

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
UMBS	2.000	7/14/2051	256,517,000	259,352,716	7.504
UMBS	2.000	8/12/2051	228,505,000	230,575,827	6.671
U.S. Treasury Bonds	3.375	5/15/2044	63,465,000	79,184,983	2.291
UMBS	2.500	8/12/2051	67,750,000	69,983,633	2.025
GNMA	3.000	7/21/2051	65,730,000	68,574,877	1.984
U.S. Treasury Bonds	3.125	8/15/2044	55,100,000	66,169,504	1.914
U.S. Treasury Notes	0.625	8/15/2030	69,265,000	64,581,495	1.868
U.S. Treasury Notes	0.625	12/31/2027	63,395,000	61,329,710	1.774
U.S. Treasury Bonds	2.250	5/15/2041	58,615,000	61,051,186	1.766
Fixed Income Clearing Corp. Repurchase Agreement dated 01/29/2021 at 0.020%, due on 02/01/2021 with a maturity value of \$20,065,950; collateralized by U.S. Treasury Bond at 3.000%, maturing 05/15/2047, with a market value of \$20,467,316	0.020	7/1/2021	54,218,498	54,218,498	1.569
UMBS	3.000	7/14/2051	47,511,000	49,535,785	1.433
UMBS	3.000	8/12/2051	47,505,000	49,497,983	1.432
UMBS	2.500	7/14/2051	46,749,000	48,383,389	1.400
GNMA	2.500	6/20/2051	44,800,000	46,483,296	1.345
U.S. Treasury Notes	0.750	4/30/2026	34,495,000	34,338,695	0.993
U.S. Treasury Notes	2.875	8/15/2028	30,700,000	34,164,543	0.988
GNMA	2.500	7/21/2051	32,140,000	33,268,666	0.963
U.S. Treasury Bonds	1.875	2/15/2051	30,160,000	28,812,225	0.834
U.S. Treasury Notes	0.625	5/15/2030	30,559,000	28,588,183	0.827
U.S. Treasury Bonds	3.125	5/15/2048	22,900,000	27,940,684	0.808
U.S. Treasury Bonds	2.875	11/15/2046	23,034,000	26,746,433	0.774
U.S. Treasury Notes	1.625	2/15/2026	25,270,000	26,202,818	0.758
U.S. Treasury Notes	0.625	11/30/2027	25,955,000	25,140,865	0.727
FNMA	4.000	7/14/2051	22,957,000	24,451,895	0.707
Mexican Bonos	7.750	5/29/2031	446,667,200	23,651,806	0.684
FNMA	4.500	7/14/2051	19,900,000	21,422,816	0.620
U.S. Treasury Bonds	3.000	2/15/2048	17,840,000	21,274,897	0.616
U.S. Treasury Bonds	1.875	2/15/2041	20,855,000	20,437,900	0.591
U.S. Treasury Bonds	2.500	2/15/2046	18,100,000	19,619,410	0.568
U.S. Treasury Bonds	1.375	8/15/2050	23,005,000	19,406,874	0.561
U.S. Treasury Bonds	1.250	5/15/2050	21,970,000	17,951,035	0.519
U.S. Treasury Bonds	0.875	2/15/2047	12,558,744	16,177,395	0.468
U.S. Treasury Bonds	1.375	11/15/2040	17,030,000	15,305,713	0.443
U.S. Treasury Notes	0.250	10/31/2025	15,600,000	15,258,141	0.441
U.S. Treasury Bonds	3.000	2/15/2047	12,500,000	14,855,957	0.430
FNMA	3.500	7/14/2051	13,875,000	14,608,044	0.423
Brazil Notas do Tesouro Nacional	10.000	1/1/2031	68,742,000	14,568,009	0.421
FNMA	2.500	7/19/2036	13,810,000	14,400,162	0.417
UMBS	2.500	8/17/2036	13,810,000	14,393,688	0.416
FNMA	2.000	7/19/2036	13,775,000	14,212,588	0.411
FHLMC	3.000	12/1/2046	11,358,456	11,983,289	0.347

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U.S. Treasury Notes	3.125	11/15/2028	10,320,000	11,682,563	0.338
Russian Federal Bond - OFZ	5.900	3/12/2031	922,120,000	11,576,279	0.335
Bank of America Corp.	3.366	1/23/2026	10,385,000	11,200,685	0.324
GNMA	3.500	7/21/2051	10,545,000	11,062,570	0.320
GNMA	3.500	8/19/2051	10,525,000	11,047,344	0.320
GNMA	4.000	7/20/2048	9,747,634	10,355,986	0.300
Broadcom, Inc.	5.000	4/15/2030	8,635,000	10,206,531	0.295
Mexico Government International Bond	1.450	10/25/2033	8,990,000	10,166,447	0.294
Colombia Government International Bond	3.875	4/25/2027	9,535,000	10,130,556	0.293
BlueMountain CLO Ltd.	1.349	4/19/2034	10,110,000	10,109,960	0.292
Black Knight InfoServ LLC	3.625	9/1/2028	9,975,000	9,924,726	0.287
JPMCC Commercial Mortgage Securities Trust	3.723	3/15/2050	8,715,000	9,682,247	0.280
Metropolitan Transportation Auth, NY, Rev	5.175	11/15/2049	7,005,000	9,456,511	0.274
Symphony CLO Ltd.	1.165	4/19/2034	9,400,000	9,403,694	0.272
MSCI, Inc.	5.375	5/15/2027	8,776,000	9,346,440	0.270
Booz Allen Hamilton, Inc.	3.875	9/1/2028	9,130,000	9,312,600	0.269
Indonesia Government International Bond	1.100	3/12/2033	7,745,000	8,970,501	0.260
CDW LLC / CDW Finance Corp.	3.250	2/15/2029	8,841,000	8,951,513	0.259
Madison Park Funding Ltd.	1.254	7/17/2034	8,925,000	8,928,615	0.258
Centene Corp.	4.625	12/15/2029	8,035,000	8,836,652	0.256
Ball Corp.	4.000	11/15/2023	8,115,000	8,627,057	0.250
Voya CLO Ltd.	1.090	1/18/2029	8,566,784	8,568,994	0.248
GNMA	2.500	5/20/2051	8,272,687	8,558,011	0.248
Pretium Mortgage Credit Partners LLC	1.992	2/25/2061	8,523,000	8,514,758	0.246
Clean Harbors, Inc.	4.875	7/15/2027	8,118,000	8,503,605	0.246
RR LLC	1.230	7/15/2035	8,425,000	8,430,493	0.244
Philippine Government International Bond	1.200	4/28/2033	7,030,000	8,325,570	0.241
Thompson Park CLO Ltd.	1.199	4/15/2034	8,315,000	8,312,863	0.241
New York Transportation Dev Corp. Rev	4.248	9/1/2035	7,480,000	8,286,624	0.240
Venture CLO Ltd.	1.311	4/15/2034	8,270,000	8,271,398	0.239
Sound Point CLO Ltd.	1.210	4/25/2034	8,270,000	8,267,875	0.239
Preston Ridge Partners Mortgage Trust LLC	1.867	4/25/2026	8,166,394	8,250,560	0.239
Towd Point Mortgage Trust	2.918	11/30/2060	8,080,630	8,246,057	0.239
Bain Capital Credit CLO Ltd.	1.289	7/25/2034	8,230,000	8,232,584	0.238
B.C. Unlimited Liability Co.	1.854	11/19/2026	8,351,023	8,229,683	0.238
Croatia Government International Bond	1.500	6/17/2031	6,630,000	8,184,160	0.237
Brighthouse Financial, Inc.	5.625	5/15/2030	6,690,000	8,147,715	0.236
FNMA	3.500	9/1/2057	7,415,587	8,058,605	0.233
FNMA	3.500	1/1/2050	7,628,013	8,056,940	0.233
Dominican Republic International Bond	6.400	6/5/2049	7,375,000	7,948,038	0.230
JP Morgan Chase & Co.	3.960	1/29/2027	6,955,000	7,748,267	0.224
BBCMS Mortgage Trust	0.923	8/15/2036	7,661,000	7,668,095	0.222
Panama Government International Bond	3.870	7/23/2060	7,400,000	7,554,142	0.219
RR Ltd.	1.191	7/15/2036	7,545,000	7,548,199	0.218

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Saudi Government International Bond	2.250	2/2/2033	7,724,000	7,503,480	0.217
Wendy's Funding LLC	2.370	6/15/2051	7,395,000	7,460,668	0.216
CSMC Trust	1.179	2/25/2066	7,299,647	7,401,783	0.214
Suzano Austria GmbH	5.000	1/15/2030	6,510,000	7,375,830	0.213
Regatta Funding Ltd.	1.295	4/20/2034	7,365,000	7,367,644	0.213
Rede D'or Finance S.a.r.l.	4.500	1/22/2030	7,125,000	7,303,125	0.211
Chile Government International Bond	1.250	1/22/2051	6,885,000	7,291,986	0.211
Charter Communications Operating LLC / Charter Communications Operating Capital	6.484	10/23/2045	5,280,000	7,275,924	0.211
Galaxy Pipeline Assets Bidco Ltd.	2.625	3/31/2036	7,410,000	7,268,626	0.210
Carlyle U.S. CLO Ltd.	1.208	4/20/2031	7,230,000	7,220,391	0.209
OBX Trust	1.072	2/25/2066	7,215,256	7,197,144	0.208
U.S. Treasury Bonds	3.000	5/15/2045	6,035,000	7,121,536	0.206
NMLT Trust	1.185	5/25/2056	7,040,613	7,038,628	0.204
Philadelphia, PA, Auth Industrial Dev,	6.550	10/15/2028	5,345,000	6,946,782	0.201
General Motors Financial Co., Inc.	1.500	6/10/2026	6,970,000	6,937,133	0.201
Astrazeneca Finance LLC	1.750	5/28/2028	6,930,000	6,932,218	0.201
Bank of America Corp.	4.083	3/20/2051	5,780,000	6,912,034	0.200
Service Corp. International	3.375	8/15/2030	7,045,000	6,902,691	0.200
LSTAR Securities Investment Ltd.	1.792	3/2/2026	6,782,681	6,779,805	0.196
Starwood Residential Mortgage	1.219	5/25/2065	6,760,536	6,778,056	0.196
U.S. Treasury Notes	0.375	1/15/2027	6,106,451	6,759,794	0.196
FNMA	3.000	7/19/2036	6,405,000	6,731,063	0.195
Wellfleet CLO Ltd.	1.344	7/20/2032	6,545,000	6,543,318	0.189
FHLMC	3.000	10/1/2032	6,160,198	6,508,431	0.188
BOC Aviation USA Corp.	1.625	4/29/2024	6,395,000	6,445,776	0.186
County of Riverside, CA	3.070	2/15/2028	5,895,000	6,412,118	0.186
Truist Bank	2.250	3/11/2030	6,280,000	6,374,048	0.184
WMG Acquisition Corp.	3.875	7/15/2030	6,310,000	6,372,469	0.184
County of Riverside, CA	2.863	2/15/2026	5,885,000	6,312,089	0.183
Seasoned Credit Risk Transfer Trust	3.500	7/25/2058	5,673,217	6,239,592	0.181
American Builders & Contractors Supply Co., Inc.	2.104	1/15/2027	6,273,513	6,224,893	0.180
Dryden 55 CLO Ltd.	1.204	4/15/2031	6,230,000	6,224,075	0.180
CSC Holdings LLC	3.375	2/15/2031	6,410,000	6,056,873	0.175
Nortonlifelock, Inc.	5.000	4/15/2025	5,970,000	6,053,401	0.175
GCAT Trust	0.874	1/25/2066	5,953,681	6,033,204	0.175
Romanian Government International Bond	2.625	12/2/2040	5,115,000	6,009,410	0.174
IPALCO Enterprises, Inc.	4.250	5/1/2030	5,345,000	6,008,656	0.174
Elanco Animal Health, Inc.	1.842	8/2/2027	6,096,436	5,999,929	0.174
SG Commercial Mortgage Securities Trust	2.632	3/15/2037	5,770,000	5,988,532	0.173
GNMA	5.000	7/21/2051	5,200,000	5,863,075	0.170
Hologic, Inc.	4.625	2/1/2028	5,570,000	5,848,500	0.169
Seasoned Credit Risk Transfer Trust	3.500	10/25/2058	5,314,352	5,807,030	0.168
Anheuser-Busch InBev Worldwide, Inc.	5.450	1/23/2039	4,380,000	5,781,170	0.167

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Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
American International Group, Inc.	2.500	6/30/2025	5,475,000	5,779,569	0.167
Morgan Stanley	1.794	2/13/2032	5,915,000	5,689,934	0.165
Cigna Corp.	1.250	3/15/2026	5,660,000	5,679,016	0.164
Seasoned Credit Risk Transfer Trust	3.500	3/25/2058	5,186,715	5,662,446	0.164
U.S. Treasury Bonds	2.250	8/15/2049	5,455,000	5,654,235	0.164
JP Morgan Chase & Co.	3.157	4/22/2042	5,415,000	5,644,507	0.163
Wells Fargo & Co.	2.406	10/30/2025	5,390,000	5,641,012	0.163
Coca-Cola Co.	2.250	1/5/2032	5,500,000	5,637,977	0.163
Atrium XII	1.014	4/22/2027	5,637,698	5,636,283	0.163
Florida State Board of Administration Finance Co.	1.258	7/1/2025	5,580,000	5,633,613	0.163
Duke Energy Corp.	2.550	6/15/2031	5,535,000	5,589,729	0.162
Ashtead Capital, Inc.	4.375	8/15/2027	5,335,000	5,588,413	0.162
T-Mobile USA, Inc.	3.875	4/15/2030	4,975,000	5,554,787	0.161
Ingersoll-Rand Services Co.	1.854	3/1/2027	5,612,073	5,543,494	0.160
Goldman Sachs Group, Inc.	2.615	4/22/2032	5,380,000	5,502,444	0.159
DAE Funding LLC	1.550	8/1/2024	5,510,000	5,498,815	0.159
Suzano Austria GmbH	3.125	1/15/2032	5,515,000	5,455,162	0.158
GNMA	4.500	9/20/2049	5,087,879	5,414,039	0.157
FHLMC	3.000	11/1/2046	5,096,889	5,412,357	0.157
WEX, Inc.	2.354	3/31/2028	5,446,350	5,402,126	0.156
Angel Oak Mortgage Trust	0.909	1/25/2066	5,323,740	5,396,973	0.156
VOLT XCIII LLC	1.893	2/27/2051	5,382,750	5,376,522	0.156
Science Applications International Corp.	1.979	10/31/2025	5,305,306	5,288,754	0.153
Go Daddy Operating Co. LLC	1.854	2/15/2024	5,314,931	5,270,445	0.152
Oracle Corp.	3.850	4/1/2060	4,945,000	5,254,972	0.152
BlueMountain CLO Ltd.	1.260	4/20/2034	5,235,000	5,236,879	0.152
Romanian Government International Bond	4.625	4/3/2049	3,473,000	5,211,716	0.151
Wells Fargo N.A.	1.901	3/15/2063	37,853,218	5,167,736	0.150
HCA, Inc.	2.375	7/15/2031	5,205,000	5,161,553	0.149
LSTAR Securities Investment Ltd.	1.900	2/1/2026	5,125,692	5,124,631	0.148
FNMA	3.500	12/1/2046	4,703,529	5,080,491	0.147
Trans Union LLC	1.854	11/16/2026	5,100,619	5,063,079	0.146
Credit Suisse Group AG	6.250	12/18/2024	4,615,000	5,053,425	0.146
Service Corp. International	5.125	6/1/2029	4,657,000	5,052,845	0.146
Madison Park Funding Ltd.	1.444	1/15/2033	5,030,000	5,048,601	0.146
Goldman Sachs Financial Square Funds, Government Fund, Institutional Class	0.026	7/1/2021	5,033,141	5,033,141	0.146
T-Mobile USA, Inc.	3.500	4/15/2025	4,605,000	4,991,106	0.144
Serbia International Bond	1.650	3/3/2033	4,275,000	4,957,968	0.143
VOLT XCV LLC	2.240	3/27/2051	4,853,627	4,915,229	0.142
Oracle Corp.	2.300	3/25/2028	4,775,000	4,905,421	0.142
Towd Point Mortgage Trust	3.250	3/25/2058	4,718,090	4,888,640	0.141
IQVIA, Inc.	1.854	3/7/2024	4,845,000	4,815,930	0.139
BX Commercial Mortgage Trust	0.993	10/15/2036	4,806,960	4,813,240	0.139

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New Residential Mortgage Loan Trust	3.750	11/25/2058	4,475,296	4,795,155	0.139
Axalta Coating Systems U.S. Holdings, Inc.	1.897	6/1/2024	4,826,933	4,793,337	0.139
GTP Acquisition Partners LLC	3.482	6/15/2050	4,500,000	4,781,213	0.138
HSBC Holdings plc	4.583	6/19/2029	4,130,000	4,777,193	0.138
Gilead Sciences, Inc.	1.650	10/1/2030	4,935,000	4,775,756	0.138
Go Daddy Operating Co. LLC	5.250	12/1/2027	4,537,000	4,763,850	0.138
Nokia Oyj	4.375	6/12/2027	4,300,000	4,749,823	0.137
SS&C Technologies, Inc.	5.500	9/30/2027	4,480,000	4,747,456	0.137
William Carter Co.	5.625	3/15/2027	4,510,000	4,745,422	0.137
FirstCash, Inc.	4.625	9/1/2028	4,533,000	4,738,572	0.137
Exeter Automobile Receivables Trust	2.580	9/15/2025	4,600,000	4,723,383	0.137
North Macedonia Government International Bond	3.675	6/3/2026	3,615,000	4,721,136	0.137
Equitable Financial Life Global Funding	1.800	3/8/2028	4,730,000	4,709,559	0.136
Stanwich Mortgage Loan Trust	3.475	11/16/2024	4,679,485	4,690,058	0.136
Towd Point Mortgage Trust	2.750	10/25/2056	4,588,383	4,658,599	0.135
VCAT Asset Securitization LLC	1.743	5/25/2051	4,649,594	4,650,649	0.135
Morocco Government International Bond	2.000	9/30/2030	3,940,000	4,622,427	0.134
COLT Funding LLC	0.910	6/25/2066	4,631,891	4,621,277	0.134
Hungary Government International Bond	1.625	4/28/2032	3,660,000	4,616,294	0.134
IHS Markit Ltd.	4.125	8/1/2023	4,315,000	4,605,831	0.133
Power Finance Corp. Ltd.	3.950	4/23/2030	4,450,000	4,577,957	0.132
Mexico Government International Bond	4.750	4/27/2032	3,995,000	4,574,275	0.132
Boston Scientific Corp.	3.750	3/1/2026	4,120,000	4,570,023	0.132
ViacomCBS, Inc.	4.950	1/15/2031	3,775,000	4,554,987	0.132
Angel Oak Mortgage Trust	0.990	4/25/2053	4,554,071	4,553,269	0.132
Altra Industrial Motion Corp.	2.104	10/1/2025	4,575,849	4,545,832	0.132
GNMA	3.500	8/20/2047	4,282,163	4,538,072	0.131
AT&T, Inc.	4.500	5/15/2035	3,835,000	4,507,886	0.130
Standard Industries, Inc.	4.375	7/15/2030	4,355,000	4,491,094	0.130
Preston Ridge Partners Mortgage Trust LLC	2.857	9/25/2025	4,459,830	4,483,455	0.130
FNMA	3.500	12/25/2058	4,111,771	4,483,232	0.130
FHLMC	3.500	7/1/2051	4,199,317	4,448,794	0.129
Cirrus Funding Ltd.	4.800	1/25/2037	4,140,000	4,379,015	0.127
Citigroup, Inc.	3.700	1/12/2026	3,950,000	4,369,925	0.126
VOLT XCVII LLC	2.240	4/25/2051	4,298,114	4,349,046	0.126
Pacific Gas and Electric Co.	2.500	2/1/2031	4,630,000	4,344,237	0.126
Verizon Communications, Inc.	3.400	3/22/2041	4,100,000	4,341,190	0.126
GS Mortgage Securities Trust	3.040	7/10/2052	3,980,000	4,324,805	0.125
CD Commercial Mortgage Trust	2.459	8/10/2049	4,145,000	4,295,358	0.124
NXP B.V. / NXP Funding LLC	4.875	3/1/2024	3,892,000	4,284,602	0.124
FHLMC	3.000	8/15/2043	4,050,000	4,262,546	0.123
Bristol-Myers Squibb Co.	0.750	11/13/2025	4,265,000	4,227,588	0.122
GCAT Trust	1.036	5/25/2066	4,223,057	4,223,057	0.122
Gartner, Inc.	4.500	7/1/2028	3,991,000	4,214,975	0.122

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Preston Ridge Partners Mortgage Trust LLC	1.793	6/25/2026	4,220,000	4,214,569	0.122
Towd Point Mortgage Trust	2.750	10/25/2057	4,111,166	4,210,507	0.122
VOLT XCIV LLC	2.240	2/27/2051	4,194,866	4,198,933	0.121
Bank of America Corp.	7.750	5/14/2038	2,640,000	4,177,749	0.121
Commercial Mortgage Trust	3.183	2/10/2048	3,895,000	4,170,709	0.121
Bank of America Corp.	3.705	4/24/2028	3,750,000	4,148,781	0.120
MFA Trust	1.153	4/25/2065	4,091,191	4,142,928	0.120
Toorak Mortgage Corp.	2.240	6/25/2024	4,130,000	4,132,087	0.120
Morgan Stanley	1.928	4/28/2032	4,240,000	4,126,351	0.119
Commercial Mortgage Trust	0.973	10/15/2034	4,119,723	4,122,184	0.119
AT&T, Inc.	3.500	2/1/2061	4,190,000	4,118,886	0.119
Morgan Stanley	2.750	5/19/2022	4,020,000	4,109,533	0.119
Apple, Inc.	2.200	9/11/2029	3,940,000	4,105,439	0.119
FNMA	4.500	1/1/2051	3,654,424	4,076,625	0.118
SS&C Technologies, Inc.	1.854	4/16/2025	4,124,920	4,074,390	0.118
Diageo Capital plc	2.000	4/29/2030	4,024,000	4,031,091	0.117
Verus Securitization Trust	0.918	2/25/2064	4,005,003	4,009,428	0.116
FHLMC	2.442	2/25/2049	3,967,081	4,007,980	0.116
New Residential Mortgage Loan Trust	0.943	7/25/2055	4,000,130	4,001,675	0.116
JP Morgan Chase & Co.	3.220	3/1/2025	3,765,000	4,000,214	0.116
GNMA	3.500	6/20/2046	3,740,549	3,977,805	0.115
Legacy Mortgage Asset Trust	3.250	11/25/2059	3,948,426	3,971,334	0.115
Apex Credit CLO Ltd.	1.176	4/24/2029	3,970,000	3,970,020	0.115
NTT Finance Corp.	1.162	4/3/2026	3,955,000	3,947,654	0.114
GNMA	3.500	2/20/2047	3,699,540	3,930,299	0.114
Goldman Sachs Group, Inc.	6.750	10/1/2037	2,680,000	3,902,676	0.113
Otis Worldwide Corp.	2.565	2/15/2030	3,760,000	3,897,998	0.113
NiSource, Inc.	3.600	5/1/2030	3,515,000	3,895,750	0.113
Union Pacific Corp.	2.375	5/20/2031	3,810,000	3,891,988	0.113
New Residential Mortgage Loan Trust	4.000	3/25/2057	3,640,096	3,886,973	0.112
DBJPM Mortgage Trust	2.890	8/10/2049	3,600,000	3,831,270	0.111
Citigroup, Inc.	3.352	4/24/2025	3,590,000	3,825,610	0.111
PulteGroup, Inc.	5.500	3/1/2026	3,270,000	3,817,725	0.110
Lowe's Cos., Inc.	1.700	10/15/2030	3,975,000	3,814,930	0.110
New Residential Mortgage Loan Trust	4.000	2/25/2057	3,581,183	3,809,526	0.110
International Airport Finance S.A.	12.000	3/15/2033	3,611,614	3,805,738	0.110
Angel Oak Mortgage Trust	0.985	4/25/2066	3,780,802	3,799,899	0.110
Microchip Technology, Inc.	2.670	9/1/2023	3,640,000	3,790,660	0.110
RCO VII Mortgage LLC	1.868	5/25/2026	3,743,509	3,740,278	0.108
GNMA	3.500	7/20/2049	3,557,921	3,734,948	0.108
Qatar Petroleum Industry	0.010	7/12/2031	3,760,000	3,720,031	0.108
Teva Pharmaceutical Finance Netherlands B.V.	3.150	10/1/2026	3,875,000	3,686,094	0.107
Bank of America Corp.	3.311	4/22/2042	3,465,000	3,679,918	0.106
Verizon Communications, Inc.	3.550	3/22/2051	3,410,000	3,646,082	0.105

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Fleetcor Technologies Operating Co. LLC	0.000	4/28/2028	3,645,000	3,637,418	0.105
FNMA	3.500	9/1/2047	3,400,247	3,610,935	0.104
Lundin Energy Finance B.V.	3.100	7/15/2031	3,565,000	3,605,225	0.104
BAMLL Commercial Mortgage Securities Trust	3.112	11/5/2032	3,475,000	3,595,312	0.104
Zorlu Yenilenebilir Enerji AS	9.000	6/1/2026	3,590,000	3,579,862	0.104
Wells Fargo N.A.	2.036	2/15/2054	3,540,000	3,545,669	0.103
Finance Department Government of Sharjah	3.625	3/10/2033	3,500,000	3,534,265	0.102
Australia Government Bond	1.750	6/21/2051	5,330,000	3,529,819	0.102
1211 Avenue of the Americas Trust	3.901	8/10/2035	3,215,000	3,521,547	0.102
FNMA	4.000	1/1/2049	3,290,695	3,508,177	0.101
Westlake Automobile Receivables Trust	2.720	11/15/2024	3,400,000	3,496,630	0.101
Energy Transfer Operating L.P.	6.125	12/15/2045	2,710,000	3,455,442	0.100
Bank of America Corp.	2.087	6/14/2029	3,415,000	3,444,574	0.100
BAT International Finance plc	1.668	3/25/2026	3,425,000	3,424,571	0.099
Marathon Petroleum Corp.	4.700	5/1/2025	3,025,000	3,412,675	0.099
FNMA	1.500	7/14/2051	3,465,000	3,399,355	0.098
CSMC Trust	0.830	3/25/2056	3,349,178	3,390,781	0.098
FNMA	3.500	5/1/2058	3,128,581	3,385,102	0.098
BAT Capital Corp.	2.259	3/25/2028	3,405,000	3,382,396	0.098
Domino's Pizza Master Issuer LLC	2.662	4/25/2051	3,265,000	3,378,720	0.098
Residential Mortgage Loan Trust	0.859	1/25/2065	3,380,706	3,373,084	0.098
Leviathan Bond Ltd.	6.500	6/30/2027	3,025,000	3,357,750	0.097
U.S. Treasury Notes	0.125	7/15/2030	3,035,390	3,350,825	0.097
Citigroup, Inc.	2.561	5/1/2032	3,285,000	3,350,258	0.097
Domino's Pizza Master Issuer LLC	4.116	7/25/2048	3,212,625	3,350,157	0.097
GlaxoSmithKline Capital, Inc.	3.625	5/15/2025	3,015,000	3,326,672	0.096
CPT Mortgage Trust	2.865	11/13/2039	3,120,000	3,326,668	0.096
AES Corp.	3.300	7/15/2025	3,100,000	3,308,010	0.096
North Macedonia Government International Bond	2.750	1/18/2025	2,645,000	3,288,420	0.095
Galaxy Pipeline Assets Bidco Ltd.	2.160	3/31/2034	3,335,000	3,272,631	0.095
New Residential Mortgage Loan Trust	4.000	8/27/2057	3,045,548	3,258,256	0.094
Benchmark Mortgage Trust	3.042	8/15/2052	3,000,000	3,247,521	0.094
New Residential Mortgage Loan Trust	0.941	9/25/2058	3,230,436	3,243,862	0.094
Bayview Koitere Fund Trust	3.500	7/28/2057	3,150,795	3,232,015	0.094
Telefonica Celular del Paraguay S.A.	5.875	4/15/2027	3,065,000	3,218,250	0.093
Broadcom, Inc.	3.419	4/15/2033	3,045,000	3,201,404	0.093
GS Mortgage Securities Corp.	4.106	7/10/2051	2,845,000	3,188,090	0.092
DuPont de Nemours, Inc.	4.205	11/15/2023	2,940,000	3,185,320	0.092
Commercial Mortgage Trust	3.424	3/10/2031	3,050,000	3,185,124	0.092
T-Mobile USA, Inc.	2.050	2/15/2028	3,130,000	3,174,603	0.092
Seasoned Credit Risk Transfer Trust	2.500	8/25/2059	3,042,437	3,173,433	0.092
JP Morgan Chase & Co.	2.956	5/13/2031	3,015,000	3,170,519	0.092
Mercury Financial Credit Card Master Trust	1.540	3/20/2026	3,160,000	3,169,329	0.092

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Builders FirstSource, Inc.	5.000	3/1/2030	3,014,000	3,169,070	0.092
Metropolitan Transportation Auth, NY, Rev	5.000	11/15/2050	2,540,000	3,165,776	0.092
Venture CLO Ltd.	1.439	4/15/2034	3,160,000	3,163,388	0.092
AT&T, Inc.	3.550	9/15/2055	3,141,000	3,157,522	0.091
Marvell Technology, Inc.	2.450	4/15/2028	3,065,000	3,126,544	0.090
GNMA	4.500	8/20/2049	2,923,421	3,115,857	0.090
U.S. Treasury Notes	1.000	2/15/2049	2,302,327	3,104,244	0.090
Raytheon Technologies Corp.	3.950	8/16/2025	2,790,000	3,104,000	0.090
Angel Oak Mortgage Trust	2.531	1/26/2065	2,995,420	3,046,789	0.088
New Residential Mortgage Loan Trust	0.842	1/25/2048	3,027,452	3,033,068	0.088
LSTAR Securities Investment Ltd.	2.592	5/1/2024	3,046,161	3,032,234	0.088
BBCMS Mortgage Trust	5.135	12/15/2051	2,660,000	3,025,391	0.088
Northrop Grumman Corp.	5.150	5/1/2040	2,300,000	3,020,690	0.087
Morgan Stanley	4.000	7/23/2025	2,710,000	3,018,486	0.087
Morgan Stanley	3.591	7/22/2028	2,720,000	3,011,955	0.087
Legacy Mortgage Asset Trust	3.000	6/25/2059	2,994,290	3,003,011	0.087
HSBC Holdings plc	0.976	5/24/2025	2,985,000	2,982,720	0.086
NBM U.S. Holdings, Inc.	7.000	5/14/2026	2,745,000	2,959,137	0.086
Legacy Mortgage Asset Trust	1.750	7/25/2061	2,943,851	2,944,813	0.085
Bayview Opportunity Master Fund Trust	3.500	10/28/2057	2,915,371	2,940,808	0.085
GNMA	4.000	2/20/2045	2,690,844	2,935,457	0.085
GLP Capital L.P. / GLP Financing II, Inc.	4.000	1/15/2031	2,720,000	2,930,746	0.085
Wells Fargo & Co.	3.750	1/24/2024	2,715,000	2,920,031	0.084
Chile Government International Bond	3.100	5/7/2041	2,915,000	2,919,343	0.084
Penske Truck Leasing Co. L.P. / PTL Finance Corp.	4.000	7/15/2025	2,650,000	2,918,614	0.084
Verus Securitization Trust	1.031	2/25/2066	2,897,819	2,898,774	0.084
Time Warner Entertainment Co., L.P.	8.375	7/15/2033	1,910,000	2,897,428	0.084
Municipal Electric Auth, GA	6.637	4/1/2057	1,906,000	2,888,121	0.084
Affirm Asset Securitization Trust	1.900	1/15/2025	2,861,283	2,883,387	0.083
Bayer U.S. Finance LLC	4.250	12/15/2025	2,580,000	2,875,204	0.083
Apple, Inc.	1.125	5/11/2025	2,840,000	2,874,008	0.083
Public Service Enterprise Group, Inc.	1.600	8/15/2030	3,020,000	2,865,176	0.083
PNC Financial Services Group, Inc.	2.200	11/1/2024	2,725,000	2,859,159	0.083
PMT Credit Risk Transfer Trust	3.011	2/27/2024	2,828,947	2,854,861	0.083
NVIDIA Corp.	3.500	4/1/2040	2,500,000	2,838,243	0.082
New York Life Global Funding	2.000	1/22/2025	2,730,000	2,830,820	0.082
Romanian Government International Bond	3.375	2/8/2038	2,180,000	2,830,005	0.082
FNMA	3.000	3/1/2037	2,685,673	2,828,394	0.082
Puget Energy, Inc.	4.100	6/15/2030	2,520,000	2,823,109	0.082
Avant Loans Funding Trust	1.210	7/15/2030	2,820,000	2,815,094	0.081
AbbVie, Inc.	2.950	11/21/2026	2,605,000	2,802,148	0.081
HSBC Holdings plc	1.589	5/24/2027	2,795,000	2,801,650	0.081
Boeing Co.	5.040	5/1/2027	2,420,000	2,793,605	0.081
Goldman Sachs Group, Inc.	2.905	7/24/2023	2,720,000	2,788,078	0.081

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
FNMA	3.500	7/1/2048	2,611,542	2,786,324	0.081
New Residential Mortgage Loan Trust	3.500	12/25/2057	2,678,201	2,783,424	0.081
Bunker Hill Loan Depository Trust	1.724	2/25/2055	2,746,352	2,778,108	0.080
FHLMC	3.000	4/1/2033	2,627,845	2,771,896	0.080
Bank of New York Mellon Corp.	2.100	10/24/2024	2,640,000	2,770,243	0.080
Time Warner Cable LLC	4.500	9/15/2042	2,482,000	2,761,355	0.080
Carlyle U.S. CLO Ltd.	1.263	4/15/2034	2,735,000	2,736,958	0.079
VEON Holdings B.V.	3.375	11/25/2027	2,710,000	2,726,260	0.079
Union Pacific Corp.	2.973	9/16/2062	2,825,000	2,717,565	0.079
BRAVO Residential Funding Trust	0.941	2/25/2049	2,714,765	2,713,956	0.079
BP Capital Markets America, Inc.	3.633	4/6/2030	2,390,000	2,682,454	0.078
Vodafone Group plc	6.150	2/27/2037	1,935,000	2,679,903	0.078
Morgan Stanley	1.593	5/4/2027	2,660,000	2,677,730	0.077
Southern California Edison Co.	2.850	8/1/2029	2,570,000	2,668,505	0.077
CVS Health Corp.	4.125	4/1/2040	2,295,000	2,664,593	0.077
Home Depot, Inc.	3.300	4/15/2040	2,425,000	2,658,635	0.077
New Residential Mortgage Loan Trust	4.000	4/25/2057	2,479,093	2,653,765	0.077
BAT Capital Corp.	2.789	9/6/2024	2,525,000	2,652,632	0.077
FHLMC	3.500	1/1/2048	2,504,278	2,648,178	0.077
GE Capital Funding LLC	4.400	5/15/2030	2,245,000	2,618,755	0.076
KFC Holding Co.	1.833	3/15/2028	2,618,984	2,618,041	0.076
Hess Corp.	7.300	8/15/2031	1,925,000	2,612,662	0.076
Charter Communications Operating LLC / Charter Communications Operating Capital	2.300	2/1/2032	2,710,000	2,607,310	0.075
McDonald's Corp.	3.625	9/1/2049	2,350,000	2,606,170	0.075
FNMA	3.000	9/1/2048	2,470,448	2,596,156	0.075
Starwood Mortgage Residential Trust	0.943	5/25/2065	2,579,356	2,591,543	0.075
Equinor ASA	1.750	1/22/2026	2,500,000	2,575,470	0.075
Penske Truck Leasing Co. L.P. / PTL Finance Corp.	2.700	11/1/2024	2,445,000	2,571,442	0.074
Verizon Communications, Inc.	4.812	3/15/2039	2,020,000	2,560,803	0.074
Romanian Government International Bond	2.750	4/14/2041	2,175,000	2,559,839	0.074
JP Morgan Chase & Co.	3.702	5/6/2030	2,290,000	2,559,600	0.074
Bank of America Corp.	3.194	7/23/2030	2,370,000	2,553,913	0.074
FirstEnergy Corp.	3.400	3/1/2050	2,625,000	2,546,250	0.074
CAMB Commercial Mortgage Trust	2.623	12/15/2037	2,535,000	2,541,315	0.074
Exxon Mobil Corp.	4.227	3/19/2040	2,125,000	2,539,432	0.073
AbbVie, Inc.	3.200	11/21/2029	2,330,000	2,532,947	0.073
Prestige Auto Receivables Trust	1.620	11/16/2026	2,505,000	2,530,146	0.073
U.S. Treasury Bonds	1.000	2/15/2048	1,889,259	2,522,997	0.073
Gartner, Inc.	3.750	10/1/2030	2,460,000	2,516,851	0.073
GLP Capital L.P. / GLP Financing II, Inc.	5.300	1/15/2029	2,155,000	2,510,575	0.073
BNP Paribas S.A.	2.219	6/9/2026	2,435,000	2,508,547	0.073
Alibaba Group Holding Ltd.	3.400	12/6/2027	2,280,000	2,493,335	0.072
VOLT XCI LLC	3.105	11/25/2050	2,478,818	2,488,568	0.072

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Metinvest B.V.	5.625	6/17/2025	1,985,000	2,488,139	0.072
Verus Securitization Trust	3.598	8/25/2050	2,475,369	2,484,456	0.072
COLT Mortgage Loan Trust	0.798	7/27/2054	2,481,067	2,479,758	0.072
Willis North America, Inc.	4.500	9/15/2028	2,135,000	2,468,233	0.071
Westlake Automobile Receivables Trust	1.650	2/17/2026	2,430,000	2,460,502	0.071
Wells Fargo N.A.	1.000	1/15/2063	37,889,067	2,455,257	0.071
GNMA	4.000	3/20/2048	2,287,334	2,454,561	0.071
GNMA	4.000	8/20/2045	2,272,333	2,453,994	0.071
GNMA	3.875	8/15/2042	2,202,840	2,447,589	0.071
Citigroup, Inc.	4.412	3/31/2031	2,090,000	2,443,848	0.071
Oracle Corp.	2.875	3/25/2031	2,345,000	2,442,949	0.071
Marvell Technology, Inc.	2.950	4/15/2031	2,350,000	2,438,207	0.071
Equinix, Inc.	2.500	5/15/2031	2,390,000	2,433,499	0.070
ITC Holdings Corp.	2.950	5/14/2030	2,305,000	2,428,431	0.070
Amazon.com, Inc.	3.875	8/22/2037	2,030,000	2,422,591	0.070
Sabine Pass Liquefaction LLC	4.500	5/15/2030	2,100,000	2,421,100	0.070
FNMA	3.000	8/25/2049	2,302,191	2,416,127	0.070
AmeriCredit Automobile Receivables Trust	2.580	9/18/2025	2,320,000	2,410,584	0.070
Bayview Opportunity Master Fund Trust	4.000	10/28/2064	2,354,653	2,404,233	0.070
Discovery Communications LLC	4.000	9/15/2055	2,255,000	2,388,678	0.069
FHLMC	3.000	11/1/2036	2,270,658	2,384,717	0.069
FHLMC	3.000	1/1/2037	2,265,315	2,379,605	0.069
New Residential Mortgage Loan Trust	3.500	8/25/2059	2,276,368	2,372,310	0.069
L3Harris Technologies, Inc.	2.900	12/15/2029	2,235,000	2,369,394	0.069
SBA Tower Trust	2.836	1/15/2050	2,245,000	2,355,780	0.068
New Residential Mortgage Loan Trust	4.000	5/25/2057	2,211,374	2,354,528	0.068
MetLife Securitization Trust	3.750	3/25/2057	2,259,205	2,354,394	0.068
Verizon Communications, Inc.	4.272	1/15/2036	1,971,000	2,354,288	0.068
CSMC Trust	1.796	12/27/2060	2,335,084	2,346,963	0.068
UniCredit S.p.A.	6.572	1/14/2022	2,275,000	2,345,169	0.068
Citigroup, Inc.	2.312	11/4/2022	2,325,000	2,339,552	0.068
UnitedHealth Group, Inc.	2.750	5/15/2040	2,305,000	2,336,118	0.068
Cascade MH Asset Trust	1.753	2/25/2046	2,282,914	2,334,932	0.068
Duke Energy Indiana LLC	2.750	4/1/2050	2,410,000	2,334,105	0.068
FHLMC	3.500	10/1/2047	2,203,436	2,333,147	0.068
Seasoned Credit Risk Transfer Trust	3.500	11/25/2057	2,126,928	2,331,347	0.067
FHLMC	4.500	5/1/2042	2,095,235	2,328,715	0.067
Legacy Mortgage Asset Trust	1.750	4/25/2061	2,300,332	2,327,796	0.067
Exelon Corp.	3.950	6/15/2025	2,095,000	2,306,031	0.067
Soundview Home Loan Trust	0.272	7/25/2037	2,399,585	2,305,099	0.067
Alabama Power Co.	3.450	10/1/2049	2,120,000	2,302,496	0.067
Credit Acceptance Auto Loan Trust	1.000	5/15/2030	2,295,000	2,299,671	0.067
AutoZone, Inc.	3.625	4/15/2025	2,100,000	2,299,053	0.067
Bank of America Corp.	2.456	10/22/2025	2,175,000	2,276,102	0.066
Angolan Government International Bond	8.000	11/26/2029	2,215,000	2,270,109	0.066

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Tencent Holdings Ltd.	2.390	6/3/2030	2,275,000	2,268,975	0.066
State Street Corp.	2.354	11/1/2025	2,145,000	2,255,306	0.065
Alcon Finance Corp.	2.750	9/23/2026	2,130,000	2,255,144	0.065
L3Harris Technologies, Inc.	3.850	6/15/2023	2,105,000	2,237,187	0.065
Mexico Government International Bond	4.280	8/14/2041	2,130,000	2,236,734	0.065
New Residential Mortgage Loan Trust	1.592	6/25/2057	2,199,677	2,227,876	0.064
NRG Energy, Inc.	2.000	12/2/2025	2,190,000	2,223,190	0.064
NiSource, Inc.	3.490	5/15/2027	2,015,000	2,217,390	0.064
Fifth Third Bancorp	2.375	1/28/2025	2,110,000	2,212,649	0.064
Las Vegas Sands Corp.	3.500	8/18/2026	2,075,000	2,208,846	0.064
NRG Energy, Inc.	2.450	12/2/2027	2,190,000	2,205,821	0.064
CIM Trust	3.000	4/25/2057	2,159,331	2,194,639	0.063
Comcast Corp.	3.250	11/1/2039	2,055,000	2,188,394	0.063
Deephaven Residential Mortgage Trust	0.899	4/25/2066	2,190,366	2,188,220	0.063
Cox Communications, Inc.	2.600	6/15/2031	2,150,000	2,184,757	0.063
Deephaven Residential Mortgage Trust	2.964	7/25/2059	2,174,737	2,181,177	0.063
Comcast Corp.	3.750	4/1/2040	1,930,000	2,178,399	0.063
Anheuser-Busch InBev Worldwide, Inc.	3.750	7/15/2042	2,008,000	2,176,430	0.063
Symphony CLO Ltd.	1.136	7/14/2026	2,159,349	2,161,362	0.063
Kaiser Foundation Hospitals	3.002	6/1/2051	2,090,000	2,158,856	0.062
JP Morgan Chase & Co.	4.023	12/5/2024	2,000,000	2,158,358	0.062
MTRO Commercial Mortgage Trust	1.873	12/15/2033	2,165,000	2,157,653	0.062
Verus Securitization Trust	0.820	10/25/2063	2,156,294	2,154,385	0.062
Preston Ridge Partners Mortgage Trust LLC	2.115	3/25/2026	2,123,270	2,149,212	0.062
New Residential Mortgage Loan Trust	3.750	11/25/2056	2,013,672	2,138,613	0.062
Deephaven Residential Mortgage Trust	1.692	5/25/2065	2,126,140	2,135,666	0.062
Evergy, Inc.	2.900	9/15/2029	2,010,000	2,132,345	0.062
JP Morgan Chase & Co.	4.493	3/24/2031	1,795,000	2,127,896	0.062
New Residential Mortgage LLC	3.790	7/25/2054	2,110,535	2,111,235	0.061
Senegal Government International Bond	6.250	5/23/2033	2,000,000	2,107,560	0.061
CDK Global, Inc.	5.250	5/15/2029	1,931,000	2,107,513	0.061
Morgan Stanley	2.699	1/22/2031	2,005,000	2,101,790	0.061
Angel Oak Mortgage Trust	2.930	5/25/2059	2,076,270	2,085,780	0.060
FNMA	4.000	6/1/2041	1,912,228	2,081,853	0.060
Kernel Holding S.A.	6.500	10/17/2024	1,945,000	2,079,789	0.060
SBA Tower Trust	3.448	3/15/2048	2,040,000	2,078,946	0.060
Puget Energy, Inc.	3.650	5/15/2025	1,925,000	2,072,046	0.060
Drive Auto Receivables Trust	2.700	2/16/2027	2,000,000	2,057,155	0.060
GS Mortgage Securities Corp.	2.954	11/5/2034	2,010,000	2,050,571	0.059
GNMA	3.500	5/15/2043	1,911,367	2,042,222	0.059
Anthem, Inc.	3.500	8/15/2024	1,895,000	2,041,258	0.059
FNMA	4.000	11/1/2047	1,899,920	2,037,189	0.059
Howard University	2.701	10/1/2029	2,000,000	2,036,720	0.059
Chicago, IL, Board of Education, GO	6.319	11/1/2029	1,660,000	2,035,732	0.059
Citigroup, Inc.	4.450	9/29/2027	1,780,000	2,033,471	0.059

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Bayview Mortgage Fund Trust	3.500	1/28/2058	2,010,696	2,031,575	0.059
Springleaf Funding Trust	2.680	7/15/2030	2,023,781	2,028,144	0.059
FHLMC	3.500	3/1/2048	1,864,976	2,021,060	0.058
First Franklin Mortgage Loan Trust	0.572	4/25/2036	2,250,478	2,011,520	0.058
FNMA	3.500	1/1/2048	1,888,909	1,996,055	0.058
Senegal Government International Bond	4.750	3/13/2028	1,615,000	1,994,478	0.058
UBS-Barclays Commercial Mortgage Trust	3.091	8/10/2049	1,948,608	1,992,569	0.058
Boeing Co.	5.150	5/1/2030	1,675,000	1,985,362	0.057
Commonwealth Edison Co.	3.650	6/15/2046	1,735,000	1,973,829	0.057
JP Morgan Chase & Co.	3.509	1/23/2029	1,785,000	1,966,711	0.057
Peruvian Government International Bond	2.783	1/23/2031	1,930,000	1,964,682	0.057
LCM L.P.	1.228	10/20/2027	1,961,066	1,961,323	0.057
CSMC Trust	0.809	5/25/2065	1,963,003	1,957,564	0.057
FHLMC	3.500	12/1/2048	1,844,300	1,947,945	0.056
New Residential Mortgage Loan Trust	3.750	11/26/2035	1,837,502	1,946,087	0.056
Amgen, Inc.	2.300	2/25/2031	1,915,000	1,943,102	0.056
QUALCOMM, Inc.	4.800	5/20/2045	1,459,000	1,939,805	0.056
FNMA	4.000	9/1/2048	1,817,603	1,938,103	0.056
AT&T, Inc.	3.800	12/1/2057	1,854,000	1,933,329	0.056
Mexico Government International Bond	3.771	5/24/2061	2,075,000	1,930,539	0.056
Banque Centrale de Tunisie International Bond	6.750	10/31/2023	1,685,000	1,928,219	0.056
Energy Transfer Operating L.P.	4.000	10/1/2027	1,750,000	1,926,509	0.056
State of Illinois, GO	4.950	6/1/2023	1,801,164	1,925,045	0.056
International Business Machines Corp.	3.000	5/15/2024	1,800,000	1,918,476	0.056
Fidelity National Information Services, Inc.	2.250	3/1/2031	1,915,000	1,913,808	0.055
GLP Capital L.P. / GLP Financing II, Inc.	5.750	6/1/2028	1,605,000	1,909,723	0.055
FNMA	4.000	10/1/2047	1,777,679	1,908,922	0.055
Verus Securitization Trust	2.784	7/25/2059	1,881,084	1,904,705	0.055
Mill City Mortgage Loan Trust	2.750	1/25/2061	1,875,637	1,904,384	0.055
FNMA	3.500	9/1/2046	1,784,538	1,902,400	0.055
FNMA	3.500	5/1/2047	1,779,407	1,899,571	0.055
Summit Issuer LLC	2.290	12/20/2050	1,895,000	1,890,303	0.055
Colombia Cent CLO Ltd.	1.326	10/25/2028	1,888,856	1,889,904	0.055
Ellington Financial Mortgage Trust	0.931	6/25/2066	1,894,266	1,889,786	0.055
Boston Scientific Corp.	1.900	6/1/2025	1,820,000	1,877,383	0.054
Dun & Bradstreet Corp.	3.345	2/6/2026	1,885,648	1,875,918	0.054
Georgia Power Co.	4.300	3/15/2042	1,590,000	1,875,319	0.054
Berkshire Hathaway Energy Co.	3.250	4/15/2028	1,700,000	1,869,816	0.054
Danske Bank A/S	5.375	1/12/2024	1,685,000	1,868,539	0.054
Bellemeade Re Ltd.	1.492	10/25/2029	1,858,555	1,858,555	0.054
Verus Securitization Trust	1.502	5/25/2065	1,847,274	1,857,850	0.054
Sempra Energy	3.400	2/1/2028	1,680,000	1,847,446	0.053
GNMA	3.000	7/15/2045	1,758,383	1,841,241	0.053
GE Capital International Funding Co.	4.418	11/15/2035	1,530,000	1,836,405	0.053

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
MARB BondCo plc	3.950	1/29/2031	1,900,000	1,831,980	0.053
Fiserv, Inc.	2.250	6/1/2027	1,760,000	1,824,998	0.053
JP Morgan Chase Commercial Mortgage Securities Trust	2.812	1/16/2037	1,770,000	1,824,817	0.053
Mondelez International, Inc.	1.500	5/4/2025	1,775,000	1,810,077	0.052
FirstEnergy Corp.	2.250	9/1/2030	1,885,000	1,809,600	0.052
Luminent Mortgage Trust	0.472	5/25/2046	1,976,546	1,805,169	0.052
Altria Group, Inc.	3.700	2/4/2051	1,895,000	1,802,046	0.052
FREMF Mortgage Trust	4.111	4/25/2051	1,610,000	1,795,095	0.052
Oglethorpe Power Corp.	5.050	10/1/2048	1,425,000	1,792,766	0.052
Tencent Holdings Ltd.	3.840	4/22/2051	1,660,000	1,788,598	0.052
Alabama Power Co.	4.150	8/15/2044	1,480,000	1,775,135	0.051
Duke Energy Progress LLC	4.375	3/30/2044	1,435,000	1,771,960	0.051
Benchmark Mortgage Trust	1.390	3/15/2062	23,121,269	1,754,569	0.051
Benchmark Mortgage Trust	0.785	4/10/2051	58,962,080	1,751,191	0.051
Angel Oak Mortgage Trust	1.469	6/25/2065	1,737,329	1,747,366	0.051
Constellation Brands, Inc.	4.400	11/15/2025	1,540,000	1,737,508	0.050
Public Service Enterprise Group, Inc.	2.875	6/15/2024	1,630,000	1,728,518	0.050
General Motors Co.	5.200	4/1/2045	1,395,000	1,725,284	0.050
Goldman Sachs Group, Inc.	3.814	4/23/2029	1,540,000	1,723,722	0.050
FNMA	4.000	10/1/2040	1,557,712	1,712,666	0.050
Benchmark Mortgage Trust	1.636	1/15/2054	14,253,636	1,704,736	0.049
Fiserv, Inc.	3.200	7/1/2026	1,560,000	1,688,927	0.049
Towd Point Mortgage Trust	0.692	2/25/2057	1,688,684	1,688,767	0.049
Energy Transfer Operating L.P.	5.250	4/15/2029	1,420,000	1,678,702	0.049
Wells Fargo & Co.	3.000	10/23/2026	1,555,000	1,677,715	0.049
Goldman Sachs Group, Inc.	2.876	10/31/2022	1,660,000	1,673,031	0.048
JP Morgan Chase & Co.	3.797	7/23/2024	1,570,000	1,672,683	0.048
FS Luxembourg S.a.r.l.	10.000	12/15/2025	1,495,000	1,672,546	0.048
Duquesne Light Holdings, Inc.	2.775	1/7/2032	1,645,000	1,659,651	0.048
Tullow Oil plc	7.000	3/1/2025	1,870,000	1,657,755	0.048
FNMA	4.500	4/1/2049	1,536,491	1,656,191	0.048
Danske Bank A/S	5.000	1/12/2022	1,615,000	1,652,441	0.048
CSMC Trust	3.250	4/25/2047	1,566,206	1,650,106	0.048
Southern Co.	3.250	7/1/2026	1,520,000	1,648,586	0.048
UBS Group AG	2.650	2/1/2022	1,620,000	1,642,850	0.048
FHLMC	1.942	9/25/2049	1,634,767	1,641,139	0.047
Ashtead Capital, Inc.	4.000	5/1/2028	1,550,000	1,639,358	0.047
OZLM Ltd.	1.236	4/30/2027	1,635,401	1,635,547	0.047
General Motors Financial Co., Inc.	1.250	1/8/2026	1,640,000	1,629,865	0.047
Towd Point Mortgage Trust	2.750	6/25/2057	1,582,097	1,626,675	0.047
LYB International Finance LLC	3.800	10/1/2060	1,535,000	1,624,432	0.047
Aon Corp.	2.200	11/15/2022	1,580,000	1,618,585	0.047
Vale Overseas Ltd.	3.750	7/8/2030	1,520,000	1,618,344	0.047
Domino's Pizza Master Issuer LLC	3.668	10/25/2049	1,491,125	1,613,293	0.047

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Citigroup Mortgage Loan Trust	3.228	11/25/2070	1,604,485	1,609,143	0.047
Anheuser-Busch InBev Worldwide, Inc.	4.600	4/15/2048	1,315,000	1,608,342	0.047
Capital One Financial Corp.	3.900	1/29/2024	1,490,000	1,608,141	0.047
NBCUniversal Media LLC	5.950	4/1/2041	1,104,000	1,591,737	0.046
Jersey Central Power & Light Co.	2.750	3/1/2032	1,570,000	1,591,610	0.046
Kellogg Co.	3.400	11/15/2027	1,445,000	1,588,527	0.046
Peruvian Government International Bond	3.300	3/11/2041	1,570,000	1,584,852	0.046
T-Mobile USA, Inc.	4.500	4/15/2050	1,330,000	1,583,675	0.046
CVS Health Corp.	5.125	7/20/2045	1,215,000	1,581,943	0.046
BNP Paribas S.A.	1.323	1/13/2027	1,600,000	1,581,281	0.046
Verizon Communications, Inc.	2.650	11/20/2040	1,640,000	1,579,746	0.046
Residential Accredit Loans, Inc.	0.692	4/25/2036	1,676,645	1,570,656	0.045
Oracle Corp.	4.100	3/25/2061	1,415,000	1,569,383	0.045
McDonald's Corp.	3.350	4/1/2023	1,495,000	1,568,258	0.045
FHLMC	4.000	11/1/2047	1,461,355	1,568,161	0.045
Bayview Opportunity Master Fund Trust	3.500	6/28/2057	1,531,060	1,565,784	0.045
FNMA	1.750	12/25/2042	1,537,547	1,563,915	0.045
VOLT XCVIII LLC	2.116	4/25/2051	1,541,756	1,560,795	0.045
Charter Communications Operating LLC / Charter Communications Operating Capital	6.834	10/23/2055	1,060,000	1,560,583	0.045
Cox Communications, Inc.	3.150	8/15/2024	1,462,000	1,559,739	0.045
Galaxy Pipeline Assets Bidco Ltd.	2.940	9/30/2040	1,555,000	1,543,510	0.045
Energy Transfer Operating L.P.	6.250	4/15/2049	1,175,000	1,542,889	0.045
Towd Point Mortgage Trust	2.750	7/25/2057	1,508,883	1,538,031	0.044
CCO Holdings LLC / CCO Holdings Capital Corp.	4.500	8/15/2030	1,468,000	1,530,390	0.044
Progressive Corp.	3.200	3/26/2030	1,390,000	1,527,730	0.044
FNMA	5.500	11/1/2035	1,315,873	1,525,788	0.044
Ghana Government International Bond	6.375	2/11/2027	1,517,000	1,523,705	0.044
WF-RBS Commercial Mortgage Trust	3.001	8/15/2045	1,490,000	1,517,524	0.044
FHLMC	1.213	6/25/2030	17,074,300	1,517,214	0.044
Marsh & McLennan Cos., Inc.	4.375	3/15/2029	1,290,000	1,513,405	0.044
Morgan Stanley Bank of America Merrill Lynch Trust	3.134	12/15/2048	1,465,000	1,509,406	0.044
Charter Communications Operating LLC / Charter Communications Operating Capital	4.800	3/1/2050	1,305,000	1,499,923	0.043
VCAT LLC	2.115	3/27/2051	1,497,516	1,497,966	0.043
FHLMC	5.500	8/1/2038	1,286,103	1,497,423	0.043
Leidos, Inc.	3.625	5/15/2025	1,370,000	1,488,779	0.043
Mortgage Insurance-Linked Notes	1.992	11/26/2029	1,487,904	1,487,906	0.043
Egypt Government International Bond	7.625	5/29/2032	1,400,000	1,484,140	0.043
Peruvian Government International Bond	2.392	1/23/2026	1,435,000	1,481,752	0.043
NXP B.V. / NXP Funding LLC	5.550	12/1/2028	1,205,000	1,480,929	0.043
Mastercard, Inc.	2.950	3/15/2051	1,415,000	1,479,648	0.043
Tencent Holdings Ltd.	3.975	4/11/2029	1,320,000	1,472,605	0.043
AbbVie, Inc.	4.250	11/21/2049	1,225,000	1,472,398	0.043

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Citigroup, Inc.	3.200	10/21/2026	1,355,000	1,468,479	0.042
Morgan Stanley	4.431	1/23/2030	1,250,000	1,465,641	0.042
HP, Inc.	3.000	6/17/2027	1,365,000	1,462,518	0.042
BBCMS Mortgage Trust	1.618	2/15/2050	22,724,205	1,462,162	0.042
Amgen, Inc.	3.375	2/21/2050	1,385,000	1,461,621	0.042
Charter Communications Operating LLC / Charter Communications Operating Capital	5.125	7/1/2049	1,225,000	1,459,861	0.042
FHLMC	0.812	12/25/2030	24,139,631	1,458,772	0.042
Oracle Corp.	3.950	3/25/2051	1,330,000	1,455,819	0.042
JP Morgan Chase & Co.	4.005	4/23/2029	1,285,000	1,453,925	0.042
SS&C European Holdings S.a.r.l.	1.854	4/16/2025	1,466,811	1,448,476	0.042
Unum Group	4.500	12/15/2049	1,360,000	1,443,062	0.042
CCO Holdings LLC / CCO Holdings Capital Corp.	4.250	2/1/2031	1,410,000	1,436,438	0.042
FNMA	2.500	2/1/2043	1,372,449	1,434,405	0.041
COLT Mortgage Loan Trust	2.579	11/25/2049	1,421,769	1,427,134	0.041
Anglo American Capital plc	2.625	9/10/2030	1,420,000	1,426,899	0.041
HP, Inc.	2.200	6/17/2025	1,365,000	1,417,282	0.041
U.S. Treasury Notes	0.750	7/15/2028	1,233,776	1,416,240	0.041
Equinor ASA	3.700	4/6/2050	1,230,000	1,414,664	0.041
Ford Credit Auto Owner Trust	3.610	1/15/2030	1,330,000	1,409,068	0.041
Citigroup, Inc.	3.980	3/20/2030	1,240,000	1,405,763	0.041
UnitedHealth Group, Inc.	2.375	8/15/2024	1,335,000	1,404,497	0.041
Santander Holdings USA, Inc.	3.700	3/28/2022	1,375,000	1,403,368	0.041
GNMA	2.500	7/20/2041	1,349,513	1,402,168	0.041
Wendy's Funding LLC	3.884	3/15/2048	1,317,225	1,400,842	0.041
Chicago, IL, Board of Education, GO	6.138	12/1/2039	1,145,000	1,398,163	0.040
AT&T, Inc.	3.650	6/1/2051	1,330,000	1,395,242	0.040
BP Capital Markets America, Inc.	3.379	2/8/2061	1,385,000	1,393,684	0.040
Natixis Commercial Mortgage Securities Trust	2.906	10/15/2036	1,385,000	1,389,322	0.040
FHLMC	1.536	5/25/2030	12,411,534	1,388,519	0.040
CF Hippolyta LLC	1.990	7/15/2060	1,363,598	1,385,136	0.040
American Water Capital Corp.	4.150	6/1/2049	1,140,000	1,384,992	0.040
JP Morgan Chase & Co.	2.580	4/22/2032	1,345,000	1,383,117	0.040
Marsh & McLennan Cos., Inc.	3.875	3/15/2024	1,275,000	1,383,014	0.040
Preston Ridge Partners Mortgage Trust LLC	2.363	11/25/2025	1,376,070	1,379,320	0.040
Raytheon Technologies Corp.	4.450	11/16/2038	1,135,000	1,374,475	0.040
FirstEnergy Corp.	5.350	7/15/2047	1,145,000	1,372,849	0.040
Goldman Sachs Group, Inc.	1.992	1/27/2032	1,410,000	1,368,192	0.040
Goldman Sachs Group, Inc.	4.017	10/31/2038	1,165,000	1,367,202	0.040
Preston Ridge Partners Mortgage Trust LLC	3.500	10/25/2024	1,357,399	1,364,618	0.039
FNMA	3.000	8/1/2033	1,291,129	1,364,468	0.039
Benchmark Mortgage Trust	0.825	1/15/2052	34,112,109	1,361,063	0.039
FNMA	3.500	1/1/2046	1,271,218	1,357,777	0.039
Panama Government International Bond	4.300	4/29/2053	1,220,000	1,352,590	0.039

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Sutter Health	3.361	8/15/2050	1,270,000	1,348,896	0.039
Bear Stearns Alt-A Trust	0.592	1/25/2036	1,073,949	1,346,293	0.039
Duke Energy Carolinas LLC	2.550	4/15/2031	1,295,000	1,345,996	0.039
Life Mortgage Trust	1.473	3/15/2038	1,330,000	1,336,778	0.039
Mexico Government International Bond	1.125	1/17/2030	1,148,000	1,335,173	0.039
Natixis Commercial Mortgage Securities Trust	4.404	6/17/2038	1,187,000	1,330,684	0.038
FNMA	4.500	10/1/2040	1,198,047	1,330,221	0.038
Alternative Loan Trust	0.632	1/25/2036	1,330,715	1,324,596	0.038
IPALCO Enterprises, Inc.	3.700	9/1/2024	1,230,000	1,323,448	0.038
Equifax, Inc.	2.600	12/15/2025	1,255,000	1,321,314	0.038
NXP B.V. / NXP Funding LLC	5.350	3/1/2026	1,131,000	1,320,133	0.038
Microsoft Corp.	3.041	3/17/2062	1,221,000	1,311,748	0.038
Marsh & McLennan Cos., Inc.	4.750	3/15/2039	1,025,000	1,309,872	0.038
UnitedHealth Group, Inc.	3.500	8/15/2039	1,165,000	1,303,903	0.038
Angolan Government International Bond	8.250	5/9/2028	1,250,000	1,303,525	0.038
NGPL PipeCo LLC	3.250	7/15/2031	1,260,000	1,300,063	0.038
Bayview Opportunity Master Fund Trust	3.500	1/28/2055	1,261,053	1,293,054	0.037
Kaiser Foundation Hospitals	2.810	6/1/2041	1,265,000	1,291,489	0.037
FNMA	2.500	3/1/2043	1,237,478	1,290,545	0.037
FHLMC	4.750	7/15/2039	1,141,178	1,290,359	0.037
Duke Energy Florida LLC	3.400	10/1/2046	1,185,000	1,290,077	0.037
Credit Suisse Group AG	3.091	5/14/2032	1,255,000	1,289,816	0.037
Wells Fargo N.A.	1.046	5/15/2062	21,329,487	1,284,762	0.037
Duke Energy Indiana LLC	3.250	10/1/2049	1,215,000	1,284,287	0.037
Arbor Realty Collateralized Loan Obligation Ltd.	1.200	5/15/2036	1,280,000	1,280,804	0.037
Wells Fargo & Co.	3.000	4/22/2026	1,190,000	1,280,109	0.037
LSTAR Securities Investment Ltd.	2.592	4/1/2024	1,285,609	1,279,191	0.037
Investment Energy Resources Ltd.	6.250	4/26/2029	1,180,000	1,275,875	0.037
FNMA	1.562	5/25/2029	14,122,073	1,275,408	0.037
Seasoned Credit Risk Transfer Trust	3.500	8/25/2058	1,155,811	1,273,411	0.037
Conagra Brands, Inc.	4.850	11/1/2028	1,068,000	1,272,494	0.037
State Street Corp.	2.901	3/30/2026	1,190,000	1,270,997	0.037
Wells Fargo & Co.	5.013	4/4/2051	925,000	1,267,480	0.037
FHLMC	3.500	8/1/2034	1,173,358	1,258,507	0.036
AbbVie, Inc.	4.625	10/1/2042	1,020,000	1,257,680	0.036
FHLMC	4.000	5/1/2042	1,143,550	1,249,800	0.036
Wells Fargo N.A.	0.960	9/15/2062	21,419,634	1,247,640	0.036
PMT Credit Risk Transfer Trust	2.096	3/27/2024	1,249,248	1,246,735	0.036
GNMA	4.000	9/20/2040	1,139,076	1,246,261	0.036
Broadcom, Inc.	3.469	4/15/2034	1,183,000	1,245,285	0.036
Banc of America Funding Trust	5.773	5/25/2037	1,214,637	1,245,034	0.036
3 Month USD-LIBOR-BBA-Interest Rate Swap Expiring 03/14/22	2.200	3/14/2022	215,685,000	1,239,763	0.036
Sempra Energy	3.800	2/1/2038	1,110,000	1,233,342	0.036

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Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Baxter International, Inc.	3.950	4/1/2030	1,070,000	1,232,813	0.036
Howard University	3.476	10/1/2041	1,205,000	1,231,927	0.036
FNMA	5.000	2/1/2049	1,110,696	1,221,567	0.035
Halliburton Co.	4.850	11/15/2035	1,035,000	1,219,931	0.035
Energean Israel Finance Ltd.	5.875	3/30/2031	1,180,000	1,211,860	0.035
Energean Israel Finance Ltd.	4.500	3/30/2024	1,185,000	1,210,181	0.035
Tencent Holdings Ltd.	3.595	1/19/2028	1,105,000	1,209,967	0.035
IQVIA, Inc.	5.000	5/15/2027	1,155,000	1,209,863	0.035
Discovery Communications LLC	5.300	5/15/2049	954,000	1,207,354	0.035
Connecticut Avenue Securities Trust	2.242	11/25/2039	1,200,150	1,195,467	0.035
International Business Machines Corp.	2.950	5/15/2050	1,185,000	1,193,594	0.035
American Tower Corp.	2.400	3/15/2025	1,140,000	1,191,319	0.034
HSBC Holdings plc	3.600	5/25/2023	1,125,000	1,191,061	0.034
Enterprise Products Operating LLC	4.950	10/15/2054	955,000	1,184,025	0.034
Ellington Financial Mortgage Trust	0.797	2/25/2066	1,187,456	1,184,020	0.034
Alcon Finance Corp.	3.000	9/23/2029	1,120,000	1,179,891	0.034
U.S. Treasury Bonds	3.125	2/15/2043	985,000	1,177,729	0.034
Pfizer, Inc.	2.625	4/1/2030	1,105,000	1,177,630	0.034
FHLMC	2.750	12/15/2041	1,109,353	1,171,254	0.034
Wells Fargo N.A.	0.867	11/15/2050	29,814,400	1,160,224	0.034
Bayview Koitere Fund Trust	4.000	11/28/2053	1,127,536	1,152,336	0.033
Cleco Corporate Holdings LLC	3.375	9/15/2029	1,105,000	1,141,926	0.033
Bank of America Corp.	3.864	7/23/2024	1,070,000	1,140,762	0.033
JP Morgan Chase & Co.	3.109	4/22/2041	1,095,000	1,137,061	0.033
WF-RBS Commercial Mortgage Trust	4.153	8/15/2046	1,070,000	1,136,021	0.033
General Dynamics Corp.	4.250	4/1/2040	925,000	1,132,321	0.033
FHLMC	3.117	10/25/2031	995,000	1,125,437	0.033
Affirm Asset Securitization Trust	3.460	10/15/2024	1,106,977	1,121,252	0.032
Intel Corp.	3.100	2/15/2060	1,095,000	1,119,851	0.032
GNMA	5.500	7/21/2051	1,000,000	1,115,874	0.032
FNMA	3.500	10/1/2044	1,022,173	1,109,671	0.032
Shell International Finance B.V.	3.250	4/6/2050	1,035,000	1,102,620	0.032
FNMA	2.000	9/25/2039	1,084,673	1,102,449	0.032
Southern Co.	3.700	4/30/2030	995,000	1,098,437	0.032
American Tower Corp.	1.500	1/31/2028	1,125,000	1,094,874	0.032
COLT Mortgage Loan Trust	2.764	8/25/2049	1,089,868	1,089,818	0.032
Chicago, IL, Transit Auth	3.912	12/1/2040	965,000	1,087,442	0.031
GSAA Home Equity Trust	0.172	2/25/2037	2,640,101	1,085,796	0.031
Zelis Healthcare Corp.	3.592	9/30/2026	1,088,273	1,084,464	0.031
Mexico Government International Bond	3.750	4/19/2071	1,185,000	1,083,564	0.031
Deerfield Dakota Holding LLC	4.750	4/9/2027	1,074,398	1,078,427	0.031
Equinix, Inc.	2.000	5/15/2028	1,070,000	1,075,872	0.031
Amgen, Inc.	3.150	2/21/2040	1,030,000	1,074,148	0.031
AIMCO CLO Ltd.	1.034	1/15/2028	1,073,870	1,073,923	0.031
Soundview Home Loan Trust	0.592	11/25/2036	1,110,000	1,072,125	0.031

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Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
OZLM Ltd.	1.200	7/17/2029	1,069,083	1,069,215	0.031
Bristol-Myers Squibb Co.	2.550	11/13/2050	1,110,000	1,065,117	0.031
Energean Israel Finance Ltd.	4.875	3/30/2026	1,030,000	1,054,483	0.031
HarborView Mortgage Loan Trust	0.333	12/19/2036	1,070,815	1,050,456	0.030
Centrais Eletricas Brasileiras S.A.	3.625	2/4/2025	1,020,000	1,049,325	0.030
NRZ Excess Spread-Collateralized Notes	3.844	12/25/2025	1,037,520	1,047,319	0.030
FNMA	3.500	3/1/2046	976,152	1,043,421	0.030
Comcast Corp.	4.650	7/15/2042	830,000	1,042,781	0.030
FHLMC	1.750	10/15/2042	1,019,021	1,041,956	0.030
Morgan Stanley	2.625	11/17/2021	1,030,000	1,039,282	0.030
FHLMC	3.500	12/1/2047	962,872	1,035,679	0.030
Connecticut Avenue Securities Trust	2.392	8/25/2031	1,025,222	1,032,292	0.030
Energy Transfer Operating L.P.	5.150	3/15/2045	880,000	1,018,411	0.029
FNMA	3.500	2/1/2045	950,560	1,018,310	0.029
Discovery Communications LLC	3.800	3/13/2024	948,000	1,016,752	0.029
Equinor ASA	3.625	4/6/2040	890,000	1,015,578	0.029
Hanesbrands, Inc.	4.875	5/15/2026	940,000	1,015,200	0.029
New Residential Mortgage Loan Trust	2.492	9/25/2059	1,005,033	1,014,923	0.029
Wingstop Funding LLC	2.841	12/5/2050	977,550	1,014,091	0.029
Intel Corp.	4.100	5/19/2046	840,000	1,012,118	0.029
First Franklin Mortgage Loan Trust	0.402	9/25/2036	1,065,000	1,010,897	0.029
Fannie Mae Connecticut Avenue Securities	4.442	5/25/2029	963,502	1,009,959	0.029
1011778 BC ULC / New Red Finance, Inc.	3.875	1/15/2028	995,000	1,007,438	0.029
FNMA	4.000	4/1/2038	920,636	997,899	0.029
FHLMC	1.248	2/25/2052	11,852,456	997,222	0.029
MetLife Securitization Trust	3.000	4/25/2055	975,165	996,341	0.029
FHLMC	3.500	5/1/2048	941,685	994,908	0.029
FHLMC	4.000	8/1/2025	927,556	986,233	0.029
Tennessee Valley Authority	4.250	9/15/2065	700,000	982,775	0.028
Southern California Edison Co.	3.650	2/1/2050	980,000	980,861	0.028
Bermuda Government International Bond	2.375	8/20/2030	980,000	977,550	0.028
Sabine Pass Liquefaction LLC	5.875	6/30/2026	825,000	976,977	0.028
Lundin Energy Finance B.V.	2.000	7/15/2026	970,000	972,430	0.028
Oracle Corp.	4.000	11/15/2047	890,000	971,575	0.028
Fidelity Investments Money Market Funds, Government Portfolio, Institutional Class	0.010	7/1/2021	970,640	970,640	0.028
Comcast Corp.	4.950	10/15/2058	700,000	968,807	0.028
NXP B.V. / NXP Funding LLC	4.625	6/1/2023	900,000	967,167	0.028
BP Capital Markets America, Inc.	2.939	6/4/2051	1,005,000	966,402	0.028
GNMA	3.500	11/20/2047	908,679	963,820	0.028
MidAmerican Energy Co.	3.150	4/15/2050	900,000	962,069	0.028
Commercial Mortgage Trust	2.853	10/15/2045	939,511	960,932	0.028
MPLX L.P.	1.750	3/1/2026	945,000	955,591	0.028
State of Illinois, GO	6.875	7/1/2025	840,000	953,095	0.028
Commercial Mortgage Trust	3.612	6/10/2046	905,000	951,087	0.028

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
FHLMC	1.681	5/25/2030	7,765,884	945,365	0.027
MFA Trust	1.014	1/26/2065	944,152	944,824	0.027
UBS-Barclays Commercial Mortgage Trust	2.850	12/10/2045	920,000	942,585	0.027
FNMA	0.000	6/25/2041	1,003,054	941,702	0.027
Waste Management, Inc.	2.000	6/1/2029	930,000	940,490	0.027
Wells Fargo N.A.	0.814	12/15/2052	18,154,918	935,194	0.027
Enterprise Products Operating LLC	4.250	2/15/2048	815,000	933,785	0.027
Flex Acquisition Co., Inc.	4.000	2/23/2028	934,645	930,168	0.027
AASET Trust	3.351	1/16/2040	939,130	927,877	0.027
Biogroup-LCD	3.500	1/28/2028	780,000	919,105	0.027
FNMA	3.500	11/1/2046	843,703	915,978	0.027
JP Morgan Chase Commercial Mortgage Securities Trust	2.733	10/15/2045	1,325,000	914,621	0.026
Discovery Communications LLC	6.350	6/1/2040	655,000	907,853	0.026
McDonald's Corp.	4.200	4/1/2050	750,000	904,397	0.026
Wells Fargo N.A.	0.716	11/15/2062	20,720,898	902,588	0.026
Duke Energy Carolinas LLC	3.450	4/15/2051	810,000	898,843	0.026
Morgan Stanley Bank of America Merrill Lynch Trust	3.176	8/15/2045	880,000	894,834	0.026
Saudi Arabian Oil Co.	2.875	4/16/2024	849,000	893,861	0.026
Charter Communications Operating LLC	1.860	2/1/2027	897,146	890,418	0.026
GNMA	4.500	6/20/2044	799,346	883,992	0.026
GS Mortgage Securities Trust	4.074	1/10/2047	825,000	883,075	0.026
BAT Capital Corp.	3.462	9/6/2029	835,000	882,662	0.026
Microsoft Corp.	2.921	3/17/2052	830,000	880,971	0.025
GNMA	3.000	10/20/2047	849,120	880,732	0.025
Anheuser-Busch InBev Worldwide, Inc.	4.750	4/15/2058	700,000	878,422	0.025
McDonald's Corp.	3.500	7/1/2027	790,000	875,872	0.025
Santander Drive Auto Receivables Trust	1.480	1/15/2027	865,000	875,825	0.025
GNMA	3.500	3/20/2048	827,653	875,724	0.025
GNMA	1.750	9/20/2043	856,803	873,712	0.025
LYB International Finance LLC	1.250	10/1/2025	875,000	873,158	0.025
General Motors Co.	6.125	10/1/2025	735,000	870,408	0.025
Verisure Holding AB	0.000	3/27/2028	735,000	868,511	0.025
JP Morgan Chase Commercial Mortgage Securities Trust	5.611	8/15/2046	970,000	866,782	0.025
FNMA	4.000	7/1/2045	786,981	865,454	0.025
FNMA	4.000	4/1/2047	792,833	861,044	0.025
FHLMC	1.124	11/25/2053	10,484,204	855,588	0.025
Great Outdoors Group LLC	5.000	3/6/2028	852,863	854,995	0.025
Willis North America, Inc.	3.600	5/15/2024	795,000	854,067	0.025
Connecticut Avenue Securities Trust	2.192	6/25/2039	844,316	847,705	0.025
GNMA	3.500	3/15/2043	784,027	843,044	0.024
Clarios Global L.P.	3.250	4/30/2026	713,887	839,720	0.024
John Deere Capital Corp.	1.750	3/9/2027	820,000	839,589	0.024
Constellation Brands, Inc.	2.650	11/7/2022	815,000	837,771	0.024

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Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Panama Government International Bond	4.500	4/16/2050	735,000	834,262	0.024
Berkshire Hathaway Energy Co.	1.650	5/15/2031	865,000	831,227	0.024
Oaktown Re II Ltd.	1.642	7/25/2028	826,212	826,407	0.024
Verizon Communications, Inc.	2.987	10/30/2056	877,000	825,180	0.024
Hess Corp.	7.125	3/15/2033	606,000	822,422	0.024
WF-RBS Commercial Mortgage Trust	2.870	11/15/2045	802,927	820,701	0.024
GNMA	3.500	12/15/2042	756,681	813,621	0.024
China Construction Bank Corp.	0.884	9/24/2021	805,000	805,668	0.023
GNMA	5.000	3/15/2044	691,730	804,330	0.023
GSR Mortgage Loan Trust	2.927	1/25/2036	790,982	803,264	0.023
ViacomCBS, Inc.	4.200	5/19/2032	695,000	803,045	0.023
Homeward Opportunities Fund Trust	2.702	9/25/2059	800,264	802,819	0.023
JP Morgan Chase Commercial Mortgage Securities Trust	2.840	12/15/2047	783,809	800,964	0.023
GNMA	4.000	11/20/2047	733,878	798,239	0.023
United Rentals North America, Inc.	4.875	1/15/2028	750,000	795,983	0.023
Standard Industries, Inc.	3.375	1/15/2031	830,000	794,484	0.023
UPC Financing Partnership	3.073	1/31/2029	795,000	789,435	0.023
Benchmark Mortgage Trust	1.919	7/15/2053	6,983,908	788,635	0.023
FNMA	3.500	10/1/2046	740,952	786,945	0.023
FHLMC	2.392	9/25/2030	775,686	786,845	0.023
Cornerstone Building Brands, Inc.	3.750	4/12/2028	786,426	785,246	0.023
BP Capital Markets America, Inc.	3.060	6/17/2041	775,000	783,184	0.023
Soundview Home Loan Trust	0.332	7/25/2036	830,000	782,821	0.023
GNMA	2.500	12/16/2039	749,880	782,686	0.023
GS Mortgage Securities Trust	5.121	4/10/2047	1,310,000	782,361	0.023
WF-RBS Commercial Mortgage Trust	5.850	4/15/2045	770,000	781,908	0.023
Morgan Stanley Bank of America Merrill Lynch Trust	4.259	10/15/2046	730,173	780,383	0.023
FHLMC	5.000	3/1/2047	699,190	777,857	0.023
Connecticut Avenue Securities Trust	2.092	7/25/2039	774,322	777,433	0.022
MSCI, Inc.	3.875	2/15/2031	747,000	775,207	0.022
FNMA	3.000	5/25/2047	748,603	772,910	0.022
FNMA	3.500	2/25/2048	736,088	771,553	0.022
Avantor Funding, Inc.	3.250	11/8/2027	771,125	770,801	0.022
HCA, Inc.	5.625	9/1/2028	650,000	770,250	0.022
Blackhawk Network Holdings, Inc.	3.104	6/15/2025	776,957	767,353	0.022
UGI Energy Services LLC	3.854	8/13/2026	764,400	763,445	0.022
Quikrete Holdings, Inc.	2.604	2/1/2027	770,749	763,281	0.022
Residential Accredit Loans, Inc.	6.000	12/25/2035	755,441	762,828	0.022
QUALCOMM, Inc.	4.650	5/20/2035	596,000	758,878	0.022
CF Hippolyta LLC	1.980	3/15/2061	750,000	756,862	0.022
Zayo Group Holdings, Inc.	3.104	3/9/2027	765,053	756,507	0.022
GNMA	2.000	1/20/2042	738,281	755,289	0.022
Egypt Government International Bond	8.500	1/31/2047	725,000	754,906	0.022

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Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Owens-Brockway Glass Container, Inc.	5.875	8/15/2023	700,000	754,859	0.022
Commercial Mortgage Trust	3.101	3/10/2046	735,000	754,066	0.022
WF-RBS Commercial Mortgage Trust	3.071	3/15/2045	732,205	753,255	0.022
Tempo Acquisition LLC	3.750	11/2/2026	752,371	753,153	0.022
GNMA	4.500	10/20/2044	678,332	750,070	0.022
New Residential Mortgage Loan Trust	3.750	1/25/2054	708,484	748,390	0.022
Everygy, Inc.	2.450	9/15/2024	710,000	745,101	0.022
Wells Fargo & Co.	4.900	11/17/2045	580,000	743,595	0.022
Alternative Loan Trust	1.466	8/25/2035	820,370	739,351	0.021
John Deere Capital Corp.	1.200	4/6/2023	725,000	735,832	0.021
GNMA	3.500	4/15/2043	680,940	732,280	0.021
Connecticut Avenue Securities Trust	2.242	9/25/2031	724,931	730,097	0.021
Asurion LLC	3.354	12/23/2026	738,046	729,286	0.021
FNMA	4.000	12/1/2040	665,152	725,914	0.021
Towd Point Mortgage Trust	2.750	4/25/2057	713,003	722,935	0.021
Morgan Stanley Bank of America Merrill Lynch Trust	2.918	2/15/2046	700,000	720,187	0.021
Conagra Brands, Inc.	4.300	5/1/2024	655,000	718,470	0.021
Sunshine Luxembourg S.a.r.l.	4.500	10/1/2026	715,956	718,146	0.021
GNMA	4.500	8/20/2045	3,708,939	715,572	0.021
Egypt Government International Bond	8.875	5/29/2050	660,000	710,267	0.021
Fannie Mae Connecticut Avenue Securities	2.642	12/25/2030	697,040	709,474	0.021
SRS Distribution Inc.	0.000	6/2/2028	710,000	709,212	0.021
Hill-Rom Holdings, Inc.	4.375	9/15/2027	685,000	708,975	0.021
Commercial Mortgage Trust	2.771	12/10/2045	687,000	705,572	0.020
Commercial Mortgage Trust	4.210	8/10/2046	660,000	704,392	0.020
Indonesia Government International Bond	2.625	6/14/2023	565,000	702,748	0.020
Everygy Metro, Inc.	2.250	6/1/2030	690,000	702,643	0.020
IndyMac Index Mortgage Loan Trust	3.054	4/25/2037	1,021,501	701,392	0.020
UnitedHealth Group, Inc.	4.750	7/15/2045	535,000	701,302	0.020
FHLMC	0.740	3/25/2027	22,305,163	700,132	0.020
Duke Energy Carolinas LLC	4.250	12/15/2041	575,000	698,115	0.020
FNMA	4.000	3/1/2041	638,199	697,596	0.020
TransDigm, Inc.	2.354	5/30/2025	705,970	695,508	0.020
VICI Properties LLC	1.841	12/20/2024	700,682	694,474	0.020
Anglo American Capital plc	4.875	5/14/2025	613,000	694,101	0.020
FNMA	4.000	6/1/2046	640,100	692,578	0.020
FHLMC	4.000	2/1/2046	633,062	691,490	0.020
CeramTec AcquiCo GmbH	2.500	3/7/2025	595,285	691,333	0.020
JP Morgan Chase & Co.	3.109	4/22/2051	665,000	689,993	0.020
Home Re Ltd.	1.692	10/25/2028	689,529	689,766	0.020
FNMA	3.300	12/1/2026	616,186	679,819	0.020
FHLMC	3.000	8/1/2029	636,377	675,515	0.020
Suncor Energy, Inc.	6.500	6/15/2038	475,000	672,498	0.019
Unum Group	4.000	6/15/2029	595,000	668,497	0.019

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Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Golden Entertainment, Inc.	3.750	10/21/2024	670,625	665,595	0.019
FNMA	3.500	2/1/2048	619,801	663,982	0.019
WaMu Mortgage Pass-Through Certificates Trust	2.776	6/25/2037	679,528	661,223	0.019
FHLMC	3.250	11/15/2041	610,310	661,002	0.019
Royalty Pharma plc	3.300	9/2/2040	655,000	660,175	0.019
Delta (LUX) S.a.r.l.	3.500	2/1/2024	663,717	659,675	0.019
FNMA	4.000	11/1/2040	601,147	655,369	0.019
FHLMC	4.000	9/1/2042	593,272	652,794	0.019
GNMA	4.500	1/20/2046	589,927	652,184	0.019
FNMA	2.500	4/1/2043	623,447	651,592	0.019
FNMA	4.000	9/1/2042	592,372	651,548	0.019
DCert Buyer, Inc.	4.104	10/16/2026	649,275	649,548	0.019
Commercial Mortgage Trust	3.213	3/10/2046	626,089	649,522	0.019
Gartner, Inc.	3.625	6/15/2029	635,000	644,525	0.019
FHLMC	2.542	3/25/2049	629,813	639,609	0.019
FNMA	3.500	12/1/2047	595,213	639,314	0.018
FNMA	3.000	9/25/2057	600,000	637,604	0.018
Amgen, Inc.	1.900	2/21/2025	615,000	636,893	0.018
FNMA	4.000	5/1/2046	585,154	635,821	0.018
Harbor Freight Tools USA, Inc.	3.750	10/19/2027	633,514	633,089	0.018
Commercial Mortgage Trust	4.389	7/10/2045	595,000	632,362	0.018
PNC Bank NA	2.700	10/22/2029	595,000	630,685	0.018
Lamar Media Corp.	3.750	2/15/2028	615,000	625,763	0.018
Ashtead Capital, Inc.	5.250	8/1/2026	600,000	625,524	0.018
CHL Mortgage Pass-Through Trust	3.041	9/25/2047	650,647	623,727	0.018
Towd Point Mortgage Trust	2.750	8/25/2055	617,989	623,420	0.018
Oncor Electric Delivery Co. LLC	5.750	3/15/2029	495,000	622,398	0.018
VEREIT Operating Partnership L.P.	3.400	1/15/2028	570,000	620,381	0.018
FNMA	3.500	11/1/2048	589,245	620,157	0.018
RBSGC Mortgage Loan Trust	6.250	1/25/2037	616,198	617,414	0.018
Change Healthcare Holdings LLC	3.500	3/1/2024	617,165	616,362	0.018
FNMA	4.500	10/1/2041	554,712	616,092	0.018
Commercial Mortgage Trust	2.941	1/10/2046	597,768	613,688	0.018
FNMA	5.000	3/1/2049	556,808	612,795	0.018
CSAIL Commercial Mortgage Trust	0.886	6/15/2057	25,764,041	610,051	0.018
Acrisure LLC	3.604	2/15/2027	613,631	606,469	0.018
Argentine Republic Government International Bond	0.125	7/9/2035	1,914,641	606,003	0.018
CSC Holdings LLC	5.500	4/15/2027	575,000	603,779	0.017
Sunoco L.P. / Sunoco Finance Corp.	5.500	2/15/2026	585,000	602,843	0.017
Vmed UK Financing plc	4.250	1/31/2031	610,000	599,252	0.017
Southern California Edison Co.	2.250	6/1/2030	605,000	595,386	0.017
Charter Communications Operating LLC / Charter Communications Operating Capital	5.750	4/1/2048	465,000	592,212	0.017
Nokia Oyj	6.625	5/15/2039	455,000	589,225	0.017

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Constellation Brands, Inc.	2.875	5/1/2030	560,000	587,850	0.017
FHLMC	4.500	7/1/2042	526,886	587,632	0.017
Telenet Financing USD LLC	2.073	4/30/2028	595,000	586,373	0.017
Comcast Corp.	3.200	7/15/2036	545,000	585,030	0.017
Apple, Inc.	2.650	5/11/2050	595,000	584,704	0.017
DBJPM Mortgage Trust	1.831	9/15/2053	5,705,373	584,248	0.017
Boyd Gaming Corp.	2.338	9/15/2023	582,285	581,336	0.017
Scientific Games International, Inc.	2.854	8/14/2024	584,915	580,528	0.017
Coca-Cola Co.	3.000	3/5/2051	555,000	578,181	0.017
GNMA	3.500	7/20/2047	544,073	576,250	0.017
Dominion Energy South Carolina, Inc.	5.100	6/1/2065	400,000	575,669	0.017
Go Daddy Operating Co. LLC	2.104	8/10/2027	579,150	575,258	0.017
Wells Fargo Commercial Mortgage Trust	1.049	9/15/2057	17,709,003	575,164	0.017
Diamond (BC) B.V.	3.186	9/6/2024	577,431	573,943	0.017
Vertical U.S. Newco, Inc.	4.478	7/30/2027	572,129	572,369	0.017
Gray Television, Inc.	2.592	1/2/2026	573,688	570,607	0.017
Cable One, Inc.	2.104	5/3/2028	570,000	567,435	0.016
Commercial Mortgage Trust	4.750	10/15/2045	1,825,000	567,338	0.016
Bank of America Corp.	2.687	4/22/2032	550,000	566,496	0.016
AVSC Holding Corp.	4.250	3/3/2025	618,690	566,244	0.016
Apple, Inc.	3.450	2/9/2045	505,000	564,436	0.016
Credit Suisse First Boston Mortgage Securities Corp.	5.500	6/25/2035	614,532	564,048	0.016
Entegris, Inc.	4.375	4/15/2028	540,000	563,625	0.016
CSC Holdings LLC	2.573	4/15/2027	569,479	563,477	0.016
Washington Mutual Mortgage Pass-Through Certificates WMALT Trust	0.692	7/25/2036	853,779	562,015	0.016
FNMA	3.410	11/1/2024	519,087	561,239	0.016
Wells Fargo & Co.	5.606	1/15/2044	410,000	560,070	0.016
AmeriGas Partners L.P. / AmeriGas Finance Corp.	5.875	8/20/2026	500,000	559,545	0.016
Caesars Resort Collection LLC	4.604	7/21/2025	555,800	557,190	0.016
HarborView Mortgage Loan Trust	0.283	1/19/2038	579,911	556,012	0.016
Verizon Communications, Inc.	4.400	11/1/2034	465,000	554,667	0.016
Sedgwick Claims Management Services, Inc.	3.845	9/3/2026	553,700	552,471	0.016
FNMA	3.500	5/25/2048	500,000	549,587	0.016
Sapphire Aviation Finance Ltd.	3.228	3/15/2040	550,009	547,138	0.016
JP Morgan Chase Commercial Mortgage Securities Trust	4.566	12/15/2047	730,000	546,262	0.016
FNMA	4.060	3/1/2030	467,913	542,509	0.016
DISH DBS Corp.	5.875	11/15/2024	505,000	542,244	0.016
GNMA	2.135	4/20/2040	548,176	540,389	0.016
FNMA	4.500	9/1/2043	481,985	535,921	0.016
BBCMS Mortgage Trust	1.102	4/15/2053	6,535,000	534,576	0.015
FNMA	0.010	6/25/2036	567,463	534,327	0.015
GNMA	5.000	6/15/2041	458,950	533,475	0.015

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Toll Brothers Finance Corp.	4.875	11/15/2025	475,000	533,123	0.015
Southern California Edison Co.	4.000	4/1/2047	506,000	532,637	0.015
FHLMC	5.000	9/1/2048	482,558	531,560	0.015
Hostess Brands LLC	3.000	8/3/2025	533,111	530,445	0.015
MPH Acquisition Holdings LLC	3.750	6/7/2023	530,916	529,349	0.015
Caesars Resort Collection LLC	2.854	12/23/2024	533,037	528,181	0.015
MTN Infrastructure TopCo, Inc.	4.000	11/15/2024	526,344	525,760	0.015
Videotron Ltd.	5.375	6/15/2024	480,000	525,600	0.015
Benchmark Mortgage Trust	1.202	8/15/2052	8,455,411	523,187	0.015
FNMA	2.500	8/1/2043	499,048	521,561	0.015
Surgery Center Holdings, Inc.	4.500	8/31/2026	518,700	520,562	0.015
Towd Point Mortgage Trust	2.250	4/25/2056	516,882	518,766	0.015
Altice France S.A.	3.871	1/31/2026	522,938	518,101	0.015
Gainwell Acquisition Corp.	4.750	10/1/2027	514,338	515,495	0.015
Organon & Co	0.000	6/2/2028	515,000	515,324	0.015
Endo Luxembourg Finance Co. S.a r.l.	5.750	3/27/2028	533,587	514,079	0.015
Astrazeneca Finance LLC	2.250	5/28/2031	505,000	513,617	0.015
GNMA	3.000	4/20/2045	477,566	511,468	0.015
Southern Co.	2.950	7/1/2023	490,000	511,197	0.015
GSAA Home Equity Trust	5.985	6/25/2036	1,224,914	510,597	0.015
FNMA	3.000	6/1/2035	481,196	510,124	0.015
Residential Asset Securitization Trust	5.500	6/25/2035	590,167	508,806	0.015
Verisure Holding AB	3.500	7/20/2026	430,000	508,256	0.015
Wells Fargo N.A.	0.764	11/15/2062	10,553,841	507,768	0.015
Brookfield WEC Holdings, Inc.	3.250	8/1/2025	512,449	507,181	0.015
Lorca Finco plc	4.250	9/17/2027	425,000	504,070	0.015
FNMA	4.500	9/1/2035	455,964	502,718	0.015
GNMA	4.000	12/20/2040	455,839	500,843	0.014
Beacon Roofing Supply, Inc.	2.604	4/23/2028	501,653	498,588	0.014
FHLMC	0.637	1/25/2034	10,115,470	497,543	0.014
AlixPartners LLP	3.250	2/4/2028	498,750	496,466	0.014
FNMA	3.000	7/1/2035	468,239	495,843	0.014
ACProducts, Inc.	4.750	5/5/2028	495,000	492,174	0.014
CSAIL Commercial Mortgage Trust	2.057	1/15/2049	6,634,132	491,035	0.014
Momentive Performance Materials USA LLC	3.360	5/15/2024	493,703	490,207	0.014
Brand Energy & Infrastructure Services, Inc.	5.250	6/21/2024	497,939	489,459	0.014
GNMA	4.500	9/16/2040	460,683	489,000	0.014
Xerox Holdings Corp.	5.500	8/15/2028	470,000	488,325	0.014
Bausch Health Cos., Inc.	5.750	8/15/2027	460,000	488,235	0.014
FHLMC	0.887	6/25/2027	12,267,082	487,591	0.014
FNMA	3.000	1/1/2030	460,324	487,141	0.014
Jazz Financing Lux S.a.r.l.	4.000	4/21/2028	485,000	486,363	0.014
Trane Technologies Luxembourg Finance S.A.	4.500	3/21/2049	385,000	483,848	0.014
FREMF Mortgage Trust	3.854	10/25/2049	440,000	483,455	0.014

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
William Morris Endeavor Entertainment LLC	2.860	5/18/2025	491,822	481,986	0.014
Michaels Cos., Inc.	5.000	4/15/2028	480,000	481,747	0.014
Hyland Software, Inc.	4.250	7/1/2024	479,265	479,663	0.014
Morgan Stanley Mortgage Loan Trust	0.262	11/25/2036	1,188,605	474,257	0.014
RealPage, Inc.	3.750	4/24/2028	475,000	473,338	0.014
Virgin Media Bristol LLC	3.250	1/31/2029	400,000	473,166	0.014
FHLMC	3.500	6/1/2046	442,320	472,246	0.014
PacifiCorp	4.125	1/15/2049	394,000	471,527	0.014
Clarios Global L.P.	3.354	4/30/2026	470,802	466,094	0.013
GSAA Home Equity Trust	0.452	11/25/2036	1,232,815	465,802	0.013
Hub International Ltd.	2.926	4/25/2025	471,182	465,711	0.013
Terrier Media Buyer, Inc.	3.604	12/17/2026	467,899	465,297	0.013
Navistar International Corp.	3.600	11/6/2024	464,992	464,992	0.013
New York Life Insurance Co.	3.750	5/15/2050	415,000	463,788	0.013
U.S. Bancorp	3.500		469	462,434	0.013
Polaris Newco LLC	4.500	6/2/2028	460,000	461,095	0.013
New Residential Mortgage Loan Trust	4.000	12/25/2057	430,265	460,850	0.013
FHLMC	5.000	4/1/2047	414,643	460,179	0.013
GSR Mortgage Loan Trust	0.392	1/25/2037	1,784,240	457,278	0.013
GNMA	3.000	5/20/2035	6,771,095	454,804	0.013
Public Service Electric & Gas Co.	3.800	3/1/2046	385,000	453,195	0.013
Angel Oak Mortgage Trust LLC	3.628	3/25/2049	447,909	453,146	0.013
Apple, Inc.	4.375	5/13/2045	355,000	452,918	0.013
Commercial Mortgage Trust	4.074	2/10/2047	420,000	452,539	0.013
GNMA	3.500	12/20/2040	421,802	449,874	0.013
CHL Mortgage Pass-Through Trust	2.759	11/20/2035	489,065	449,465	0.013
Organon Finance LLC	4.125	4/30/2028	440,000	448,712	0.013
FNMA	3.500	11/25/2039	4,158,354	447,182	0.013
Chicago, IL, Board of Education, GO	6.038	12/1/2029	380,000	446,502	0.013
Open Text Corp.	3.875	2/15/2028	440,000	446,072	0.013
FHLMC	6.000	5/15/2039	379,797	445,106	0.013
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.	4.125	8/15/2026	430,000	443,975	0.013
Conagra Brands, Inc.	5.400	11/1/2048	330,000	443,299	0.013
Connecticut Light & Power Co.	4.000	4/1/2048	365,000	441,887	0.013
Union Electric Co.	4.000	4/1/2048	370,000	440,497	0.013
Endure Digital, Inc.	4.250	2/10/2028	440,000	437,615	0.013
LBM Acquisition LLC	0.000	12/17/2027	439,701	435,910	0.013
Finastra USA, Inc.	4.500	6/13/2024	443,070	435,826	0.013
FNMA	2.500	3/25/2043	420,000	434,754	0.013
Commonwealth Edison Co.	4.000	3/1/2048	360,000	432,145	0.013
Fannie Mae Connecticut Avenue Securities	4.542	1/25/2029	410,140	429,441	0.012
Citigroup Commercial Mortgage Trust	1.173	4/10/2048	12,683,900	428,855	0.012
Les Schwab Tire Centers	4.250	11/2/2027	428,925	428,389	0.012
PacifiCorp	4.150	2/15/2050	350,000	425,601	0.012

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
FNMA	4.500	8/25/2043	2,290,593	424,871	0.012
FNMA	3.500	8/25/2033	3,944,028	424,051	0.012
Citigroup Commercial Mortgage Trust	4.762	3/10/2047	415,000	422,975	0.012
MidAmerican Energy Co.	3.650	8/1/2048	370,000	422,394	0.012
Verizon Communications, Inc.	4.500	8/10/2033	350,000	418,683	0.012
SkyMiles IP Ltd.	4.750	10/20/2027	395,000	416,998	0.012
FHLMC	5.500	10/15/2046	2,026,728	416,187	0.012
FHLMC	0.974	11/25/2030	5,760,760	412,204	0.012
Ingram Micro, Inc.	0.000	3/31/2028	410,000	410,513	0.012
MGIC Investment Corp.	5.750	8/15/2023	380,000	409,585	0.012
USI, Inc.	3.147	5/16/2024	413,386	409,319	0.012
KFC Holding Co. / Pizza Hut Holdings LLC / Taco Bell of America LLC	4.750	6/1/2027	390,000	408,038	0.012
FHLMC	6.500	7/15/2036	357,271	407,555	0.012
Taylor Morrison Communities, Inc. / Taylor Morrison Holdings II, Inc.	5.625	3/1/2024	375,000	406,403	0.012
Washington Mutual Mortgage Pass-Through Certificates WMALT Trust	0.946	11/25/2046	446,258	406,257	0.012
Toyota Auto Loan Extended Note Trust	2.560	11/25/2031	385,000	406,021	0.012
TEGNA, Inc.	4.625	3/15/2028	390,000	404,625	0.012
ADMI Corp.	3.250	12/23/2027	408,975	404,120	0.012
Commercial Mortgage Trust	4.205	8/10/2046	379,062	403,533	0.012
Western Midstream Operating L.P.	5.300	2/1/2030	360,000	403,200	0.012
NextEra Energy Operating Partners L.P.	3.875	10/15/2026	380,000	401,375	0.012
Vertical U.S Newco, Inc.	5.250	7/15/2027	380,000	400,425	0.012
Olin Corp.	5.125	9/15/2027	385,000	400,400	0.012
CCO Holdings LLC / CCO Holdings Capital Corp.	5.000	2/1/2028	380,000	398,711	0.012
Post Holdings, Inc.	5.625	1/15/2028	375,000	397,500	0.012
Videotron Ltd.	5.125	4/15/2027	380,000	397,100	0.011
Welbilt, Inc.	2.604	10/23/2025	400,000	396,500	0.011
FHLMC	4.500	9/1/2044	360,769	395,324	0.011
FHLMC	3.500	1/15/2043	2,451,112	391,747	0.011
FHLMC	5.000	3/1/2049	355,597	391,543	0.011
IQVIA, Inc.	2.000	6/11/2025	329,800	388,374	0.011
Peraton Holding Corp.	4.500	2/1/2028	384,038	384,836	0.011
APX Group, Inc.	7.250	12/31/2025	382,511	383,051	0.011
Tronox Finance LLC	2.630	3/13/2028	384,403	381,659	0.011
Fair Isaac Corp.	4.000	6/15/2028	369,000	381,421	0.011
Bellemeade Re Ltd.	1.192	7/25/2029	380,166	380,646	0.011
FNMA	5.500	7/1/2033	330,279	380,151	0.011
Belron Finance U.S. LLC	2.438	10/30/2026	380,868	378,130	0.011
Kestrel Bidco, Inc.	4.000	12/11/2026	385,125	377,423	0.011
FREMF Mortgage Trust	3.922	2/25/2050	350,000	377,336	0.011
U.S. Foods, Inc.	2.104	9/13/2026	383,175	377,121	0.011
GNMA	4.500	5/20/2048	2,479,897	376,755	0.011

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
California State, GO Taxable	7.300	10/1/2039	235,000	376,096	0.011
Allied Universal Holdco LLC	4.250	5/12/2028	374,053	374,988	0.011
Sprint Corp.	7.125	6/15/2024	325,000	374,969	0.011
Oglethorpe Power Corp.	3.750	8/1/2050	355,000	374,848	0.011
Proampac PG Borrower LLC	4.862	11/3/2025	373,626	372,972	0.011
FNMA	3.000	4/25/2033	5,225,250	372,148	0.011
Boels Topholding B.V.	4.000	2/6/2027	315,000	371,644	0.011
CHL Mortgage Pass-Through Trust	0.772	3/25/2035	397,949	371,557	0.011
FNMA	3.380	12/1/2029	329,832	371,322	0.011
FHLMC	4.000	8/1/2042	338,321	369,925	0.011
AAdvantage Loyalty IP Ltd.	5.500	4/20/2028	355,000	369,821	0.011
United Airlines, Inc.	4.500	4/21/2028	365,000	369,460	0.011
FNMA	5.500	11/1/2037	325,382	368,845	0.011
Oncor Electric Delivery Co. LLC	3.100	9/15/2049	350,000	368,256	0.011
Concorde Midco Ltd.	4.000	3/1/2028	310,000	367,046	0.011
Lehman XS Trust	0.512	7/25/2046	357,400	364,377	0.011
Clarios Global L.P. / Clarios U.S. Finance Co.	6.250	5/15/2026	342,000	364,230	0.011
GNMA	4.500	12/16/2046	2,215,041	363,865	0.011
Indonesia Government International Bond	2.150	7/18/2024	290,000	363,853	0.011
WF-RBS Commercial Mortgage Trust	3.345	5/15/2045	350,000	363,410	0.011
CommonSpirit Health	3.347	10/1/2029	335,000	363,150	0.011
Banc of America Funding Trust	0.693	5/20/2047	360,618	363,141	0.011
Credit Suisse AG	0.480	2/4/2022	360,000	360,587	0.010
OBX Trust	0.742	6/25/2057	359,772	360,050	0.010
U.S. Foods, Inc.	1.854	6/27/2023	361,900	358,129	0.010
GNMA	3.500	10/20/2042	2,318,145	357,894	0.010
GNMA	5.500	5/15/2033	308,304	357,460	0.010
Banijay Entertainment S.A.S	3.750	3/1/2025	300,000	355,245	0.010
FHLMC	5.000	8/1/2039	310,991	354,771	0.010
MPLX L.P.	4.700	4/15/2048	305,000	354,478	0.010
FHLMC	5.000	1/1/2030	317,664	351,972	0.010
Genworth Holdings, Inc.	4.900	8/15/2023	350,000	350,875	0.010
FNMA	5.000	12/25/2043	1,981,985	350,741	0.010
Birkenstock GmbH & Co. KG	0.000	4/27/2028	350,000	349,853	0.010
Mill City Mortgage Loan Trust	3.250	5/25/2062	341,010	349,845	0.010
Morgan Stanley Mortgage Loan Trust	3.230	5/25/2036	502,541	349,164	0.010
Lithia Motors, Inc.	4.625	12/15/2027	330,000	349,008	0.010
FHLMC	4.000	5/25/2040	2,660,796	348,169	0.010
GNMA	6.000	6/15/2041	292,191	347,093	0.010
Targa Resources Partners L.P. / Targa Resources Partners Finance Corp.	4.875	2/1/2031	320,000	346,400	0.010
GNMA	4.500	6/15/2041	307,169	346,109	0.010
FNMA	5.500	11/25/2040	2,393,822	345,894	0.010
IndyMac Index Mortgage Loan Trust	2.931	3/25/2036	387,507	345,768	0.010

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Bayer U.S. Finance LLC	4.875	6/25/2048	275,000	345,530	0.010
FNMA	5.500	4/1/2036	295,683	342,844	0.010
Staples, Inc.	5.176	4/16/2026	352,278	342,812	0.010
Sedgwick Claims Management Services, Inc.	3.354	12/31/2025	346,125	342,231	0.010
FirstEnergy Corp.	1.600	1/15/2026	350,000	342,125	0.010
Xcel Energy, Inc.	3.500	12/1/2049	315,000	340,207	0.010
NorthRiver Midstream Finance L.P.	3.452	10/1/2025	343,106	339,960	0.010
CCC Information Services, Inc.	4.000	4/29/2024	340,069	339,882	0.010
Horizon Therapeutics USA, Inc.	2.500	3/15/2028	340,000	337,555	0.010
Apache Corp.	4.875	11/15/2027	310,000	335,727	0.010
FHLMC	5.500	6/1/2041	288,139	335,225	0.010
TBW Mortgage-Backed Trust	6.000	7/25/2036	521,473	334,558	0.010
CDW LLC / CDW Finance Corp.	4.125	5/1/2025	320,000	334,400	0.010
GNMA	3.500	5/15/2042	311,770	334,028	0.010
Sensata Technologies B.V.	5.000	10/1/2025	300,000	333,750	0.010
Toll Brothers Finance Corp.	3.800	11/1/2029	310,000	332,475	0.010
Asurion LLC	3.104	11/3/2023	332,878	331,007	0.010
GNMA	5.000	2/16/2040	1,820,874	330,629	0.010
Citibank NA	0.080	7/1/2021	329,439	329,439	0.010
Lowe's Cos., Inc.	3.375	9/15/2025	300,000	328,901	0.010
Morgan Stanley Capital Trust	5.475	7/15/2049	885,000	328,320	0.009
Go Daddy Operating Co. LLC	3.500	3/1/2029	330,000	327,855	0.009
MPLX L.P.	5.200	3/1/2047	265,000	326,436	0.009
Tencent Holdings Ltd.	2.880	4/22/2031	315,000	326,063	0.009
Ultimate Software Group, Inc.	3.854	5/4/2026	325,212	325,245	0.009
Adient U.S. LLC	3.604	4/8/2028	325,000	324,899	0.009
Radnor RE Ltd.	1.292	6/25/2029	324,545	324,545	0.009
Sirius XM Radio, Inc.	4.125	7/1/2030	320,000	324,000	0.009
Bear Stearns Mortgage Funding Trust	0.272	10/25/2036	340,689	323,757	0.009
FHLMC	3.000	4/15/2042	302,000	323,311	0.009
FREMF Mortgage Trust	3.847	8/25/2047	323,353	323,266	0.009
GNMA	3.000	9/20/2042	292,444	320,318	0.009
E.W. Scripps Co.	3.313	5/1/2026	320,121	318,786	0.009
Southern California Edison Co.	4.125	3/1/2048	299,000	318,771	0.009
FHLMC	5.500	8/1/2040	273,550	318,255	0.009
GSAA Home Equity Trust	0.272	12/25/2036	840,913	318,057	0.009
CSC Holdings LLC	4.125	12/1/2030	320,000	318,000	0.009
GNMA	3.000	9/16/2042	300,220	316,999	0.009
Berkshire Hathaway Energy Co.	4.250	10/15/2050	260,000	316,358	0.009
FHLMC	4.500	2/1/2039	283,407	316,163	0.009
Chemours Co.	5.375	5/15/2027	290,000	314,525	0.009
Artera Services LLC	0.000	3/6/2025	315,000	313,425	0.009
Comcast Corp.	4.750	3/1/2044	245,000	312,557	0.009
TricorBraun Holdings, Inc.	3.750	3/3/2028	314,304	311,830	0.009
Continental Resources, Inc.	5.750	1/15/2031	260,000	311,428	0.009

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Wells Fargo Commercial Mortgage Trust	1.231	5/15/2048	9,628,011	311,398	0.009
Suburban Propane Partners L.P. / Suburban Energy Finance Corp.	5.875	3/1/2027	295,000	309,722	0.009
Hayward Industries, Inc.	0.000	5/12/2028	310,000	309,129	0.009
Alternative Loan Trust	0.732	11/25/2035	344,950	307,536	0.009
FNMA	5.500	4/25/2037	265,477	307,378	0.009
Banijay Entertainment S.A.S	3.836	3/1/2025	308,450	307,164	0.009
Chase Mortgage Finance Trust	3.030	12/25/2035	305,612	306,157	0.009
Benchmark Mortgage Trust	0.665	7/15/2051	11,790,385	306,030	0.009
WaMu Mortgage Pass-Through Certificates Trust	0.996	10/25/2046	325,358	305,742	0.009
Apple, Inc.	3.850	5/4/2043	255,000	303,331	0.009
Sinclair Television Group, Inc.	2.610	9/30/2026	307,031	302,521	0.009
FHLMC	5.000	1/1/2040	264,814	302,068	0.009
Commercial Metals Co.	5.375	7/15/2027	285,000	301,388	0.009
T-Mobile USA, Inc.	3.500	4/15/2031	290,000	300,031	0.009
EG Group Limited	0.000	3/31/2026	300,000	300,000	0.009
FNMA	2.500	6/1/2043	286,676	299,553	0.009
Massachusetts Mutual Life Insurance Co.	3.729	10/15/2070	282,000	299,410	0.009
T-Mobile USA, Inc.	3.375	4/15/2029	290,000	299,278	0.009
IRB Holding Corp.	4.250	12/15/2027	299,250	299,064	0.009
Clean Harbors, Inc.	5.125	7/15/2029	275,000	299,063	0.009
Standard Industries, Inc.	4.750	1/15/2028	285,000	298,310	0.009
Teleflex, Inc.	4.250	6/1/2028	285,000	297,113	0.009
Avantor Funding, Inc.	0.000	6/12/2028	250,000	296,847	0.009
Pathway Vet Alliance LLC	3.854	3/31/2027	296,373	295,466	0.009
FNMA	4.000	11/25/2043	266,345	295,024	0.009
Applecaramel Buyer LLC	4.500	10/19/2027	293,525	293,892	0.009
Telecom Italia Capital S.A.	7.721	6/4/2038	215,000	293,103	0.008
Constellation Brands, Inc.	3.150	8/1/2029	273,000	293,041	0.008
Aramark Services, Inc.	1.854	1/15/2027	296,250	292,422	0.008
Virgin Media Bristol LLC	3.353	1/31/2029	290,000	289,556	0.008
Circor International, Inc.	4.250	12/11/2024	290,984	289,165	0.008
FNMA	6.000	2/1/2037	242,474	287,658	0.008
Clear Channel Outdoor Holdings, Inc.	3.686	8/21/2026	294,750	287,505	0.008
B&G Foods, Inc.	2.604	10/10/2026	286,713	286,509	0.008
WW International, Inc.	4.000	4/13/2028	285,000	285,713	0.008
Alliance Laundry Systems LLC	4.250	10/8/2027	285,443	285,666	0.008
Diamond (BC) B.V.	3.250	9/6/2024	240,801	284,371	0.008
MED ParentCo L.P.	4.354	8/31/2026	281,695	281,504	0.008
MPLX L.P.	5.200	12/1/2047	230,000	280,621	0.008
MajorDrive Holdings LLC	4.500	5/12/2028	280,000	280,087	0.008
Navient Corp.	7.250	1/25/2022	270,000	280,044	0.008
PPD, Inc.	2.750	1/13/2028	279,300	278,820	0.008
Constellation Brands, Inc.	3.600	2/15/2028	251,000	278,283	0.008

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Bausch Health Cos., Inc.	7.000	1/15/2028	270,000	278,100	0.008
Western Digital Corp.	4.750	2/15/2026	250,000	277,500	0.008
Weber-Stephen Products LLC	4.000	10/30/2027	273,625	273,967	0.008
EyeCare Partners LLC	3.854	2/18/2027	272,644	270,022	0.008
Panama Government International Bond	2.252	9/29/2032	280,000	268,663	0.008
GNMA	5.500	5/20/2038	237,278	268,478	0.008
Asurion LLC	5.354	1/31/2028	265,000	266,876	0.008
FHLMC	5.000	5/1/2039	232,047	266,036	0.008
PetSmart, Inc.	4.500	2/12/2028	265,000	265,066	0.008
FNMA	3.240	12/1/2026	240,489	265,031	0.008
Open Text Corp.	5.875	6/1/2026	255,000	263,984	0.008
Penn National Gaming, Inc.	3.000	10/15/2025	264,348	263,391	0.008
FNMA	6.000	9/25/2047	1,265,081	263,072	0.008
CDW LLC / CDW Finance Corp.	4.250	4/1/2028	250,000	262,500	0.008
Wells Fargo Commercial Mortgage Trust	4.284	5/15/2048	255,000	261,139	0.008
Adevinta ASA	0.000	4/20/2028	220,000	260,568	0.008
Elsan SAS	0.000	2/5/2028	220,000	260,356	0.008
Pacific Gas and Electric Co.	4.500	7/1/2040	260,000	260,338	0.008
Aretec Group, Inc.	4.354	10/1/2025	260,619	259,561	0.008
GNMA	4.500	1/20/2047	2,505,912	259,146	0.007
Kaiser Aluminum Corp.	4.625	3/1/2028	250,000	258,282	0.007
CHL Mortgage Pass-Through Trust	3.180	4/20/2036	320,135	257,744	0.007
Invesco Government & Agency Portfolio, Institutional Class	0.026	7/1/2021	255,564	255,564	0.007
Qorvo, Inc.	3.375	4/1/2031	245,000	255,344	0.007
GMACM Mortgage Loan Trust	2.956	9/19/2035	267,056	254,691	0.007
FREMF Mortgage Trust	3.975	10/25/2049	230,000	254,088	0.007
FHLMC	5.500	4/1/2038	218,148	254,080	0.007
Epicor Software Corp.	4.000	7/30/2027	253,753	253,362	0.007
Oaktown Re III Ltd.	1.492	7/25/2029	252,546	252,618	0.007
FNMA	4.000	8/1/2042	230,589	252,041	0.007
UBS Commercial Mortgage Trust	1.206	8/15/2050	5,132,034	251,598	0.007
Conagra Brands, Inc.	4.600	11/1/2025	220,000	250,886	0.007
GNMA	3.000	4/15/2045	237,552	249,251	0.007
Bear Stearns Adjustable Rate Mortgage Trust	2.410	10/25/2035	244,463	249,141	0.007
CP Atlas Buyer, Inc.	4.250	11/23/2027	249,375	248,570	0.007
Proofpoint, Inc.	0.000	6/9/2028	250,000	248,470	0.007
Ultimate Software Group, Inc.	4.000	5/4/2026	248,128	248,272	0.007
First Brands Group LLC	9.500	3/30/2028	245,000	246,838	0.007
JPMBB Commercial Mortgage Securities Trust	3.363	7/15/2045	237,306	245,427	0.007
ADMI Corp.	0.000	12/23/2027	245,000	244,542	0.007
LBM Acquisition LLC	4.500	12/17/2027	246,154	244,256	0.007
Quest Software U.S. Holdings, Inc.	4.436	5/16/2025	243,750	243,411	0.007
FNMA	4.000	2/1/2041	222,166	242,687	0.007

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
IndyMac Index Mortgage Loan Trust	3.036	1/25/2036	247,165	242,243	0.007
WF-RBS Commercial Mortgage Trust	4.045	3/15/2047	225,000	242,115	0.007
FHLMC	5.000	4/1/2044	210,050	240,836	0.007
FNMA	4.000	6/1/2025	226,559	240,731	0.007
Citigroup Commercial Mortgage Trust	1.069	7/10/2047	9,836,976	238,866	0.007
Reynolds Group Holdings, Inc.	2.854	2/5/2023	236,759	236,167	0.007
Sempra Energy	4.000	2/1/2048	210,000	235,728	0.007
FHLMC	5.000	10/1/2048	213,638	235,384	0.007
Comcast Corp.	3.400	7/15/2046	220,000	235,265	0.007
Frontier Communications Corp.	4.500	5/1/2028	235,000	235,000	0.007
WaMu Mortgage Pass-Through Certificates Trust	1.096	7/25/2046	250,120	234,958	0.007
BCP Renaissance Parent LLC	4.500	10/31/2024	238,137	233,586	0.007
Froneri International Ltd.	2.375	1/29/2027	200,000	232,111	0.007
Alibaba Group Holding Ltd.	4.200	12/6/2047	200,000	231,228	0.007
GNMA	6.000	9/20/2040	1,383,885	230,499	0.007
Nets Holding A/S	2.500	2/6/2025	194,028	229,523	0.007
Envision Healthcare Corp.	3.854	10/10/2025	267,866	228,664	0.007
Carnival Corp.	8.500	6/30/2025	223,313	228,431	0.007
Residential Funding Mortgage Securities, Inc.	3.136	8/25/2035	371,146	226,970	0.007
FNMA	3.550	2/1/2030	200,000	226,276	0.007
Ensemble RCM LLC	3.936	8/3/2026	224,430	224,478	0.006
FNMA	5.500	9/25/2044	1,101,354	223,023	0.006
FHLMC	5.000	9/1/2029	200,694	222,355	0.006
Shutterfly, Inc.	7.000	9/25/2026	220,266	220,462	0.006
State of Illinois, GO	5.000	1/1/2023	210,000	220,443	0.006
FNMA	2.000	8/25/2043	218,282	219,724	0.006
EG Group Ltd.	0.000	4/10/2027	185,000	219,199	0.006
FHLMC	4.000	9/1/2048	205,052	219,080	0.006
Raytheon Technologies Corp.	4.625	11/16/2048	170,000	218,861	0.006
FNMA	2.500	1/1/2043	208,153	217,018	0.006
LGC Group Holdings Ltd.	2.750	4/21/2027	185,000	216,473	0.006
Coty, Inc.	2.331	4/7/2025	223,861	215,204	0.006
Ashtead Capital, Inc.	4.125	8/15/2025	210,000	214,988	0.006
Foundation Building Materials Holding Co. LLC	3.750	2/3/2028	215,000	213,478	0.006
GNMA	5.500	2/16/2047	1,235,529	211,701	0.006
CSC Holdings LLC	5.375	2/1/2028	200,000	211,516	0.006
FHLMC	5.000	9/1/2031	192,583	211,241	0.006
United Rentals North America, Inc.	4.000	7/15/2030	205,000	211,150	0.006
Insulet Corp.	3.750	5/4/2028	210,000	210,132	0.006
Bausch Health Cos., Inc.	3.104	6/2/2025	210,612	209,639	0.006
Renaissance Home Equity Loan Trust	5.909	4/25/2037	486,737	209,617	0.006
FHLMC	4.000	7/1/2044	192,098	209,221	0.006
GNMA	6.000	2/20/2046	1,192,852	209,098	0.006

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Entegris, Inc.	3.625	5/1/2029	205,000	207,563	0.006
Ascend Learning LLC	4.000	7/12/2024	206,938	206,722	0.006
Starfruit Finco B.V	3.133	10/1/2025	208,347	206,656	0.006
FNMA	6.000	12/1/2037	173,801	205,475	0.006
FNMA	6.000	1/25/2042	1,859,152	205,412	0.006
Navient Corp.	6.125	3/25/2024	190,000	205,059	0.006
State of Connecticut, GO	3.000	7/1/2021	205,000	205,000	0.006
Aramark Services, Inc.	1.854	3/11/2025	207,256	204,838	0.006
FHLMC	3.500	4/1/2048	193,410	204,445	0.006
BCP Raptor LLC	5.250	6/24/2024	206,394	204,272	0.006
Brown Group Holding LLC	0.000	6/7/2028	205,000	203,873	0.006
DCP Midstream Operating L.P.	4.950	4/1/2022	200,000	203,750	0.006
GNMA	3.500	10/20/2047	191,641	203,698	0.006
GNMA	4.500	5/20/2045	1,136,796	203,692	0.006
GNMA	6.000	3/15/2036	177,953	203,664	0.006
Pro Mach Group, Inc.	4.500	3/7/2025	203,204	203,078	0.006
Blitz GmbH	3.500	4/28/2028	170,000	201,049	0.006
GNMA	6.000	8/15/2039	178,121	199,998	0.006
VEREIT Operating Partnership L.P.	2.850	12/15/2032	190,000	198,735	0.006
Graphic Packaging International LLC	3.500	3/1/2029	200,000	198,140	0.006
FNMA	0.420	1/25/2030	9,031,851	195,819	0.006
Icon Luxembourg S.a.r.l	0.000	6/16/2028	195,000	195,275	0.006
FNMA	3.500	2/1/2046	180,271	192,811	0.006
Level 3 Financing, Inc.	1.854	3/1/2027	195,650	192,531	0.006
Mileage Plus Holdings LLC	6.250	6/21/2027	180,000	192,089	0.006
Commercial Mortgage Trust	4.022	7/10/2045	185,433	192,028	0.006
Energy Transfer Operating L.P.	5.300	4/1/2044	165,000	191,319	0.006
GNMA	4.000	3/20/2047	1,530,935	190,440	0.006
FHLMC	5.000	2/15/2048	958,280	190,414	0.006
Lifescan Global Corp.	6.202	10/1/2024	189,563	187,667	0.005
GNMA	5.500	3/20/2039	1,296,457	187,094	0.005
Bellemeade Re Ltd.	1.392	3/25/2029	185,851	185,851	0.005
GNMA	3.000	2/20/2046	169,000	183,719	0.005
FHLMC	5.000	9/1/2039	161,708	182,879	0.005
FHLMC	5.000	11/1/2031	166,281	182,468	0.005
UFC Holdings LLC	3.750	4/29/2026	182,630	182,316	0.005
FNMA	4.000	1/25/2038	1,242,900	181,617	0.005
FNMA	4.000	11/1/2044	166,350	181,184	0.005
AT&T, Inc.	3.650	9/15/2059	177,000	179,657	0.005
Hilton Domestic Operating Co., Inc.	5.375	5/1/2025	170,000	178,925	0.005
Microsoft Corp.	2.675	6/1/2060	179,000	178,568	0.005
Froneri International Ltd.	2.354	1/29/2027	178,200	175,393	0.005
GNMA	4.000	10/20/2040	160,233	174,549	0.005
Cantor Commercial Real Estate	1.300	5/15/2052	2,511,750	173,990	0.005
MSCI, Inc.	4.000	11/15/2029	165,000	173,663	0.005

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
E.W. Scripps Co.	3.750	1/7/2028	172,975	172,759	0.005
FHLMC	0.751	10/25/2026	5,784,441	171,694	0.005
Morgan Stanley Bank of America Merrill Lynch Trust	1.129	12/15/2047	6,139,694	171,262	0.005
Bear Stearns Adjustable Rate Mortgage Trust	2.428	2/25/2036	200,637	170,549	0.005
FHLMC	5.000	6/1/2047	154,113	170,444	0.005
JP Morgan Mortgage Trust	3.038	5/25/2036	188,767	170,333	0.005
Energy Transfer Operating L.P.	4.950	6/15/2028	145,000	167,661	0.005
FNMA	5.000	4/25/2038	151,965	167,551	0.005
Telecom Italia Capital S.A.	6.000	9/30/2034	145,000	167,294	0.005
Aramark Services, Inc.	5.000	2/1/2028	160,000	167,200	0.005
FNMA	4.000	5/1/2045	153,380	166,833	0.005
FNMA	5.500	7/25/2045	910,731	165,656	0.005
GNMA	3.500	9/20/2047	155,842	164,807	0.005
GNMA	6.000	4/15/2039	145,826	163,615	0.005
VEREIT Operating Partnership L.P.	2.200	6/15/2028	160,000	162,485	0.005
EQM Midstream Partners L.P.	6.500	7/1/2027	145,000	161,675	0.005
FHLMC	5.500	12/15/2046	1,045,286	160,873	0.005
CenturyLink, Inc.	2.354	3/15/2027	162,525	160,209	0.005
Crown Finance U.S., Inc.	3.500	2/28/2025	181,487	159,558	0.005
JPMBB Commercial Mortgage Securities Trust	0.758	9/15/2047	9,199,841	158,743	0.005
CDK Global, Inc.	4.875	6/1/2027	150,000	158,625	0.005
JP Morgan Mortgage Trust	3.028	9/25/2035	152,778	156,653	0.005
Zacapa LLC	4.647	7/2/2025	156,000	156,273	0.005
GNMA	6.000	6/15/2037	131,799	155,693	0.005
Belron Finance U.S. LLC	3.250	4/13/2028	155,000	154,678	0.004
Reynolds Consumer Products LLC	1.854	2/4/2027	155,932	154,606	0.004
FHLMC	5.000	7/1/2041	133,550	153,119	0.004
VICI Properties L.P. / VICI Note Co., Inc.	3.750	2/15/2027	150,000	152,568	0.004
Fannie Mae Connecticut Avenue Securities	2.092	3/25/2031	149,790	150,855	0.004
VICI Properties L.P. / VICI Note Co., Inc.	4.250	12/1/2026	145,000	150,832	0.004
Standard Industries, Inc.	5.000	2/15/2027	145,000	150,166	0.004
BWX Technologies, Inc.	5.375	7/15/2026	145,000	148,835	0.004
EQM Midstream Partners L.P.	5.500	7/15/2028	135,000	145,878	0.004
GNMA	5.860	7/20/2039	1,063,713	145,861	0.004
NXP B.V. / NXP Funding LLC / NXP USA, Inc.	4.300	6/18/2029	127,000	145,750	0.004
Wattlow Electric Manufacturing Co.	4.500	3/2/2028	145,000	145,302	0.004
Cheniere Energy Partners L.P.	5.625	10/1/2026	140,000	145,250	0.004
FNMA	3.500	9/1/2043	133,296	143,987	0.004
FNMA	2.550	7/25/2044	139,594	143,346	0.004
FNMA	6.000	3/1/2038	119,806	141,874	0.004
FNMA	6.000	3/1/2033	121,240	140,342	0.004
International Business Machines Corp.	1.950	5/15/2030	140,000	139,842	0.004

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
FNMA	4.500	8/1/2024	133,043	139,746	0.004
Morgan Stanley Capital Trust	1.508	6/15/2050	2,428,909	139,641	0.004
Alternative Loan Trust	6.000	5/25/2036	184,988	139,337	0.004
PODS LLC	3.750	3/31/2028	139,650	139,301	0.004
Alternative Loan Trust	5.750	5/25/2036	218,763	138,227	0.004
SRAM LLC	0.000	5/12/2028	138,539	137,846	0.004
Syneos Health, Inc.	0.000	8/1/2024	138,067	137,664	0.004
Univar, Inc.	2.104	7/1/2026	137,900	137,383	0.004
WF-RBS Commercial Mortgage Trust	5.000	6/15/2044	345,000	137,268	0.004
Spruce Hill Mortgage Loan Trust	3.395	4/29/2049	135,199	136,852	0.004
Minotaur Acquisition, Inc.	4.854	3/27/2026	136,850	136,679	0.004
International Business Machines Corp.	4.250	5/15/2049	110,000	135,935	0.004
Ovintiv, Inc.	7.375	11/1/2031	102,000	135,600	0.004
Morgan Stanley Bank of America Merrill Lynch Trust	1.162	10/15/2048	4,024,402	133,988	0.004
FNMA	5.500	6/25/2042	644,802	133,339	0.004
Hub International Ltd.	4.000	4/25/2025	133,315	133,222	0.004
CSAIL Commercial Mortgage Trust	1.076	11/15/2048	3,994,950	132,682	0.004
Wells Fargo Mortgage-Backed Securities Trust	2.866	9/25/2036	133,750	132,334	0.004
Broadcom, Inc.	2.600	2/15/2033	135,000	132,167	0.004
Kraft Heinz Foods Co.	4.250	3/1/2031	115,000	130,778	0.004
GNMA	2.000	10/20/2040	128,087	128,858	0.004
FHLMC	6.000	6/1/2038	110,414	127,858	0.004
By Crown Parent LLC	4.000	2/2/2026	127,240	127,081	0.004
Lower Cadence Holdings LLC	4.104	5/22/2026	127,723	126,765	0.004
GNMA	5.000	6/20/2046	1,085,641	126,165	0.004
Wells Fargo N.A.	1.183	4/15/2052	1,837,272	125,913	0.004
GNMA	4.500	4/20/2045	642,056	125,266	0.004
Techem Verwaltungsgesellschaft 675 mbH	2.625	7/15/2025	105,975	124,299	0.004
FNMA	6.000	12/1/2032	108,463	124,259	0.004
GNMA	3.000	6/15/2043	117,284	123,538	0.004
Rodan & Fields LLC	4.073	6/16/2025	155,600	123,442	0.004
CHL Mortgage Pass-Through Trust	2.609	6/20/2035	118,932	123,267	0.004
FNMA	4.500	8/1/2040	109,241	121,524	0.004
GNMA	3.500	7/20/2043	998,509	120,641	0.003
LTI Holdings, Inc.	3.604	9/6/2025	121,562	119,806	0.003
United Airlines, Inc.	4.625	4/15/2029	115,000	119,025	0.003
Zephyr German BidCo GmbH	3.750	3/10/2028	100,000	118,946	0.003
Vertical Midco GmbH	4.250	7/29/2027	100,000	118,634	0.003
Boluda Corp. Maritima S.L.	3.500	7/30/2026	100,000	118,211	0.003
Revlon Consumer Products Corp.	4.250	9/7/2023	214,875	118,181	0.003
Owens-Brockway Glass Container, Inc.	5.375	1/15/2025	110,000	117,425	0.003
GNMA	6.500	11/15/2031	104,579	117,313	0.003
Zayo Group Holdings, Inc.	3.250	3/9/2027	98,750	116,288	0.003

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
GNMA	6.000	10/15/2038	102,576	115,578	0.003
Microchip Technology, Inc.	4.250	9/1/2025	110,000	115,498	0.003
GNMA	5.500	2/20/2047	617,138	113,072	0.003
Starfruit Finco B.V	3.000	10/1/2025	94,413	111,272	0.003
GNMA	5.000	10/16/2041	657,368	110,718	0.003
BCP Raptor LLC	4.854	11/3/2025	112,679	110,397	0.003
FHLMC	5.000	8/1/2040	96,120	109,642	0.003
GNMA	3.000	11/15/2042	101,965	108,315	0.003
GNMA	4.000	5/20/2029	1,824,006	107,528	0.003
FNMA	4.000	3/1/2045	98,100	107,365	0.003
FHLMC	5.000	9/15/2033	651,532	107,015	0.003
FNMA	4.000	10/1/2044	96,025	105,061	0.003
Continental Resources, Inc.	4.375	1/15/2028	95,000	104,817	0.003
NIC Acquisition Corp.	4.030	12/29/2027	105,000	104,705	0.003
Adjustable Rate Mortgage Trust	0.632	11/25/2035	103,713	104,555	0.003
FHLMC	0.419	1/25/2027	7,150,451	104,407	0.003
FNMA	3.000	1/25/2028	1,729,157	103,930	0.003
DCP Midstream Operating L.P.	3.875	3/15/2023	100,000	103,750	0.003
FHLMC	5.000	4/1/2038	91,408	103,568	0.003
Traverse Midstream Partners LLC	6.500	9/27/2024	102,611	102,932	0.003
Western Midstream Operating L.P.	4.750	8/15/2028	95,000	102,600	0.003
GNMA	6.000	2/15/2033	91,107	102,299	0.003
GNMA	5.000	5/20/2034	90,636	102,167	0.003
DSL A Mortgage Loan Trust	0.813	1/19/2045	112,825	102,101	0.003
FNMA	5.500	6/1/2033	88,123	101,672	0.003
First Brands	6.000	3/30/2027	100,386	101,432	0.003
GNMA	6.000	9/15/2040	87,269	101,338	0.003
MGIC Investment Corp.	5.250	8/15/2028	95,000	100,700	0.003
GNMA	4.000	2/15/2041	90,717	100,679	0.003
eResearchTechnology, Inc.	5.500	2/4/2027	99,748	100,138	0.003
Spirit Aerosystems, Inc.	6.000	1/15/2025	99,500	100,039	0.003
FNMA	1.699	8/25/2044	1,332,372	99,820	0.003
Truck Hero, Inc.	4.500	1/31/2028	99,750	99,700	0.003
Navient Corp.	7.250	9/25/2023	90,000	99,338	0.003
Navicure, Inc.	4.093	10/22/2026	99,247	99,325	0.003
DISH DBS Corp.	5.875	7/15/2022	95,000	99,104	0.003
FHLMC	6.000	7/1/2034	82,941	98,535	0.003
FNMA	3.000	10/1/2037	93,799	98,086	0.003
GNMA	3.500	4/20/2042	1,217,857	97,780	0.003
GNMA	6.000	12/15/2040	83,215	96,460	0.003
Medallion Midland Acquisition LLC	4.250	10/30/2024	96,500	95,752	0.003
Flex Acquisition Co., Inc.	3.452	6/29/2025	96,706	95,706	0.003
GNMA	6.000	11/15/2038	82,916	95,503	0.003
GNMA	6.000	2/15/2037	79,378	94,362	0.003
FNMA	3.500	10/25/2046	547,922	93,156	0.003

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
FHLMC	6.000	11/1/2033	78,343	93,068	0.003
FHLMC	3.500	3/15/2041	1,640,593	92,848	0.003
FHLMC	5.500	4/15/2036	519,761	91,787	0.003
FHLMC	5.000	2/1/2028	82,791	90,898	0.003
FNMA	4.000	6/1/2044	81,978	90,131	0.003
Oracle Corp.	3.600	4/1/2040	85,000	89,733	0.003
CCO Holdings LLC / CCO Holdings Capital Corp.	5.750	2/15/2026	85,000	87,853	0.003
BWX Technologies, Inc.	4.125	4/15/2029	85,000	86,488	0.003
HCA, Inc.	3.500	9/1/2030	80,000	85,230	0.002
Alternative Loan Trust	6.000	12/25/2036	137,355	85,062	0.002
GNMA	6.000	8/15/2038	72,751	84,669	0.002
Cleco Corporate Holdings LLC	4.973	5/1/2046	70,000	83,741	0.002
FNMA	1.797	4/25/2055	1,555,155	82,852	0.002
FHLMC	4.000	3/15/2028	1,378,997	80,558	0.002
FHLMC	5.000	4/1/2028	73,116	80,278	0.002
FHLMC	5.000	10/1/2028	72,984	80,204	0.002
Centene Corp.	4.250	12/15/2027	75,000	79,031	0.002
Baxalta, Inc.	3.600	6/23/2022	77,000	79,011	0.002
1011778 BC ULC / New Red Finance, Inc.	4.250	5/15/2024	77,000	77,847	0.002
FHLMC	4.000	7/15/2030	869,838	77,218	0.002
DCP Midstream Operating L.P.	5.600	4/1/2044	70,000	77,000	0.002
FNMA	1.736	5/25/2046	1,371,951	76,829	0.002
FHLMC	5.500	5/1/2040	65,558	76,272	0.002
FNMA	0.000	9/25/2041	100,000	76,178	0.002
Wells Fargo Mortgage Backed Securities Trust	4.000	11/25/2048	74,971	75,718	0.002
Navient Corp.	5.875	10/25/2024	70,000	75,513	0.002
GNMA	6.000	11/15/2032	64,832	75,285	0.002
GNMA	6.000	10/15/2036	63,274	75,227	0.002
GSR Mortgage Loan Trust	2.883	10/25/2035	102,377	74,174	0.002
Apache Corp.	4.250	1/15/2030	70,000	73,850	0.002
GNMA	5.000	1/16/2047	398,615	73,622	0.002
GNMA	3.000	2/15/2045	70,475	73,486	0.002
FNMA	1.843	6/25/2055	1,253,620	73,005	0.002
GNMA	4.000	3/20/2043	437,055	72,908	0.002
Ovintiv, Inc.	6.500	8/15/2034	55,000	72,607	0.002
DAE Funding LLC	5.000	8/1/2024	70,000	71,883	0.002
GNMA	6.000	11/15/2037	63,099	71,708	0.002
TricorBraun Holdings, Inc.	3.267	3/3/2028	70,696	70,140	0.002
FHLMC	6.000	2/1/2034	58,572	69,581	0.002
FNMA	4.000	5/25/2027	1,200,970	69,399	0.002
JPMBB Commercial Mortgage Securities Trust	0.791	5/15/2048	3,161,064	69,071	0.002
FNMA	4.500	8/1/2041	60,013	66,999	0.002
General Electric Co.	3.625	5/1/2030	60,000	66,972	0.002

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
GNMA	3.000	10/15/2044	63,754	66,803	0.002
Ovintiv, Inc.	6.500	2/1/2038	50,000	66,480	0.002
GNMA	3.000	11/20/2045	62,777	66,466	0.002
GNMA	6.000	1/15/2039	57,248	65,442	0.002
FNMA	6.000	10/1/2038	56,296	65,298	0.002
DAE Funding LLC	4.500	8/1/2022	65,000	65,098	0.002
FNMA	3.500	5/25/2027	956,905	64,793	0.002
Royalty Pharma plc	3.550	9/2/2050	65,000	64,703	0.002
JP Morgan Mortgage Trust	3.075	4/25/2037	71,072	63,771	0.002
GNMA	6.000	2/15/2029	56,503	63,331	0.002
GNMA	3.000	7/15/2043	58,604	61,110	0.002
FNMA	3.500	9/25/2035	517,746	60,658	0.002
Cheniere Energy Partners L.P.	4.500	10/1/2029	55,000	59,125	0.002
GNMA	5.000	5/20/2040	279,578	58,713	0.002
FNMA	4.500	9/25/2048	394,022	57,887	0.002
GNMA	3.000	2/16/2043	425,064	57,760	0.002
ViacomCBS, Inc.	6.250	2/28/2057	50,000	57,254	0.002
Voya Financial, Inc.	4.800	6/15/2046	45,000	57,012	0.002
FHLMC	3.000	3/15/2028	904,716	56,834	0.002
Commercial Mortgage Trust	3.334	6/10/2046	54,441	55,878	0.002
FNMA	0.000	3/25/2036	60,973	54,970	0.002
FHLMC	0.010	11/15/2036	57,472	54,861	0.002
GNMA	3.000	6/15/2045	52,323	54,823	0.002
FNMA	3.500	5/25/2030	607,681	54,780	0.002
GNMA	4.500	5/15/2040	47,012	53,063	0.002
GNMA	3.000	3/15/2045	49,778	52,231	0.002
FHLMC	4.000	7/15/2027	979,280	51,274	0.001
GNMA	5.000	6/20/2048	326,505	51,221	0.001
GNMA	5.500	5/20/2047	283,133	51,036	0.001
Banc of America Funding Trust	5.847	1/25/2037	49,083	50,054	0.001
Sedgwick Claims Management Services, Inc.	5.250	9/3/2026	50,000	50,054	0.001
FNMA	3.500	10/25/2027	676,403	49,421	0.001
GNMA	5.000	9/16/2047	276,910	49,142	0.001
GNMA	6.000	12/15/2038	42,329	47,934	0.001
FHLMC	6.000	9/1/2034	40,176	46,817	0.001
GMACM Mortgage Loan Trust	3.052	4/19/2036	53,043	46,348	0.001
MSCI, Inc.	3.625	9/1/2030	45,000	45,946	0.001
ViacomCBS, Inc.	5.875	2/28/2057	45,000	45,797	0.001
Raytheon Technologies Corp.	3.650	8/16/2023	43,000	45,626	0.001
GNMA	6.000	6/15/2038	39,995	45,333	0.001
FNMA	5.000	4/1/2049	39,934	43,843	0.001
AmeriGas Partners L.P. / AmeriGas Finance Corp.	5.625	5/20/2024	40,000	43,700	0.001
MPLX L.P.	4.000	2/15/2025	40,000	43,677	0.001

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
NXP B.V. / NXP Funding LLC / NXP USA, Inc.	3.150	5/1/2027	40,000	42,810	0.001
FHLMC	3.000	3/15/2033	464,394	41,721	0.001
Foresight Energy LLC	0.000		4,601	41,407	0.001
FHLMC	5.000	3/1/2024	37,457	41,014	0.001
FNMA	3.000	2/25/2027	932,506	39,911	0.001
Commercial Mortgage Trust	0.877	8/10/2046	2,897,268	39,612	0.001
FHLMC	5.000	9/1/2033	34,538	39,302	0.001
GNMA	6.000	10/15/2034	33,959	38,116	0.001
WF-RBS Commercial Mortgage Trust	1.431	3/15/2047	1,414,417	38,073	0.001
FHLMC	5.000	11/1/2047	33,255	36,958	0.001
GNMA	3.500	5/20/2043	234,625	36,570	0.001
New Residential Mortgage Loan Trust	3.750	5/25/2054	33,834	35,883	0.001
GNMA	5.500	4/15/2038	31,668	35,506	0.001
Southern Co.	4.400	7/1/2046	30,000	35,255	0.001
Occidental Petroleum Corp.	6.125	1/1/2031	30,000	35,213	0.001
GS Mortgage Securities Trust	3.674	4/10/2047	695,000	34,750	0.001
FHLMC	2.500	3/15/2028	635,930	34,515	0.001
GS Mortgage Securities Trust	0.098	7/10/2046	22,221,182	34,081	0.001
GNMA	5.000	7/15/2039	28,889	33,360	0.001
Crown Finance U.S., Inc.	2.625	2/28/2025	31,288	32,524	0.001
GNMA	3.500	3/20/2027	480,697	32,270	0.001
GNMA	6.000	11/15/2039	27,818	32,018	0.001
CSAIL Commercial Mortgage Trust	0.967	4/15/2050	1,315,717	32,009	0.001
GNMA	4.500	9/20/2041	28,590	31,619	0.001
CCO Holdings LLC / CCO Holdings Capital Corp.	5.125	5/1/2027	30,000	31,467	0.001
GNMA	6.500	8/15/2031	28,150	31,394	0.001
FHLMC	5.500	8/15/2033	26,748	30,788	0.001
GNMA	6.500	5/15/2029	26,717	30,708	0.001
GNMA	4.000	1/20/2044	159,180	29,649	0.001
FHLMC	6.000	8/1/2034	24,556	29,173	0.001
FHLMC	2.500	5/15/2028	492,369	29,125	0.001
GNMA	3.000	8/15/2045	27,500	28,835	0.001
GNMA	3.000	9/20/2028	456,343	28,744	0.001
Morgan Stanley Asset-Backed Securities Capital, Inc. Trust	0.392	6/25/2036	31,651	28,610	0.001
FNMA	3.500	2/25/2031	464,391	28,380	0.001
GNMA	4.000	4/16/2026	515,246	28,342	0.001
FHLMC	6.000	3/1/2035	23,016	27,338	0.001
FNMA	4.000	3/25/2042	275,881	27,031	0.001
FHLMC	5.500	6/1/2038	22,166	25,827	0.001
Ascent Resources - Marcellus LLC	0.000		48,989	25,016	0.001
FHLMC	3.000	5/15/2032	540,641	24,976	0.001
GNMA	6.500	1/15/2032	22,069	24,778	0.001

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Credit Suisse First Boston Mortgage Securities Corp.	4.877	4/15/2037	24,302	24,752	0.001
Argentine Republic Government International Bond	1.000	7/9/2029	65,273	24,719	0.001
FNMA	5.500	6/1/2022	24,165	24,527	0.001
FHLMC	6.000	1/1/2035	21,659	24,462	0.001
GNMA	6.000	1/15/2037	21,600	24,427	0.001
GNMA	4.500	7/15/2033	21,439	24,037	0.001
GNMA	3.500	2/20/2041	638,946	23,863	0.001
FHLMC	6.000	11/1/2032	21,202	23,841	0.001
GNMA	4.000	5/16/2042	191,377	23,810	0.001
FHLMC	6.000	1/1/2023	23,273	23,785	0.001
GNMA	3.500	7/20/2040	471,447	23,058	0.001
FNMA	5.500	8/1/2033	19,790	22,829	0.001
FHLMC	6.000	5/1/2038	20,108	22,581	0.001
FNMA	3.000	9/25/2027	347,380	21,915	0.001
GNMA	5.500	6/15/2035	18,916	21,829	0.001
FHLMC	4.000	6/15/2028	335,484	21,284	0.001
FNMA	4.000	11/25/2042	151,050	20,898	0.001
Occidental Petroleum Corp.	3.400	4/15/2026	20,000	20,450	0.001
FNMA	3.500	8/25/2030	239,052	20,117	0.001
FNMA	5.000	1/1/2022	17,474	18,185	0.001
FHLMC	3.500	3/15/2027	329,081	18,121	0.001
FNMA	2.500	6/25/2028	336,747	18,053	0.001
Ovintiv, Inc.	7.200	11/1/2031	13,000	17,126	0.000
GNMA	4.500	5/20/2044	15,454	17,091	0.000
FHLMC	2.500	12/15/2026	533,036	16,729	0.000
FNMA	4.500	9/1/2041	13,302	14,698	0.000
FNMA	3.000	12/25/2027	207,446	14,405	0.000
FHLMC	3.500	9/15/2026	229,358	13,127	0.000
FNMA	5.000	11/1/2023	11,711	12,823	0.000
WF-RBS Commercial Mortgage Trust	3.016	11/15/2047	204,409	12,265	0.000
GNMA	6.000	6/15/2040	10,940	12,263	0.000
GNMA	3.500	2/16/2027	193,543	12,248	0.000
GNMA	6.000	7/15/2033	10,883	12,213	0.000
GNMA	6.500	10/15/2031	10,591	11,812	0.000
Occidental Petroleum Corp.	6.375	9/1/2028	10,000	11,675	0.000
FNMA	4.000	8/1/2044	10,605	11,658	0.000
FHLMC	4.000	8/15/2026	234,415	11,617	0.000
Morgan Stanley Capital Trust	5.768	10/12/2052	37,927	11,378	0.000
FNMA	4.500	7/25/2027	210,390	10,805	0.000
GNMA	6.500	9/15/2028	9,640	10,751	0.000
FNMA	7.500	9/1/2031	10,482	10,749	0.000
Wells Fargo Commercial Mortgage Trust	3.166	2/15/2048	10,000	10,698	0.000
FNMA	7.500	3/1/2030	8,639	10,073	0.000

Full Portfolio Holdings* as of June 30, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Genworth Holdings, Inc.	4.800	2/15/2024	10,000	10,000	0.000
Occidental Petroleum Corp.	3.500	8/15/2029	10,000	10,000	0.000
GNMA	6.500	3/15/2032	7,702	8,590	0.000
GSAA Home Equity Trust	0.232	12/25/2046	20,417	8,217	0.000
FNMA	4.500	4/1/2025	7,678	8,073	0.000
FNMA	5.486	5/25/2042	94,204	7,623	0.000
Structured Agency Credit Risk Trust	0.842	9/25/2048	7,594	7,594	0.000
FNMA	6.000	11/1/2031	6,541	7,339	0.000
GNMA	4.000	12/16/2026	126,606	7,067	0.000
FHLMC	5.000	7/1/2035	5,789	6,643	0.000
GNMA	6.000	9/15/2039	5,596	6,275	0.000
FHLMC	5.500	11/1/2037	5,264	6,131	0.000
FHLMC	3.500	6/15/2026	318,152	5,814	0.000
GNMA	6.500	4/15/2032	5,194	5,792	0.000
FHLMC	5.000	2/1/2041	5,092	5,764	0.000
Occidental Petroleum Corp.	3.200	8/15/2026	5,000	5,038	0.000
GNMA	6.500	12/15/2028	3,817	4,257	0.000
PES Holdings LLC	0.000	12/31/2022	330,150	3,302	0.000
Houghton Mifflin Harcourt Publishing Co.	7.250	11/22/2024	3,297	3,298	0.000
GNMA	6.500	9/15/2031	2,704	3,016	0.000
GNMA	6.000	3/15/2039	2,576	2,889	0.000
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.875	1/15/2027	2,000	2,210	0.000
GNMA	6.000	5/15/2036	1,902	2,208	0.000
Discovery Communications LLC	3.950	6/15/2025	2,000	2,194	0.000
FNMA	7.500	12/1/2029	1,856	1,942	0.000
JetBlue Airways Corp.	0.000	6/17/2024	1,250	1,275	0.000
GNMA	6.500	10/15/2028	1,019	1,136	0.000
FHLMC	5.500	2/1/2038	650	757	0.000
Tamko Building Products LLC	3.299	6/1/2026	250	249	0.000
GS Mortgage Securities Trust	0.625	8/10/2044	639,198	6	0.000
Univision Communications, Inc.	2.854	3/15/2024	0.34	0.34	0.000
Philadelphia Energy Solutions	0.000		13,623	0.00	0.000
GNMA	4.500	7/21/2051	(985,000)	(1,049,641)	(0.030)
OTHER ASSETS LESS LIABILITIES				(954,451,058)	(27.614)
TOTAL NET ASSETS				3,456,399,716	

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
U.S. Treasury 2-Year Note Future	0.000	9/30/2021	163,600,000	180,222,015
Euro-OAT Future	0.000	9/8/2021	31,800,000	59,968,981
US DOLLAR	0.000		29,646,235	29,646,235

Full Portfolio Holdings* as of June 30, 2021

Select Holdings in "Other Assets Less Liabilities"

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Security	Coupon	Maturity	Shares/Par	Value
3 Mo. USD LIBOR	(0.810)	9/16/2050	15,480,000	3,446,534
EURO CURRENCY	0.000		1,223,642	1,450,934
12 Mo. USD SOFR	(0.075)	8/12/2025	23,025,000	487,910
CDX.NA.IG.36.V1	1.000	6/20/2026	6,065,000	155,483
POUND STERLING	0.000		81,696	113,011
Indonesia Republic BBB	1.000	6/20/2026	8,315,000	105,235
ABX.HE.PENAAA.06	(0.110)	5/25/2046	968,032	87,105
ABX.HE.AAA.07	(0.090)	8/25/2037	2,143,307	85,700
Panama Republic BBB	1.000	6/20/2026	4,475,000	74,808
Peruvian Gov International Bond BBB+	1.000	6/20/2026	8,070,000	71,458
Russian Federation BBB-	1.000	6/20/2026	2,715,000	22,863
United Mexican States BBB	1.000	6/20/2026	3,045,000	9,800
PrimeX.ARM.2	4.580	12/25/2037	75,509	57
CANADIAN DOLLAR	0.000		47	38
ABX.HE.AAA.06	(0.180)	7/25/2045	999	19
MEXICAN PESO (NEW)	0.000		0.01	0
COLOMBIAN PESO	0.000		0.49	0
ABX.HE.AAA.06	0.180	7/25/2045	999	(19)
PrimeX.ARM.2	(4.580)	12/25/2037	75,509	(57)
ABX.HE.AAA.07	0.090	8/25/2037	2,143,305	(85,700)
Republic of Brazil BB-	1.000	6/20/2026	2,805,000	(86,487)
ABX.HE.PENAAA.06	0.110	5/25/2046	968,034	(87,108)
AUSTRALIAN DOLLAR	0.000		(138,901)	(104,169)
GNMA	4.000	7/21/2051	(195,000)	(205,908)
Colombia Republic BBB-	1.000	6/20/2026	16,495,000	(284,103)
CDX.EM.35.V1	1.000	6/20/2026	24,345,000	(633,705)
3 Month USD-LIBOR-BBA-Interest Rate Swap Expiring 03/14/22	1.500	3/14/2022	(215,685,000)	(1,245,274)
UMBS	5.000	7/14/2051	(1,213,500)	(1,332,403)
CDX.NA.HY.36.V1	(5.000)	6/20/2026	21,630,000	(2,235,294)
CMBX.NA.BBB-.6	3.000	5/11/2063	8,960,000	(2,365,574)
AUSTRALIAN DOLLAR	0.000	9/15/2021	(5,213,000)	(3,910,767)
CMBX.NA.BB.8	5.000	10/17/2057	11,379,829	(4,076,719)
FNMA	5.500	7/14/2051	(5,650,000)	(6,300,273)
U.S. Treasury Ultra Bond Future	0.000	9/21/2021	(3,400,000)	(6,551,375)
RUSSIAN RUBLE	0.000	9/15/2021	(498,390,000)	(6,734,932)
BRAZILIAN REAL	0.000	9/15/2021	(37,845,000)	(7,537,156)
EURO CURRENCY	0.000	7/30/2021	(9,963,028)	(11,821,233)
Euro-BUXL 30-Year Bond Future	0.000	9/8/2021	(6,000,000)	(14,459,511)
MEXICAN PESO (NEW)	0.000	9/15/2021	(323,080,000)	(16,051,112)
GNMA	2.000	7/21/2051	(27,485,000)	(28,015,375)
FNMA	1.500	7/19/2036	(28,085,000)	(28,434,121)

Full Portfolio Holdings* as of June 30, 2021

Select Holdings in "Other Assets Less Liabilities"

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Security	Coupon	Maturity	Shares/Par	Value
U.S. Treasury Long Bond Future	0.000	9/21/2021	(24,100,000)	(38,740,750)
Australian 10-Year Bond Future	0.000	9/15/2021	(38,700,000)	(40,977,379)
Long Gilt Future	0.000	9/28/2021	(29,800,000)	(52,805,817)
Euro-BTP Future	0.000	9/8/2021	(33,000,000)	(59,246,361)
EURO CURRENCY	0.000	9/15/2021	(76,683,000)	(91,071,031)
U.S. Treasury 5-Year Note Future	0.000	9/30/2021	(88,700,000)	(109,482,133)
Euro-BUND Future	0.000	9/8/2021	(61,000,000)	(124,850,121)
U.S. Treasury 10-Year Note Future	0.000	9/21/2021	(94,600,000)	(125,345,000)
U.S. Treasury 10-Year Ultra Future	0.000	9/21/2021	(137,100,000)	(201,815,484)

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

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

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