.	2.800	5/4/2024	140,000	131,862	0.007
Standard Industries, Inc.	5.000	2/15/2027	145,000	130,500	0.007

Full Portfolio Holdings\* as of November 30, 2018

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Nabors Industries, Inc.	4.625	9/15/2021	140,000	130,214	0.007
FNMA	1.497	5/25/2046	2,906,288	130,003	0.007
Verisure Holding AB	0.000	10/21/2022	115,000	129,581	0.007
FHLMC	6.000	11/1/2033	116,775	128,196	0.007
SM Energy Co.	6.125	11/15/2022	130,000	127,725	0.007
FNMA	1.355	8/25/2044	2,656,434	126,626	0.007
FNMA	3.500	5/25/2030	1,067,608	126,096	0.007
VOC Escrow Ltd.	5.000	2/15/2028	135,000	124,875	0.007
Telecom Italia Capital S.A.	6.000	9/30/2034	145,000	123,975	0.007
GNMA	3.000	3/15/2045	128,628	123,961	0.007
Web.com Group, Inc.	6.170	10/10/2025	125,000	123,594	0.007
LTI Holdings, Inc.	5.845	9/6/2025	125,000	122,969	0.007
Ascent Resources - Marcellus LLC	0.000		38,914	122,579	0.007
FNMA	1.496	4/25/2055	2,614,553	120,697	0.006
Weight Watchers International, Inc.	7.150	11/29/2024	120,313	120,388	0.006
Alternative Loan Trust	6.000	12/25/2036	175,710	119,837	0.006
GNMA	6.000	11/15/2038	110,402	118,721	0.006
GNMA	6.500	11/15/2031	108,335	117,613	0.006
FNMA	3.500	9/25/2035	775,739	117,035	0.006
Houghton Mifflin Harcourt Publishing Co.	5.349	5/31/2021	125,000	115,125	0.006
Starfruit Finco B.V	3.750	10/1/2025	100,000	113,047	0.006
FHLMC	4.000	3/15/2028	1,254,210	112,657	0.006
BCP Raptor II LLC	7.143	11/3/2025	115,000	111,838	0.006
Crown Finance U.S., Inc.	2.625	2/28/2025	99,500	111,752	0.006
FNMA	4.500	8/1/2040	107,356	111,670	0.006
GNMA	4.500	5/15/2040	107,077	111,591	0.006
Traverse Midstream Partners LLC	6.600	9/27/2024	110,000	109,359	0.006
Cabot Microelectronics Corp.	0.000	11/14/2025	110,000	109,313	0.006
Wyndham Hotels & Resorts, Inc.	4.095	5/30/2025	110,000	108,818	0.006
Messer Industries LLC	0.000	10/1/2025	110,000	108,282	0.006
Crown Americas LLC	4.315	4/3/2025	108,222	107,934	0.006
Pike Corp.	5.850	3/23/2025	108,193	107,868	0.006
FNMA	3.500	10/25/2027	1,140,563	107,503	0.006
FNMA	1.631	6/25/2055	2,130,405	106,999	0.006
Aramark Services, Inc.	4.095	3/11/2025	107,256	106,419	0.006
FHLMC	5.000	8/1/2040	98,971	104,720	0.006
DentalCorp Perfect Smile ULC	6.095	6/6/2025	105,414	104,690	0.006
Pacific Gas & Electric Co.	5.125	11/15/2043	120,000	103,782	0.006
Commercial Mortgage Trust	0.845	8/10/2046	3,724,153	102,642	0.006
Western Gas Partners L.P.	5.500	8/15/2048	115,000	101,926	0.005
GNMA	3.500	7/20/2040	916,509	100,518	0.005
Morgan Stanley	3.414	2/14/2020	100,000	100,015	0.005
8th Avenue Food & Provisions, Inc.	6.049	10/1/2025	100,000	99,833	0.005
Bausch Health Cos., Inc.	7.000	3/15/2024	95,000	99,394	0.005
Verra Mobility Corp.	6.095	2/28/2025	99,500	99,376	0.005

Full Portfolio Holdings\* as of November 30, 2018

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Navient Corp.	5.875	3/25/2021	100,000	99,200	0.005
FHLMC	5.500	5/1/2040	91,692	98,727	0.005
Starfruit Finco B.V	5.549	10/1/2025	100,000	98,500	0.005
FHLMC	6.000	2/1/2034	89,799	98,428	0.005
CHG PPC Parent LLC	5.095	3/31/2025	99,750	98,378	0.005
FHLMC	5.000	8/1/2040	93,298	98,228	0.005
Flex Acquisition Co., Inc.	5.549	6/29/2025	99,750	98,104	0.005
Energizer Holdings, Inc.	0.000	6/20/2025	100,000	97,500	0.005
GNMA	6.000	6/15/2037	89,238	97,224	0.005
FHLMC	5.000	11/1/2047	90,951	96,414	0.005
Medallion Midland Acquisition LLC	5.595	10/30/2024	99,250	96,397	0.005
DCP Midstream Operating L.P.	3.875	3/15/2023	100,000	95,750	0.005
Equinix, Inc.	5.375	4/1/2023	95,000	95,713	0.005
Morgan Stanley Capital Trust	0.566	9/15/2047	13,920,139	95,268	0.005
FNMA	3.290	6/1/2029	95,000	91,753	0.005
GNMA	6.000	12/15/2038	85,045	91,433	0.005
GS Mortgage Securities Trust	0.120	7/10/2046	23,642,374	91,148	0.005
FedEx Corp.	4.550	4/1/2046	100,000	90,857	0.005
Navient Corp.	7.250	9/25/2023	90,000	90,450	0.005
Citigroup, Inc.	4.650	7/30/2045	94,000	89,367	0.005
Philadelphia Energy Solutions	0.000		13,623	88,550	0.005
GS Mortgage Securities Trust	1.505	8/10/2044	3,143,812	88,008	0.005
GMACM Mortgage Loan Trust	3.821	4/19/2036	94,989	87,851	0.005
GNMA	3.500	3/20/2027	906,248	87,662	0.005
GNMA	3.000	2/16/2043	545,332	85,988	0.005
FHLMC	0.010	11/15/2036	93,863	84,644	0.005
WF-RBS Commercial Mortgage Trust	1.438	3/15/2047	1,967,732	84,469	0.005
Emera U.S. Finance L.P.	4.750	6/15/2046	90,000	83,870	0.005
FNMA	0.000	3/25/2036	102,352	82,980	0.004
Amerquest Mortgage Securities, Inc. Asset-Backed Pass-Through Certificates	5.818	11/25/2035	81,536	81,867	0.004
FNMA	3.500	2/25/2031	941,521	81,719	0.004
Teva Pharmaceutical Finance Netherlands B.V.	3.150	10/1/2026	95,000	77,073	0.004
FHLMC	3.000	3/15/2033	630,845	76,123	0.004
Baxalta, Inc.	3.600	6/23/2022	77,000	75,600	0.004
GNMA	6.000	2/15/2029	70,193	75,465	0.004
FNMA	4.000	3/25/2042	489,284	74,779	0.004
GNMA	3.500	5/20/2043	417,884	74,746	0.004
GNMA	3.000	9/20/2028	873,155	73,846	0.004
CSAIL Commercial Mortgage Trust	3.757	11/15/2048	74,000	73,529	0.004
FHLMC	3.500	6/15/2026	1,183,365	73,400	0.004
FHLMC	3.000	5/15/2032	1,022,767	71,366	0.004
GNMA	6.500	8/15/2031	64,866	70,422	0.004
Hess Corp.	6.000	1/15/2040	76,000	70,305	0.004

Full Portfolio Holdings\* as of November 30, 2018

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
SS&C Technologies Holdings Europe S.a.r.l.	4.595	4/16/2025	71,675	69,896	0.004
Banc of America Funding Trust	5.847	1/25/2037	74,164	69,744	0.004
Community Health Systems, Inc.	6.250	3/31/2023	75,000	69,563	0.004
FNMA	4.500	8/1/2040	64,277	66,861	0.004
Videotron Ltd.	5.125	4/15/2027	70,000	66,325	0.004
DAE Funding LLC	5.000	8/1/2024	70,000	65,975	0.004
Commercial Mortgage Trust	2.081	7/10/2046	2,737,023	65,918	0.004
MSCI, Inc.	5.750	8/15/2025	65,000	65,813	0.004
FNMA	2.500	6/1/2043	70,237	65,082	0.003
GNMA	6.000	11/15/2037	59,969	64,474	0.003
FHLMC	0.306	10/25/2020	23,253,551	64,461	0.003
GNMA	6.000	1/15/2037	58,392	63,545	0.003
FHLMC	4.000	6/15/2028	687,885	63,052	0.003
Navient Corp.	5.875	10/25/2024	70,000	62,825	0.003
GNMA	6.000	11/15/2038	56,951	62,612	0.003
DAE Funding LLC	4.500	8/1/2022	65,000	62,238	0.003
DCP Midstream Operating L.P.	5.600	4/1/2044	70,000	62,125	0.003
GNMA	6.000	1/15/2039	57,025	61,309	0.003
CSAIL Commercial Mortgage Trust	1.061	4/15/2050	1,479,871	60,950	0.003
FHLMC	2.500	5/15/2028	784,729	59,984	0.003
FHLMC	3.500	3/15/2027	711,346	59,883	0.003
GNMA	6.500	10/15/2031	54,435	59,097	0.003
FNMA	4.500	8/1/2040	55,167	57,385	0.003
Ascent Resources - Marcellus LLC	8.815	3/30/2023	54,167	54,167	0.003
FHLMC	2.500	12/15/2026	1,052,907	53,959	0.003
GNMA	6.000	6/15/2038	48,354	52,461	0.003
FNMA	4.500	7/25/2027	519,207	52,232	0.003
FNMA	3.000	9/25/2027	621,518	51,960	0.003
GNMA	4.000	1/20/2044	215,556	50,888	0.003
GNMA	6.500	5/15/2029	45,799	50,656	0.003
FHLMC	6.000	11/1/2032	46,263	50,086	0.003
FHLMC	6.000	5/1/2038	46,012	49,770	0.003
GNMA	5.500	4/15/2038	46,200	49,490	0.003
FHLMC	6.000	8/1/2034	44,387	48,730	0.003
FNMA	2.500	6/25/2028	650,908	48,083	0.003
Viacom, Inc.	6.250	2/28/2057	50,000	47,850	0.003
Petroleos Mexicanos	5.350	2/12/2028	55,000	47,399	0.003
GNMA	5.500	6/15/2035	41,363	44,750	0.002
Morgan Stanley Asset-Backed Securities Capital, Inc. Trust	2.465	6/25/2036	53,207	44,629	0.002
FHLMC	5.500	6/1/2038	40,911	43,985	0.002
FHLMC	5.500	4/1/2038	40,772	43,891	0.002
GNMA	4.000	5/16/2042	304,194	43,570	0.002
Viacom, Inc.	5.875	2/28/2057	45,000	43,207	0.002
GNMA	6.000	11/15/2038	39,698	42,680	0.002

Full Portfolio Holdings\* as of November 30, 2018

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
FNMA	4.000	11/25/2042	276,576	42,401	0.002
FNMA	5.500	8/1/2033	39,548	42,387	0.002
GNMA	6.000	10/15/2034	38,188	41,057	0.002
FHLMC	6.000	9/1/2034	37,330	40,982	0.002
GNMA	6.500	11/15/2031	37,680	40,906	0.002
FNMA	3.500	8/25/2030	406,762	40,840	0.002
FHLMC	6.000	3/1/2035	36,968	40,577	0.002
GNMA	4.500	7/15/2033	37,894	39,348	0.002
FHLMC	2.500	3/15/2028	550,988	38,632	0.002
AmeriGas Partners L.P. / AmeriGas Finance Corp.	5.625	5/20/2024	40,000	38,000	0.002
Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide, Inc.	3.650	2/1/2026	40,000	37,734	0.002
FHLMC	2.500	3/15/2028	482,196	37,673	0.002
GNMA	6.000	3/15/2036	34,857	37,483	0.002
FHLMC	6.000	1/1/2035	33,838	36,602	0.002
FHLMC	3.500	9/15/2026	414,845	36,304	0.002
FHLMC	4.000	8/15/2026	409,037	36,279	0.002
GNMA	6.000	11/15/2039	33,187	35,680	0.002
GNMA	6.000	12/15/2038	31,044	33,553	0.002
Cox Communications, Inc.	2.950	6/30/2023	35,000	33,317	0.002
GNMA	3.500	2/16/2027	376,021	33,021	0.002
FHLMC	4.000	7/15/2027	341,042	32,569	0.002
GNMA	6.000	6/15/2040	29,001	31,180	0.002
FedEx Corp.	4.400	1/15/2047	35,000	31,026	0.002
DBUBS Mortgage Trust	0.896	11/10/2046	3,208,180	30,678	0.002
FNMA	5.465	5/25/2042	274,455	30,546	0.002
GNMA	4.000	11/20/2047	29,837	30,223	0.002
CDK Global, Inc.	5.875	6/15/2026	30,000	29,850	0.002
GNMA	6.500	1/15/2032	27,386	29,732	0.002
CCO Holdings LLC / CCO Holdings Capital Corp.	5.125	5/1/2027	30,000	28,425	0.002
GNMA	6.000	7/15/2033	26,084	28,044	0.002
FNMA	4.500	4/1/2025	26,733	27,450	0.001
FHLMC	3.000	12/1/2046	27,568	26,310	0.001
DentalCorp Perfect Smile ULC	4.818	6/6/2025	26,403	26,222	0.001
GNMA	6.500	3/15/2032	23,783	25,820	0.001
FHLMC	5.500	5/1/2040	23,977	25,807	0.001
GNMA	6.000	8/15/2039	23,858	25,650	0.001
Morgan Stanley Capital Trust	5.302	10/12/2052	250,000	24,854	0.001
GNMA	4.000	12/16/2026	270,958	24,548	0.001
GNMA	6.000	11/15/2039	22,432	24,118	0.001
FNMA	7.500	9/1/2031	23,068	24,078	0.001
FHLMC	5.000	9/1/2039	22,207	23,418	0.001
Conn's Receivables Funding LLC	2.730	7/15/2020	20,330	20,326	0.001
GNMA	6.000	6/15/2038	18,696	20,115	0.001

Full Portfolio Holdings\* as of November 30, 2018

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
GNMA	6.500	8/15/2031	16,870	18,315	0.001
Pacific Gas & Electric Co.	5.400	1/15/2040	20,000	17,717	0.001
GNMA	6.000	1/15/2039	15,843	17,033	0.001
GNMA	6.000	11/15/2037	15,807	16,994	0.001
Honor Automobile Trust Securitization	2.940	11/15/2019	16,858	16,855	0.001
GNMA	6.000	6/15/2037	14,116	15,176	0.001
Genworth Holdings, Inc.	7.625	9/24/2021	15,000	15,150	0.001
GNMA	6.500	7/15/2032	13,108	14,231	0.001
FNMA	7.500	3/1/2030	12,492	14,224	0.001
GSAA Home Equity Trust	2.385	12/25/2046	25,950	13,419	0.001
GNMA	6.500	9/15/2028	12,277	13,329	0.001
FHLMC	6.000	9/1/2034	11,887	13,064	0.001
GNMA	6.000	8/15/2038	11,475	12,336	0.001
FHLMC	5.000	2/1/2041	11,030	11,697	0.001
Morgan Stanley Capital Trust	5.302	10/12/2052	175,000	10,959	0.001
FNMA	6.000	11/1/2031	10,115	10,889	0.001
FHLMC	5.000	7/1/2035	10,166	10,782	0.001
FHLMC	5.000	9/1/2031	10,028	10,487	0.001
FHLMC	5.500	11/1/2037	9,259	10,007	0.001
Wells Fargo Commercial Mortgage Trust	3.166	2/15/2048	10,000	9,663	0.001
FNMA	5.000	12/1/2019	9,304	9,619	0.001
Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp.	5.500	3/1/2025	10,000	9,525	0.001
FNMA	5.500	8/1/2019	9,305	9,319	0.001
FHLMC	6.000	9/1/2034	8,459	9,150	0.000
Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp.	5.250	5/15/2027	10,000	9,135	0.000
Genworth Holdings, Inc.	4.800	2/15/2024	10,000	8,475	0.000
FNMA	5.500	9/1/2019	8,064	8,080	0.000
FNMA	5.500	10/1/2019	7,880	7,894	0.000
GNMA	6.500	4/15/2032	6,850	7,436	0.000
GNMA	6.000	9/15/2039	5,980	6,430	0.000
Templar Energy LLC	0.000		8,492	6,369	0.000
GNMA	6.500	11/15/2031	5,472	5,941	0.000
GNMA	6.000	5/15/2036	4,892	5,334	0.000
GNMA	6.500	12/15/2028	4,783	5,192	0.000
FNMA	5.500	10/1/2019	4,445	4,448	0.000
GNMA	6.500	9/15/2031	4,020	4,365	0.000
GNMA	6.000	11/15/2037	3,873	4,206	0.000
FNMA	5.500	5/1/2020	3,568	3,590	0.000
GNMA	6.500	1/15/2032	3,147	3,417	0.000
GNMA	6.000	3/15/2039	2,765	2,973	0.000
FHLMC	5.500	4/1/2038	2,522	2,710	0.000
GNMA	6.500	10/15/2028	2,357	2,559	0.000
FNMA	7.500	12/1/2029	2,238	2,313	0.000



Full Portfolio Holdings\* as of November 30, 2018

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
GNMA	6.500	9/15/2028	1,986	2,156	0.000
GNMA	6.000	8/15/2038	1,562	1,679	0.000
Lehman Brothers Small Balance Commercial Mortgage Trust	5.520	9/25/2030	1,653	1,656	0.000
GNMA	6.000	10/15/2038	1,348	1,449	0.000
FHLMC	5.500	2/1/2038	1,028	1,108	0.000
FNMA	5.500	6/1/2033	937	998	0.000
Ascent Resources - Marcellus LLC Expires 3/30/2023	0.000		10,075	806	0.000
GNMA	6.500	1/15/2032	171	185	0.000
TCEH Corp.	0.000		350,000	0	0.000
FNMA	5.000	12/1/2048	(10,500,000)	(10,984,394)	(0.590)
FNMA	2.500	12/1/2033	(28,680,000)	(27,657,154)	(1.485)
FNMA	3.000	12/1/2048	(53,231,000)	(50,732,630)	(2.725)
FNMA	3.000	12/1/2033	(52,311,000)	(51,610,190)	(2.772)
OTHER ASSETS LESS LIABILITIES				(510,646,083)	(27.424)
TOTAL NET ASSETS				1,862,014,906	

**Select Holdings in "Other Assets Less Liabilities"**

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Security	Coupon	Maturity	Shares/Par	Value
U.S. Treasury 5-Year Note Future	0.000	3/29/2019	186,300,000	210,446,227
US ULTRA BOND CBT MAR19 XCBT 20190320	0.000	3/20/2019	45,200,000	68,887,625
Morgan Stanley Institutional Liquidity Funds, Government Portfolio, Institutional Class, 2.07%	2.099	12/31/2030	27,733,151	27,733,151
U.S. Treasury Long Bond Future	0.000	3/20/2019	11,000,000	15,389,688
3 Mo. USD LIBOR	(2.250)	6/20/2028	102,572,000	6,820,223
JAPANESE YEN	0.000	12/3/2018	551,444,865	4,857,903
EGYPTIAN POUND	0.000	4/22/2019	61,420,000	3,278,305
Japan Treasury Discount Bill	0.000	1/15/2019	361,050,000	3,181,467
CDX.NA.HY.31.V1	5.000	12/20/2023	32,285,000	1,382,110
Royal Bank of Canada	2.027	1/16/2019	1,800,000	1,351,231
3 Month USD-LIBOR-BBA-Interest Rate Swap Expiring 02/28/19	2.450	8/2/2027	6,000,000	1,315,200
3 Mo. USD LIBOR	(2.750)	12/20/2047	15,675,000	1,233,524
99D0E85D3 USD PUT .0245 202708 AUG27 2.45 PUT	2.450	8/2/2027	4,600,000	1,053,400
JAPANESE YEN	0.000	12/4/2018	100,376,397	884,257
12 Mo. Federal Funds Rate	(1.000)	9/29/2026	6,875,000	838,284
12 Mo. Federal Funds Rate	(1.625)	11/14/2026	10,705,000	826,912
3 Month USD-LIBOR-BBA-Interest Rate Swap Expiring 06/03/29	3.200	5/30/2019	60,115,000	602,352
VW CR, Inc.	2.246	12/10/2018	600,000	599,631

Full Portfolio Holdings\* as of November 30, 2018

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Security	Coupon	Maturity	Shares/Par	Value
3 Month USD-LIBOR-BBA-Interest Rate Swap Expiring 08/04/57	2.450	8/2/2027	6,000,000	504,900
3 Mo. USD LIBOR	(2.000)	3/21/2023	12,225,000	479,722
Credit Agricole Corporate and Investment Bank	2.766	9/24/2020	440,000	439,921
3 Month USD-LIBOR-BBA-Interest Rate Swap Expiring 07/20/48	2.910	7/18/2028	3,250,000	438,100
99D0E85X9 USD CALL .0245 20270 AUG27 2.45 CALL	2.450	8/2/2027	4,600,000	395,600
3 Month USD-LIBOR-BBA-Interest Rate Swap Expiring 06/03/29	3.200	5/30/2019	39,295,000	393,736
Newfoundland Treasury Bill	1.860	1/17/2019	500,000	375,404
CANADIAN DOLLAR	0.000		475,331	357,755
EURO CURRENCY	0.000	12/3/2018	309,809	350,735
CDX.NA.IG.S.31.V1	1.000	12/20/2023	29,630,000	326,736
3 Month USD-LIBOR-BBA-Interest Rate Swap Expiring 07/20/48	2.910	7/18/2028	3,250,000	294,028
Glencore Funding LLC	2.371	12/11/2018	250,000	249,822
12 Mo. Federal Funds Rate	(2.500)	3/1/2028	15,900,000	222,826
ITRAXX.EUR.30	1.000	12/20/2023	20,540,000	214,169
3 Mo. USD LIBOR	(2.275)	7/14/2027	1,663,000	95,115
Bank of Nova Scotia	2.090	2/8/2019	90,000	67,465
ABX.HE.AAA.07	(0.090)	8/25/2037	1,537,013	53,795
3 Mo. USD LIBOR	(3.002)	6/18/2028	14,403,000	51,148
ABX.HE.PENAAA.06	(0.110)	5/25/2046	851,352	45,760
Bank of Nova Scotia	2.040	1/25/2019	60,000	45,018
ABX.HE.PENAAA.06	(0.110)	5/25/2046	686,844	36,918
ABX.HE.AAA.07	(0.090)	8/25/2037	708,644	24,803
ABX.HE.PENAAA.06	(0.110)	5/25/2046	257,632	13,848
Morgan Stanley Institutional Liquidity Funds, Government Portfolio, Institutional Class, 2.07%	2.087	12/31/2030	13,715	13,715
POUND STERLING	0.000	12/31/2018	8,000	10,215
ABX.HE.AAA.07	(0.090)	8/25/2037	161,791	5,663
ABX.HE.AAA.06	(0.180)	7/25/2045	2,904	47
POUND STERLING	0.000		17	22
BRAZILIAN REAL	0.000		0	0
COLOMBIAN PESO	0.000		0	0
PRIMEX.ARM.2	(4.580)	12/25/2037	156,551	0
PRIMEX.ARM.2	4.580	12/25/2037	156,551	0
MEXICAN PESO (NEW)	0.000		0	0
ABX.HE.AAA.06	0.180	7/25/2045	2,904	(47)
U.S. Treasury 10-Year Futures Options	118.500	12/21/2018	(4,000)	(438)
U.S. Treasury 10-Year Futures Options	118.500	12/21/2018	(4,000)	(4,250)

Full Portfolio Holdings\* as of November 30, 2018

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Security	Coupon	Maturity	Shares/Par	Value
ABX.HE.AAA.07	0.090	8/25/2037	161,791	(5,663)
3 Mo. USD LIBOR	(3.000)	4/30/2025	12,256,000	(11,657)
ABX.HE.AAA.07	0.090	8/25/2037	708,643	(24,803)
CANADIAN DOLLAR	0.000	1/25/2019	(60,000)	(45,224)
CMBX.NA.BBB-.6	3.000	5/11/2063	360,000	(51,746)
ABX.HE.AAA.07	0.090	8/25/2037	1,537,012	(53,795)
CANADIAN DOLLAR	0.000	2/8/2019	(90,000)	(67,852)
ABX.HE.PENAAA.06	0.110	5/25/2046	1,795,831	(96,526)
CMBX.NA.BB.6	5.000	5/11/2063	396,000	(99,088)
CMBX.NA.BB.8	5.000	10/17/2057	530,000	(99,860)
CMBX.NA.BBB-.6	3.000	5/11/2063	815,000	(117,148)
CDX.EM.30	1.000	12/20/2023	2,610,000	(121,934)
99D0E82C8 USD PUT 80 20181219 DEC18 80 PUT	80.000	12/19/2018	(140,038,000)	(135,606)
CMBX.NA.BB.8	5.000	10/17/2057	890,000	(167,690)
CMBX.NA.BBB-.6	3.000	5/11/2063	1,270,000	(182,550)
JAPANESE YEN	0.000	1/22/2019	(23,950,000)	(212,068)
CMBX.NA.BB.6	5.000	5/11/2063	952,000	(238,212)
CMBX.NA.BB.8	5.000	10/17/2057	1,270,000	(239,287)
Long: 99D0E0128 CDS USD R F 1.00000 99D0E0128 / Shrt: 99D0E0128 CDS USD P V 03MEVENT 99D0E013	1.000	12/20/2023	5,205,000	(252,767)
POUND STERLING	0.000	2/27/2019	(200,000)	(256,046)
CMBX.NA.BB.6	5.000	5/11/2063	1,080,000	(270,240)
CMBX.NA.BB.6	5.000	5/11/2063	1,085,000	(271,491)
CMBX.NA.BB.8	5.000	10/17/2057	1,485,000	(279,797)
CMBX.NA.BB.8	5.000	10/17/2057	1,625,000	(306,175)
EURO CURRENCY	0.000	1/22/2019	(300,000)	(341,377)
99D0E8162 USD CALL 80 20181219 DEC18 80 CALL	80.000	12/19/2018	(140,038,000)	(365,312)
CANADIAN DOLLAR	0.000	1/17/2019	(500,000)	(376,805)
CMBX.NA.BB.6	5.000	5/11/2063	1,540,000	(385,343)
CMBX.NA.BBB-.6	3.000	5/11/2063	2,790,000	(401,035)
CMBX.NA.BB.6	5.000	5/11/2063	1,635,000	(409,114)
EURO CURRENCY	0.000	1/22/2019	(366,000)	(416,480)
CMBX.NA.BB.6	5.000	5/11/2063	1,715,000	(429,132)
HUNGARIAN FORINT	0.000	1/9/2019	(125,000,000)	(438,943)
HUNGARIAN FORINT	0.000	2/6/2019	(129,130,000)	(454,244)
CMBX.NA.BB.6	5.000	5/11/2063	1,830,000	(457,907)
CMBX.NA.BB.6	5.000	5/11/2063	1,830,000	(457,907)
CMBX.NA.BB.6	5.000	5/11/2063	1,830,000	(457,907)
CMBX.NA.BB.6	5.000	5/11/2063	1,835,000	(459,158)
POUND STERLING	0.000	2/27/2019	(400,000)	(512,092)

Full Portfolio Holdings\* as of November 30, 2018

**Select Holdings in "Other Assets Less Liabilities"**

The holdings below may be used by the Fund for a variety of purposes, including but not limited to the following: to manage duration, take a view on a currency, hedge a foreign currency for a foreign holding, or gain or hedge market exposure. The values below may not represent the market exposure of the Fund. For Currencies, the Notional Amount below represents the Foreign Denomination.

Security	Coupon	Maturity	Shares/Par	Value
CMBX.NA.BBB-.6	3.000	5/11/2063	3,725,000	(535,432)
CMBX.NA.BB.8	5.000	10/17/2057	2,890,000	(544,520)
CMBX.NA.BB.8	5.000	10/17/2057	3,099,000	(583,899)
CMBX.NA.BB.6	5.000	5/11/2063	2,680,000	(670,596)
CANADIAN DOLLAR	0.000	1/15/2019	(995,000)	(749,812)
JAPANESE YEN	0.000	6/14/2019	(100,000,000)	(896,177)
EURO CURRENCY	0.000	1/31/2019	(975,000)	(1,110,233)
EURO CURRENCY	0.000	1/31/2019	(995,000)	(1,133,007)
CANADIAN DOLLAR	0.000	1/16/2019	(1,800,000)	(1,356,470)
EURO CURRENCY	0.000	12/19/2018	(1,659,000)	(1,881,821)
JAPANESE YEN	0.000	12/17/2018	(267,950,000)	(2,364,533)
JAPANESE YEN	0.000	2/4/2019	(271,050,000)	(2,402,319)
EURO CURRENCY	0.000	12/19/2018	(2,187,000)	(2,480,737)
JAPANESE YEN	0.000	2/19/2019	(299,600,000)	(2,658,294)
JAPANESE YEN	0.000	1/15/2019	(361,050,000)	(3,195,127)
EURO CURRENCY	0.000		(2,888,470)	(3,270,038)
JAPANESE YEN	0.000	1/28/2019	(541,100,000)	(4,793,579)
JAPANESE YEN	0.000	12/3/2018	(551,550,000)	(4,859,833)
JAPANESE YEN	0.000	3/11/2019	(551,150,000)	(4,898,925)
FNMA	5.500	12/1/2048	(5,650,000)	(6,011,953)
US DOLLAR	0.000		(9,721,933)	(9,721,933)
EURO CURRENCY	0.000	12/31/2018	(13,280,000)	(15,083,295)
FNMA	4.500	12/1/2048	(19,100,000)	(19,634,980)
U.S. Treasury 10-Year Ultra Future	0.000	3/20/2019	(36,800,000)	(46,552,000)
U.S. Treasury 10-Year Note Future	0.000	3/20/2019	(56,300,000)	(67,252,109)
U.S. Treasury 2-Year Note Future	0.000	3/29/2019	(205,200,000)	(216,469,970)

\* This unaudited information is being presented pursuant to the Fund's Policy on Disclosure of Portfolio Holdings. 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) have been included under "Other Assets" and may not be listed separately. Please see the Fund's Statement of Additional Information on hartfordfunds.com for a discussion of the Fund's policy.

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

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