

Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
UMBS	2.000	9/14/2051	162,965,000	165,772,326	6.999
UMBS	2.000	8/12/2051	158,596,000	161,674,992	6.826
U.S. Treasury Bonds	2.875	8/15/2045	78,145,000	93,337,487	3.941
U.S. Treasury Notes	1.625	5/15/2031	64,680,000	66,974,119	2.828
U.S. Treasury Notes	0.625	5/15/2030	69,845,000	66,625,582	2.813
GNMA	3.000	8/19/2051	42,800,000	44,782,844	1.891
UMBS	3.000	9/14/2051	39,895,000	41,724,560	1.762
UMBS	2.500	8/12/2051	38,891,000	40,490,696	1.710
FNMA	2.500	9/14/2051	38,890,000	40,404,583	1.706
U.S. Treasury Bonds	2.250	5/15/2041	34,785,000	37,317,783	1.576
U.S. Treasury Bonds	3.375	5/15/2044	26,860,000	34,523,494	1.458
UMBS	3.000	8/12/2051	32,877,000	34,456,637	1.455
GNMA	2.500	6/20/2051	31,000,746	32,227,046	1.361
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	8/2/2021	28,470,595	28,470,595	1.202
U.S. Treasury Bonds	3.125	8/15/2044	20,715,000	25,643,714	1.083
GNMA	2.500	8/19/2051	22,115,000	22,986,642	0.971
U.S. Treasury Bonds	3.750	11/15/2043	16,575,000	22,409,271	0.946
U.S. Treasury Notes	0.875	11/15/2030	20,360,000	19,758,744	0.834
GNMA	2.000	8/19/2051	19,120,000	19,580,075	0.827
U.S. Treasury Notes	0.125	7/15/2031	16,690,706	18,960,468	0.801
UMBS	4.500	8/12/2051	17,020,000	18,339,703	0.774
Mexican Bonos	7.750	5/29/2031	308,198,500	16,424,764	0.693
U.S. Treasury Bonds	2.375	5/15/2051	14,805,000	16,417,357	0.693
UMBS	4.000	8/12/2051	13,200,000	14,103,375	0.595
GNMA	3.500	8/19/2051	13,175,000	13,835,294	0.584
U.S. Treasury Notes	0.625	8/15/2030	13,360,000	12,706,613	0.536
FHLMC	3.500	3/1/2048	11,428,837	12,212,016	0.516
U.S. Treasury Bonds	0.875	2/15/2047	8,779,759	11,713,547	0.495
UMBS	2.500	8/17/2036	11,170,000	11,701,955	0.494
Brazil Notas do Tesouro Nacional	10.000	1/1/2031	47,432,000	9,349,438	0.395
BBCMS Mortgage Trust	0.943	8/15/2036	8,553,000	8,560,914	0.361
UMBS	3.500	8/12/2051	7,850,000	8,319,467	0.351
UMBS	3.500	9/14/2051	7,850,000	8,301,988	0.351
Russian Federal Bond - OFZ	5.900	3/12/2031	636,260,000	8,185,795	0.346
UMBS	3.000	8/17/2036	7,626,000	8,023,088	0.339
GTP Acquisition Partners LLC	3.482	6/15/2050	7,400,000	7,873,901	0.332
U.S. Treasury Bonds	2.250	8/15/2046	7,090,000	7,596,824	0.321
U.S. Treasury Bonds	1.875	2/15/2051	7,650,000	7,586,648	0.320
U.S. Treasury Bonds	3.000	2/15/2047	6,175,000	7,585,119	0.320
FNMA	1.500	8/17/2036	7,225,000	7,361,033	0.311
New York Transportation Dev Corp. Rev	4.248	9/1/2035	6,455,000	7,208,942	0.304

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Philadelphia, PA, Auth Industrial Dev	6.550	10/15/2028	5,445,000	7,158,322	0.302
Black Knight InfoServ LLC	3.625	9/1/2028	7,134,000	7,148,660	0.302
Hungary Government International Bond	1.625	4/28/2032	5,610,000	7,136,432	0.301
KKR CLO Ltd.	1.346	10/15/2030	7,095,000	7,126,537	0.301
Commercial Mortgage Trust	3.424	3/10/2031	6,780,000	7,068,018	0.298
BlueMountain CLO Ltd.	1.349	4/19/2034	6,995,000	6,996,161	0.295
Mexico Government International Bond	1.450	10/25/2033	6,185,000	6,965,703	0.294
Colombia Government International Bond	3.875	4/25/2027	6,545,000	6,926,181	0.292
Booz Allen Hamilton, Inc.	3.875	9/1/2028	6,750,000	6,885,000	0.291
Voya CLO Ltd.	1.034	1/18/2029	6,838,196	6,840,063	0.289
FNMA	3.500	9/1/2057	6,140,125	6,694,318	0.283
Symphony CLO Ltd.	1.165	4/19/2034	6,615,000	6,618,737	0.279
U.S. Treasury Notes	0.375	1/15/2027	5,815,706	6,564,554	0.277
GNMA	4.000	7/20/2048	5,867,426	6,239,300	0.263
Madison Park Funding Ltd.	1.254	7/17/2034	6,190,000	6,193,590	0.262
GNMA	2.500	5/20/2051	5,951,748	6,187,730	0.261
Indonesia Government International Bond	1.100	3/12/2033	5,235,000	6,081,934	0.257
Time Warner Entertainment Co., L.P.	8.375	7/15/2033	3,900,000	5,972,221	0.252
Seasoned Credit Risk Transfer Trust	3.500	7/25/2058	5,288,849	5,891,112	0.249
RR LLC	1.230	7/15/2035	5,870,000	5,876,979	0.248
B.C. Unlimited Liability Co.	1.842	11/19/2026	5,967,735	5,848,381	0.247
Thompson Park CLO Ltd.	1.199	4/15/2034	5,815,000	5,813,500	0.245
Towd Point Mortgage Trust	2.918	11/30/2060	5,659,795	5,785,680	0.244
Venture CLO Ltd.	1.311	4/15/2034	5,775,000	5,776,923	0.244
Sound Point CLO Ltd.	1.210	4/25/2034	5,775,000	5,773,510	0.244
Philippine Government International Bond	1.200	4/28/2033	4,855,000	5,767,074	0.243
CDW LLC / CDW Finance Corp.	3.250	2/15/2029	5,740,000	5,759,114	0.243
Croatia Government International Bond	1.500	6/17/2031	4,555,000	5,733,361	0.242
Centene Corp.	4.625	12/15/2029	5,230,000	5,731,819	0.242
Clean Harbors, Inc.	4.875	7/15/2027	5,434,000	5,698,908	0.241
FHLMC	3.000	11/1/2046	5,304,271	5,689,346	0.240
Broadcom, Inc.	5.000	4/15/2030	4,755,000	5,671,462	0.239
Preston Ridge Partners Mortgage Trust LLC	1.867	4/25/2026	5,601,915	5,669,347	0.239
Pretium Mortgage Credit Partners LLC	1.992	2/25/2061	5,656,822	5,661,297	0.239
Bain Capital Credit CLO Ltd.	1.315	7/25/2034	5,645,000	5,646,626	0.238
SG Commercial Mortgage Securities Trust	2.632	3/15/2037	5,410,000	5,640,218	0.238
Galaxy Pipeline Assets Bidco Ltd.	2.625	3/31/2036	5,635,000	5,580,907	0.236
Ashtead Capital, Inc.	4.375	8/15/2027	5,190,000	5,436,525	0.230
RR Ltd.	1.191	7/15/2036	5,375,000	5,378,112	0.227
Saudi Government International Bond	2.250	2/2/2033	5,467,000	5,365,368	0.227
Rede D'or Finance S.a.r.l.	4.500	1/22/2030	5,265,000	5,363,771	0.226
Dominican Republic International Bond	6.400	6/5/2049	4,890,000	5,310,589	0.224
Seasoned Credit Risk Transfer Trust	3.500	10/25/2058	4,787,372	5,298,052	0.224
MFA LLC	2.363	3/25/2060	5,227,307	5,297,918	0.224
Chile Government International Bond	1.250	1/22/2051	4,930,000	5,293,566	0.224

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Preston Ridge Partners Mortgage Trust LLC	2.951	10/25/2025	5,210,936	5,238,685	0.221
Bank of America Corp.	4.083	3/20/2051	4,305,000	5,203,181	0.220
MSCI, Inc.	5.375	5/15/2027	4,876,000	5,174,655	0.218
Charter Communications Operating LLC / Charter Communications Operating Capital	6.484	10/23/2045	3,680,000	5,172,842	0.218
Panama Government International Bond	3.870	7/23/2060	5,000,000	5,163,650	0.218
Regatta Funding Ltd.	1.294	4/20/2034	5,155,000	5,157,660	0.218
Wendy's Funding LLC	2.370	6/15/2051	5,045,000	5,131,370	0.217
Bank of America Corp.	3.366	1/23/2026	4,765,000	5,130,484	0.217
JP Morgan Chase & Co.	3.960	1/29/2027	4,480,000	5,010,896	0.212
Brighthouse Financial, Inc.	5.625	5/15/2030	4,070,000	5,002,399	0.211
Seasoned Credit Risk Transfer Trust	3.500	3/25/2058	4,496,283	4,971,096	0.210
GNMA	5.000	8/19/2051	4,400,000	4,941,063	0.209
Ball Corp.	4.000	11/15/2023	4,650,000	4,931,488	0.208
Service Corp. International	5.125	6/1/2029	4,561,000	4,925,880	0.208
GNMA	4.000	10/20/2040	4,395,229	4,807,938	0.203
NMLT Trust	1.185	5/25/2056	4,795,028	4,796,121	0.203
General Motors Financial Co., Inc.	1.500	6/10/2026	4,780,000	4,794,128	0.202
Romanian Government International Bond	4.625	4/3/2049	3,241,000	4,792,552	0.202
BX Commercial Mortgage Trust	1.013	10/15/2036	4,740,918	4,751,331	0.201
Astrazeneca Finance LLC	1.750	5/28/2028	4,660,000	4,739,820	0.200
Apple, Inc.	1.400	8/5/2028	4,740,000	4,720,080	0.199
Exeter Automobile Receivables Trust	2.580	9/15/2025	4,595,000	4,717,787	0.199
Suzano Austria GmbH	5.000	1/15/2030	4,120,000	4,665,900	0.197
WMG Acquisition Corp.	3.875	7/15/2030	4,525,000	4,649,438	0.196
SBA Tower Trust	3.448	3/15/2048	4,540,000	4,623,739	0.195
LSTAR Securities Investment Ltd.	1.800	3/2/2026	4,622,111	4,621,580	0.195
FNMA	4.500	1/1/2051	4,126,102	4,605,559	0.194
Wellfleet CLO Ltd.	1.344	7/20/2032	4,560,000	4,558,824	0.192
Nortonlifelock, Inc.	5.000	4/15/2025	4,490,000	4,546,125	0.192
BOC Aviation USA Corp.	1.625	4/29/2024	4,485,000	4,524,154	0.191
CSC Holdings LLC	3.375	2/15/2031	4,740,000	4,503,000	0.190
New Residential Mortgage Loan Trust	4.000	3/25/2057	4,171,418	4,474,128	0.189
Morgan Stanley	1.794	2/13/2032	4,595,000	4,462,097	0.188
FHLMC	3.000	8/15/2043	4,225,000	4,452,642	0.188
New Residential Mortgage Loan Trust	4.000	2/25/2057	4,139,927	4,438,258	0.187
American Builders & Contractors Supply Co., Inc.	2.092	1/15/2027	4,486,006	4,429,931	0.187
Cirrus Funding Ltd.	4.800	1/25/2037	4,175,000	4,419,020	0.187
IHS Markit Ltd.	4.125	8/1/2023	4,150,000	4,411,450	0.186
GS Mortgage Securities Corp.	2.954	11/5/2034	4,340,000	4,405,913	0.186
Anheuser-Busch InBev Worldwide, Inc.	5.450	1/23/2039	3,304,000	4,397,852	0.186
Colombia Cent CLO Ltd.	1.275	10/25/2028	4,379,354	4,381,785	0.185
Power Finance Corp. Ltd.	3.950	4/23/2030	4,220,000	4,343,435	0.183
American International Group, Inc.	2.500	6/30/2025	4,045,000	4,268,873	0.180

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Florida State Board of Administration Finance Co.	1.258	7/1/2025	4,130,000	4,199,897	0.177
JP Morgan Chase & Co.	3.157	4/22/2042	3,905,000	4,152,217	0.175
FNMA	3.500	12/25/2058	3,748,483	4,105,792	0.173
Commercial Mortgage Trust	0.993	10/15/2034	4,096,836	4,099,453	0.173
Metropolitan Transportation Auth, NY, Rev	6.814	11/15/2040	2,790,000	4,091,866	0.173
WEX, Inc.	2.342	3/31/2028	4,129,650	4,080,879	0.172
FHLMC	3.000	10/1/2032	3,834,198	4,057,244	0.171
Symphony CLO Ltd.	1.083	7/14/2026	4,025,377	4,029,177	0.170
CD Commercial Mortgage Trust	2.459	8/10/2049	3,855,000	4,017,744	0.170
Hologic, Inc.	4.625	2/1/2028	3,790,000	3,998,450	0.169
New Residential Mortgage Loan Trust	4.000	8/27/2057	3,710,460	3,972,016	0.168
Legacy Mortgage Asset Trust	3.250	11/25/2059	3,944,005	3,967,362	0.168
FNMA	3.500	5/1/2058	3,588,302	3,895,270	0.164
Oracle Corp.	3.850	4/1/2060	3,615,000	3,866,757	0.163
Verizon Communications, Inc.	4.400	11/1/2034	3,185,000	3,857,849	0.163
Goldman Sachs Financial Square Funds, Government Fund, Institutional Class	0.026	8/2/2021	3,839,265	3,839,265	0.162
Elanco Animal Health, Inc.	1.850	8/2/2027	3,873,509	3,799,487	0.160
Cigna Corp.	1.250	3/15/2026	3,760,000	3,789,565	0.160
DAE Funding LLC	1.550	8/1/2024	3,775,000	3,771,225	0.159
Ingersoll-Rand Services Co.	1.842	3/1/2027	3,809,641	3,737,601	0.158
Suzano Austria GmbH	3.125	1/15/2032	3,760,000	3,726,160	0.157
William Carter Co.	5.625	3/15/2027	3,550,000	3,714,188	0.157
FHLMC	2.439	2/25/2049	3,684,753	3,711,380	0.157
Coca-Cola Co.	2.250	1/5/2032	3,555,000	3,709,156	0.157
Teva Pharmaceutical Finance Netherlands B.V.	3.150	10/1/2026	3,825,000	3,670,470	0.155
BlueMountain CLO Ltd.	1.234	4/20/2034	3,660,000	3,661,889	0.155
Mexico Government International Bond	4.750	4/27/2032	3,190,000	3,660,397	0.155
Goldman Sachs Group, Inc.	2.615	4/22/2032	3,500,000	3,619,136	0.153
LSTAR Securities Investment Ltd.	1.896	2/1/2026	3,610,323	3,610,303	0.152
Galaxy CLO Ltd.	0.946	11/15/2026	3,598,264	3,596,674	0.152
Credit Suisse Group AG	6.250	12/18/2024	3,285,000	3,584,592	0.151
AT&T, Inc.	3.550	9/15/2055	3,459,000	3,569,031	0.151
Pacific Gas and Electric Co.	2.500	2/1/2031	3,780,000	3,562,160	0.150
New Residential Mortgage Loan Trust	4.000	4/25/2057	3,300,908	3,556,413	0.150
Serbia International Bond	1.650	3/3/2033	3,030,000	3,533,160	0.149
IQVIA, Inc.	1.842	3/7/2024	3,535,000	3,519,976	0.149
International Airport Finance S.A.	12.000	3/15/2033	3,242,471	3,518,081	0.149
Nokia Oyj	4.375	6/12/2027	3,175,000	3,500,438	0.148
Citigroup, Inc.	3.352	4/24/2025	3,275,000	3,496,873	0.148
FirstCash, Inc.	4.625	9/1/2028	3,352,000	3,484,974	0.147
Axalta Coating Systems U.S. Holdings, Inc.	1.897	6/1/2024	3,522,223	3,480,168	0.147
Standard Industries, Inc.	4.375	7/15/2030	3,370,000	3,471,100	0.147
Science Applications International Corp.	1.967	10/31/2025	3,502,985	3,470,687	0.147

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Angel Oak Mortgage Trust	0.909	1/25/2066	3,415,392	3,468,396	0.146
Westlake Automobile Receivables Trust	2.720	11/15/2024	3,365,000	3,449,413	0.146
Romanian Government International Bond	2.625	12/2/2040	2,970,000	3,447,004	0.146
Go Daddy Operating Co. LLC	1.842	2/15/2024	3,488,594	3,446,731	0.146
Gartner, Inc.	3.750	10/1/2030	3,345,000	3,436,988	0.145
SS&C Technologies, Inc.	5.500	9/30/2027	3,245,000	3,434,346	0.145
Arroyo Mortgage Trust	3.347	4/25/2049	3,358,274	3,420,855	0.144
Equitable Financial Life Global Funding	1.800	3/8/2028	3,390,000	3,419,491	0.144
FHLMC	5.500	8/1/2038	2,934,853	3,419,055	0.144
U.S. Treasury Bonds	1.250	5/15/2050	4,005,000	3,407,848	0.144
Morocco Government International Bond	2.000	9/30/2030	2,865,000	3,379,695	0.143
T-Mobile USA, Inc.	3.875	4/15/2030	2,985,000	3,370,334	0.142
Go Daddy Operating Co. LLC	5.250	12/1/2027	3,190,000	3,346,087	0.141
NXP B.V. / NXP Funding LLC	4.875	3/1/2024	3,042,000	3,343,959	0.141
Bayview Koitere Fund Trust	3.500	7/28/2057	3,250,666	3,334,944	0.141
Wells Fargo Commercial Mortgage Trust	2.942	10/15/2049	3,085,000	3,334,376	0.141
Domino's Pizza Master Issuer LLC	4.116	7/25/2048	3,184,938	3,317,049	0.140
BAT International Finance plc	1.668	3/25/2026	3,265,000	3,297,501	0.139
NBM U.S. Holdings, Inc.	7.000	5/14/2026	3,070,000	3,263,625	0.138
LSTAR Securities Investment Ltd.	2.600	5/1/2024	3,269,581	3,256,836	0.138
Telefonica Celular del Paraguay S.A.	5.875	4/15/2027	3,085,000	3,239,250	0.137
IPALCO Enterprises, Inc.	4.250	5/1/2030	2,845,000	3,235,887	0.137
Southern Co.	3.700	4/30/2030	2,860,000	3,215,655	0.136
Boston Scientific Corp.	3.750	3/1/2026	2,880,000	3,214,102	0.136
Altra Industrial Motion Corp.	2.092	10/1/2025	3,231,895	3,207,656	0.135
VCAT Asset Securitization LLC	1.743	5/25/2051	3,186,076	3,192,400	0.135
GNMA	3.500	5/15/2043	2,955,550	3,178,829	0.134
Gilead Sciences, Inc.	1.650	10/1/2030	3,210,000	3,158,569	0.133
FNMA	2.500	9/1/2040	3,016,582	3,152,176	0.133
HSBC Holdings plc	4.583	6/19/2029	2,700,000	3,139,125	0.133
Microchip Technology, Inc.	2.670	9/1/2023	3,015,000	3,131,869	0.132
Trans Union LLC	1.842	11/16/2026	3,171,435	3,130,460	0.132
COLT Funding LLC	0.910	6/25/2066	3,133,198	3,125,699	0.132
Verizon Communications, Inc.	4.272	1/15/2036	2,603,000	3,123,927	0.132
GNMA	4.500	5/20/2040	2,824,021	3,109,103	0.131
Preston Ridge Partners Mortgage Trust LLC	1.793	7/25/2026	3,100,000	3,099,983	0.131
Duke Energy Corp.	2.550	6/15/2031	2,995,000	3,094,003	0.131
GNMA	4.000	9/20/2040	2,826,224	3,087,575	0.130
HCA, Inc.	2.375	7/15/2031	3,055,000	3,083,746	0.130
Towd Point Mortgage Trust	2.750	10/25/2056	3,025,000	3,070,251	0.130
Energy Transfer Operating L.P.	6.125	12/15/2045	2,385,000	3,059,791	0.129
Angel Oak Mortgage Trust	0.990	4/25/2053	3,057,180	3,058,500	0.129
FHLMC	3.000	11/1/2036	2,896,548	3,053,464	0.129
Citigroup, Inc.	3.700	1/12/2026	2,745,000	3,047,428	0.129
Benin Government International Bond	4.950	1/22/2035	2,640,000	3,036,432	0.128



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Wells Fargo & Co.	3.000	4/22/2026	2,795,000	3,031,254	0.128
Exelon Corp.	3.950	6/15/2025	2,745,000	3,028,780	0.128
Legacy Mortgage Asset Trust	3.000	6/25/2059	3,008,906	3,018,214	0.127
Goldman Sachs Group, Inc.	3.814	4/23/2029	2,680,000	3,017,258	0.127
FNMA	2.500	2/1/2043	2,865,051	3,011,291	0.127
New Residential Mortgage Loan Trust	0.839	1/25/2048	2,995,286	3,002,703	0.127
CPT Mortgage Trust	2.865	11/13/2039	2,780,000	2,992,363	0.126
T-Mobile USA, Inc.	3.500	4/15/2025	2,745,000	2,981,015	0.126
DuPont de Nemours, Inc.	4.205	11/15/2023	2,760,000	2,978,050	0.126
AT&T, Inc.	3.500	2/1/2061	2,975,000	2,968,981	0.125
VOLT XCIV LLC	2.240	2/27/2051	2,945,306	2,950,161	0.125
First Franklin Mortgage Loan Trust	0.569	4/25/2036	3,267,261	2,936,913	0.124
FNMA	3.500	9/1/2047	2,745,632	2,935,507	0.124
CAMB Commercial Mortgage Trust	2.643	12/15/2037	2,920,000	2,930,021	0.124
Bristol-Myers Squibb Co.	0.750	11/13/2025	2,905,000	2,902,732	0.123
Apple, Inc.	2.200	9/11/2029	2,770,000	2,898,003	0.122
Towd Point Mortgage Trust	2.750	6/25/2057	2,815,821	2,894,939	0.122
PulteGroup, Inc.	5.500	3/1/2026	2,465,000	2,886,737	0.122
Wells Fargo N.A.	1.785	3/15/2063	21,139,305	2,883,892	0.122
FNMA	5.500	11/1/2035	2,469,304	2,864,851	0.121
Preston Ridge Partners Mortgage Trust LLC	1.793	6/25/2026	2,859,816	2,861,177	0.121
Seasoned Credit Risk Transfer Trust	2.500	8/25/2059	2,707,869	2,861,023	0.121
GCAT Trust	1.036	5/25/2066	2,857,047	2,857,047	0.121
Goldman Sachs Group, Inc.	2.383	7/21/2032	2,810,000	2,851,507	0.120
Toorak Mortgage Corp.	2.240	6/25/2024	2,840,000	2,844,127	0.120
North Macedonia Government International Bond	3.675	6/3/2026	2,165,000	2,842,723	0.120
GNMA	3.500	2/20/2047	2,663,199	2,835,317	0.120
Verizon Communications, Inc.	3.400	3/22/2041	2,625,000	2,833,080	0.120
Broadcom, Inc.	3.419	4/15/2033	2,650,000	2,823,332	0.119
MFA Trust	1.153	4/25/2065	2,776,396	2,816,743	0.119
Bayer U.S. Finance LLC	4.250	12/15/2025	2,515,000	2,809,742	0.119
Colombia Government International Bond	5.000	6/15/2045	2,685,000	2,806,067	0.118
NTT Finance Corp.	1.162	4/3/2026	2,785,000	2,793,349	0.118
Bank of America Funding Trust	5.773	5/25/2037	2,681,920	2,770,343	0.117
Bayview Opportunity Master Fund Trust	4.000	10/28/2064	2,706,676	2,764,827	0.117
UniCredit S.p.A.	6.572	1/14/2022	2,685,000	2,753,629	0.116
GNMA	4.000	7/20/2040	2,508,893	2,745,392	0.116
Morgan Stanley	1.593	5/4/2027	2,700,000	2,739,919	0.116
U.S. Treasury Bonds	1.000	2/15/2048	1,980,818	2,739,616	0.116
GNMA	3.500	6/20/2046	2,566,057	2,731,484	0.115
FHLMC	3.000	4/1/2033	2,584,360	2,729,662	0.115
New York Life Global Funding	2.000	1/22/2025	2,600,000	2,706,395	0.114
GNMA	4.500	8/19/2051	2,545,000	2,704,856	0.114
Union Pacific Corp.	2.375	5/20/2031	2,600,000	2,700,221	0.114

Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Credit Suisse Mortgage Capital Certificates	0.938	5/25/2066	2,695,000	2,694,979	0.114
GNMA	3.000	3/15/2045	2,519,774	2,658,590	0.112
Verus Securitization Trust	0.918	2/25/2064	2,650,544	2,655,367	0.112
Bank of America Corp.	3.311	4/22/2042	2,465,000	2,652,770	0.112
Truist Bank	2.250	3/11/2030	2,540,000	2,629,709	0.111
Wells Fargo & Co.	2.406	10/30/2025	2,510,000	2,624,481	0.111
HarborView Mortgage Loan Trust	0.329	12/19/2036	2,660,857	2,616,572	0.110
Qatar Petroleum	2.250	7/12/2031	2,565,000	2,595,144	0.110
Oracle Corp.	2.300	3/25/2028	2,495,000	2,588,682	0.109
Wells Fargo N.A.	2.036	2/15/2054	2,545,000	2,579,505	0.109
New Residential Mortgage Loan Trust	3.750	11/26/2035	2,428,666	2,573,860	0.109
New Residential Mortgage Loan Trust	4.000	5/25/2057	2,394,533	2,565,399	0.108
GNMA	3.500	7/20/2049	2,434,467	2,557,613	0.108
JP Morgan Chase & Co.	4.005	4/23/2029	2,230,000	2,541,969	0.107
FHLMC	3.500	8/1/2034	2,341,862	2,526,869	0.107
FNMA	3.000	8/25/2049	2,398,503	2,525,521	0.107
Lundin Energy Finance B.V.	3.100	7/15/2031	2,470,000	2,523,456	0.107
Angel Oak Mortgage Trust	0.985	4/25/2066	2,498,268	2,515,292	0.106
New Residential Mortgage Loan Trust	3.750	11/25/2056	2,352,671	2,501,170	0.106
Service Corp. International	3.375	8/15/2030	2,500,000	2,493,500	0.105
Morgan Stanley	1.928	4/28/2032	2,540,000	2,493,233	0.105
FNMA	4.000	10/1/2047	2,309,635	2,487,434	0.105
Citigroup Commercial Mortgage Trust	4.121	11/15/2049	2,357,000	2,479,057	0.105
SS&C Technologies, Inc.	1.842	4/16/2025	2,517,311	2,477,589	0.105
RCO VII Mortgage LLC	1.868	5/25/2026	2,474,075	2,476,290	0.105
AmeriCredit Automobile Receivables Trust	2.580	9/18/2025	2,375,000	2,464,373	0.104
Fleetcor Technologies Operating Co. LLC	1.842	4/28/2028	2,485,000	2,463,704	0.104
FNMA	1.500	8/12/2051	2,480,000	2,453,553	0.104
Finance Department Government of Sharjah	3.625	3/10/2033	2,455,000	2,448,863	0.103
HSBC Holdings plc	0.976	5/24/2025	2,440,000	2,446,265	0.103
MTRO Commercial Mortgage Trust	1.893	12/15/2033	2,475,000	2,437,871	0.103
Domino's Pizza Master Issuer LLC	2.662	4/25/2051	2,314,200	2,414,382	0.102
New Residential Mortgage Loan Trust	1.589	6/25/2057	2,360,056	2,397,679	0.101
Municipal Electric Auth, GA	6.637	4/1/2057	1,544,000	2,396,361	0.101
Bank of America Corp.	2.087	6/14/2029	2,340,000	2,382,048	0.101
Towd Point Mortgage Trust	0.689	2/25/2057	2,381,086	2,381,105	0.101
Alibaba Group Holding Ltd.	3.400	12/6/2027	2,175,000	2,378,010	0.100
Vodafone Group plc	6.150	2/27/2037	1,700,000	2,376,450	0.100
FNMA	4.000	6/1/2041	2,169,136	2,368,086	0.100
Zorlu Yenilenebilir Enerji AS	9.000	6/1/2026	2,385,000	2,361,245	0.100
Ivory Coast Government International Bond	4.875	1/30/2032	1,965,000	2,353,358	0.099
Galaxy Pipeline Assets Bidco Ltd.	2.160	3/31/2034	2,375,000	2,351,560	0.099
GNMA	4.000	3/20/2048	2,182,571	2,343,950	0.099
SBA Tower Trust	2.836	1/15/2050	2,240,000	2,336,354	0.099
Fannie Mae Connecticut Avenue Securities	4.439	5/25/2029	2,211,726	2,317,971	0.098

Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
New Residential Mortgage Loan Trust	3.500	8/25/2059	2,216,611	2,310,257	0.098
FNMA	2.500	5/1/2043	2,207,828	2,304,385	0.097
Wells Fargo N.A.	0.886	1/15/2063	35,442,924	2,287,316	0.097
FNMA	4.000	10/1/2040	2,079,313	2,285,701	0.097
North Macedonia Government International Bond	2.750	1/18/2025	1,825,000	2,284,408	0.096
OZLM Ltd.	1.179	4/30/2027	2,277,667	2,278,437	0.096
FNMA	4.500	8/1/2040	2,041,221	2,272,275	0.096
Venture CLO Ltd.	1.381	4/15/2034	2,255,000	2,257,690	0.095
L3Harris Technologies, Inc.	3.850	6/15/2023	2,127,000	2,256,804	0.095
Marvell Technology, Inc.	2.450	4/15/2028	2,180,000	2,253,610	0.095
GLP Capital L.P. / GLP Financing II, Inc.	4.000	1/15/2031	2,060,000	2,253,001	0.095
Leviathan Bond Ltd.	6.500	6/30/2027	2,045,000	2,252,028	0.095
U.S. Treasury Notes	1.000	2/15/2049	1,609,613	2,249,098	0.095
Bank of America Corp.	2.456	10/22/2025	2,140,000	2,242,264	0.095
Senegal Government International Bond	6.250	5/23/2033	2,115,000	2,241,689	0.095
Puget Energy, Inc.	3.650	5/15/2025	2,070,000	2,238,070	0.094
Morgan Stanley	3.591	7/22/2028	2,000,000	2,226,862	0.094
Penske Truck Leasing Co. L.P. / PTL Finance Corp.	2.700	11/1/2024	2,115,000	2,226,151	0.094
FHLMC	3.500	10/1/2047	2,088,755	2,224,819	0.094
Mercury Financial Credit Card Master Trust	1.540	3/20/2026	2,210,000	2,218,959	0.094
Citigroup, Inc.	2.561	5/1/2032	2,140,000	2,210,509	0.093
Bank of New York Mellon Corp.	2.100	10/24/2024	2,105,000	2,205,213	0.093
GE Capital Funding LLC	4.400	5/15/2030	1,875,000	2,203,758	0.093
Seasoned Credit Risk Transfer Trust	3.500	11/25/2057	1,986,686	2,203,479	0.093
NBCUniversal Media LLC	5.950	4/1/2041	1,500,000	2,200,972	0.093
Boeing Co.	5.040	5/1/2027	1,900,000	2,199,070	0.093
Builders FirstSource, Inc.	5.000	3/1/2030	2,063,000	2,194,516	0.093
Metinvest B.V.	5.625	6/17/2025	1,755,000	2,191,166	0.093
Georgia Power Co.	4.300	3/15/2042	1,835,000	2,190,454	0.092
Verus Securitization Trust	0.938	7/25/2066	2,184,000	2,184,214	0.092
Danske Bank A/S	5.375	1/12/2024	1,970,000	2,180,827	0.092
U.S. Bancorp	3.500		2,242	2,180,345	0.092
Bayview Mortgage Fund Trust	3.500	1/28/2058	2,155,264	2,178,686	0.092
Chicago, IL, Board of Education, GO	6.319	11/1/2029	1,750,000	2,176,357	0.092
CIM Trust	3.000	4/25/2057	2,141,163	2,174,387	0.092
Amazon.com, Inc.	3.875	8/22/2037	1,795,000	2,173,330	0.092
Pretium Mortgage Credit Partners LLC	1.868	7/25/2051	2,155,000	2,157,271	0.091
FNMA	3.000	3/1/2037	2,031,574	2,149,753	0.091
Wendy's Funding LLC	3.884	3/15/2048	2,007,200	2,144,954	0.091
Affirm Asset Securitization Trust	1.900	1/15/2025	2,119,633	2,136,179	0.090
UBS-Barclays Commercial Mortgage Trust	3.185	3/10/2046	2,065,000	2,126,736	0.090
FNMA	3.500	7/1/2048	1,975,969	2,120,337	0.090
Discovery Communications LLC	4.000	9/15/2055	1,970,000	2,113,664	0.089



Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Drive Auto Receivables Trust	2.700	2/16/2027	2,045,000	2,105,526	0.089
Morgan Stanley	2.239	7/21/2032	2,090,000	2,104,719	0.089
Penske Truck Leasing Co. L.P. / PTL Finance Corp.	4.000	7/15/2025	1,890,000	2,093,788	0.088
Chile Government International Bond	3.100	5/7/2041	2,070,000	2,087,574	0.088
Soundview Home Loan Trust	0.269	7/25/2037	2,169,597	2,082,732	0.088
New Residential Mortgage Loan Trust	0.941	9/25/2058	2,070,423	2,082,669	0.088
State of Illinois, GO	4.950	6/1/2023	1,951,345	2,076,331	0.088
FNMA	3.740	6/1/2026	1,849,765	2,074,220	0.088
Bank of America Corp.	3.705	4/24/2028	1,860,000	2,069,275	0.087
VEON Holdings B.V.	3.375	11/25/2027	2,050,000	2,066,790	0.087
Time Warner Cable LLC	6.550	5/1/2037	1,495,000	2,056,991	0.087
Royalty Pharma plc	2.150	9/2/2031	2,090,000	2,055,901	0.087
Southern California Edison Co.	2.850	8/1/2029	1,950,000	2,054,387	0.087
GSAMP Trust	0.179	1/25/2037	2,844,552	2,053,370	0.087
UBS-Barclays Commercial Mortgage Trust	3.091	8/10/2049	2,011,224	2,052,188	0.087
NVIDIA Corp.	3.500	4/1/2040	1,785,000	2,043,358	0.086
Citigroup, Inc.	3.980	3/20/2030	1,795,000	2,043,027	0.086
McDonald's Corp.	3.625	9/1/2049	1,800,000	2,042,851	0.086
Diageo Capital plc	2.000	4/29/2030	2,008,000	2,042,016	0.086
FHLMC	4.000	5/1/2042	1,847,111	2,024,095	0.085
Verus Securitization Trust	1.031	2/25/2066	2,021,090	2,021,775	0.085
GSAA Home Equity Trust	0.249	2/25/2037	4,945,858	2,019,717	0.085
Legacy Mortgage Asset Trust	1.750	7/25/2061	2,015,281	2,019,478	0.085
FNMA	3.500	9/1/2046	1,874,228	2,010,044	0.085
BNP Paribas S.A.	2.219	6/9/2026	1,940,000	2,006,678	0.085
Oracle Corp.	2.875	3/25/2031	1,900,000	2,004,291	0.085
Tullow Oil plc	7.000	3/1/2025	2,320,000	2,004,016	0.085
Prestige Auto Receivables Trust	1.620	11/16/2026	1,975,000	1,999,641	0.084
BP Capital Markets America, Inc.	3.633	4/6/2030	1,760,000	1,992,326	0.084
FNMA	3.500	1/1/2048	1,867,921	1,985,978	0.084
Wells Fargo & Co.	3.750	1/24/2024	1,840,000	1,978,031	0.084
FNMA	4.500	10/1/2040	1,778,352	1,975,577	0.083
Westlake Automobile Receivables Trust	1.650	2/17/2026	1,930,000	1,961,311	0.083
Otis Worldwide Corp.	2.565	2/15/2030	1,855,000	1,957,921	0.083
Benchmark Mortgage Trust	1.228	3/15/2062	25,881,911	1,951,822	0.082
Marathon Petroleum Corp.	4.700	5/1/2025	1,730,000	1,948,534	0.082
GlaxoSmithKline Capital, Inc.	3.625	5/15/2025	1,760,000	1,946,593	0.082
NiSource, Inc.	3.490	5/15/2027	1,750,000	1,945,764	0.082
Avant Loans Funding Trust	1.210	7/15/2030	1,945,000	1,945,340	0.082
Public Service Enterprise Group, Inc.	2.875	6/15/2024	1,820,000	1,931,842	0.082
Danske Bank A/S	5.000	1/12/2022	1,890,000	1,926,458	0.081
Citigroup, Inc.	4.450	9/29/2027	1,660,000	1,914,446	0.081
Carlyle U.S. CLO Ltd.	1.227	4/15/2034	1,910,000	1,911,635	0.081
Saudi Government International Bond	2.000	7/9/2039	1,550,000	1,907,637	0.081

Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
KFC Holding Co.	1.839	3/15/2028	1,902,788	1,901,095	0.080
Springleaf Funding Trust	2.680	7/15/2030	1,895,432	1,899,104	0.080
Jordan Government International Bond	5.850	7/7/2030	1,830,000	1,892,952	0.080
Banque Centrale de Tunisie International Bond	6.750	10/31/2023	1,805,000	1,891,947	0.080
Duke Energy Carolinas LLC	4.250	12/15/2041	1,525,000	1,885,689	0.080
FirstEnergy Corp.	3.400	3/1/2050	1,870,000	1,877,600	0.079
Enel Finance International N.V.	1.375	7/12/2026	1,865,000	1,876,063	0.079
CSMC Trust	3.250	4/25/2047	1,769,602	1,872,715	0.079
Kernel Holding S.A.	6.500	10/17/2024	1,760,000	1,872,552	0.079
GNMA	3.000	7/15/2045	1,776,006	1,870,204	0.079
WaMu Mortgage Pass-Through Certificates Trust	0.938	12/25/2046	2,024,872	1,869,496	0.079
Exxon Mobil Corp.	4.227	3/19/2040	1,530,000	1,865,807	0.079
FHLMC	4.750	7/15/2039	1,639,926	1,862,941	0.079
Fiserv, Inc.	3.200	7/1/2026	1,710,000	1,860,744	0.079
JP Morgan Chase & Co.	3.702	5/6/2030	1,655,000	1,860,356	0.079
Capital One Financial Corp.	3.900	1/29/2024	1,725,000	1,857,543	0.078
FNMA	3.000	9/1/2048	1,755,669	1,854,405	0.078
Bellemeade Re Ltd.	1.489	10/25/2029	1,851,116	1,851,843	0.078
Home Depot, Inc.	3.300	4/15/2040	1,655,000	1,847,452	0.078
GLP Capital L.P. / GLP Financing II, Inc.	5.750	6/1/2028	1,535,000	1,844,057	0.078
JP Morgan Chase & Co.	3.109	4/22/2041	1,735,000	1,843,928	0.078
BAT Capital Corp.	2.789	9/6/2024	1,755,000	1,842,241	0.078
FHLMC	4.000	8/1/2025	1,726,603	1,835,322	0.077
FHLMC	3.000	1/1/2037	1,712,095	1,805,223	0.076
Anheuser-Busch InBev Worldwide, Inc.	3.750	7/15/2042	1,607,000	1,791,483	0.076
Sempra Energy	3.400	2/1/2028	1,615,000	1,784,255	0.075
NRG Energy, Inc.	2.000	12/2/2025	1,705,000	1,753,288	0.074
BBCMS Mortgage Trust	1.451	2/15/2050	27,604,813	1,752,392	0.074
GNMA	3.875	8/15/2042	1,572,149	1,747,455	0.074
Marvell Technology, Inc.	2.950	4/15/2031	1,675,000	1,747,330	0.074
FNMA	2.500	6/1/2043	1,661,744	1,746,514	0.074
Raytheon Technologies Corp.	3.950	8/16/2025	1,565,000	1,743,445	0.074
NRG Energy, Inc.	2.450	12/2/2027	1,705,000	1,741,693	0.074
New Residential Mortgage Loan Trust	4.000	12/25/2057	1,608,206	1,723,980	0.073
Fifth Third Bancorp	2.375	1/28/2025	1,640,000	1,722,611	0.073
BRAVO Residential Funding Trust	0.941	2/25/2049	1,707,101	1,709,503	0.072
Marsh & McLennan Cos., Inc.	4.750	3/15/2039	1,300,000	1,696,196	0.072
Bank of America Corp.	3.194	7/23/2030	1,565,000	1,695,885	0.072
Commercial Mortgage Trust	2.853	10/15/2045	1,659,863	1,695,788	0.072
Romanian Government International Bond	3.375	2/8/2038	1,315,000	1,695,631	0.072
Bayview Opportunity Master Fund Trust	3.500	6/28/2057	1,657,685	1,695,332	0.072
Starwood Mortgage Residential Trust	0.943	5/25/2065	1,677,586	1,688,279	0.071
Comcast Corp.	3.250	11/1/2039	1,540,000	1,679,218	0.071

Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Duke Energy Indiana LLC	2.750	4/1/2050	1,675,000	1,662,436	0.070
Boeing Co.	5.150	5/1/2030	1,390,000	1,657,658	0.070
Energy Transfer Operating L.P.	5.250	4/15/2029	1,390,000	1,655,011	0.070
UnitedHealth Group, Inc.	2.750	5/15/2040	1,600,000	1,654,665	0.070
Angolan Government International Bond	8.000	11/26/2029	1,600,000	1,654,208	0.070
Morgan Stanley	3.625	1/20/2027	1,475,000	1,647,206	0.070
Legacy Mortgage Asset Trust	1.750	4/25/2061	1,616,438	1,638,782	0.069
Intel Corp.	3.100	2/15/2060	1,575,000	1,623,568	0.069
Towd Point Mortgage Trust	2.750	7/25/2057	1,589,034	1,618,762	0.068
CSMC Trust	1.796	12/27/2060	1,604,179	1,613,467	0.068
FNMA	4.000	9/1/2048	1,498,428	1,602,290	0.068
Tencent Holdings Ltd.	3.975	4/11/2029	1,430,000	1,600,762	0.068
FNMA	1.750	12/25/2042	1,563,578	1,598,909	0.068
Credit Acceptance Auto Loan Trust	1.000	5/15/2030	1,590,000	1,596,655	0.067
Mexico Government International Bond	4.280	8/14/2041	1,510,000	1,596,357	0.067
Upstart Securitization Trust	0.830	7/20/2031	1,595,000	1,595,130	0.067
IPALCO Enterprises, Inc.	3.700	9/1/2024	1,465,000	1,580,514	0.067
General Motors Co.	5.200	4/1/2045	1,260,000	1,574,304	0.066
Morgan Stanley Bank of America Merrill Lynch Trust	3.134	12/15/2048	1,530,000	1,573,838	0.066
LCM L.P.	1.174	10/20/2027	1,570,473	1,571,400	0.066
Citigroup, Inc.	2.312	11/4/2022	1,555,000	1,562,847	0.066
Wells Fargo N.A.	0.731	11/15/2050	39,448,877	1,559,745	0.066
MSCI, Inc.	4.000	11/15/2029	1,460,000	1,556,725	0.066
Domino's Pizza Master Issuer LLC	3.668	10/25/2049	1,428,250	1,553,993	0.066
Aon Corp.	2.200	11/15/2022	1,515,000	1,551,752	0.066
Fidelity National Information Services, Inc.	2.250	3/1/2031	1,525,000	1,548,078	0.065
JP Morgan Chase Commercial Mortgage Securities Trust	2.733	10/15/2045	2,185,000	1,546,893	0.065
CDK Global, Inc.	5.250	5/15/2029	1,416,000	1,539,900	0.065
Cox Communications, Inc.	2.600	6/15/2031	1,495,000	1,538,843	0.065
Romanian Government International Bond	2.750	4/14/2041	1,315,000	1,531,531	0.065
FirstEnergy Corp.	2.250	9/1/2030	1,550,000	1,528,765	0.065
Citigroup Mortgage Loan Trust	3.228	11/25/2070	1,522,628	1,526,668	0.064
FHLMC	5.000	3/1/2049	1,384,762	1,519,110	0.064
Kaiser Foundation Hospitals	3.002	6/1/2051	1,430,000	1,512,923	0.064
FHLMC	3.000	12/1/2046	1,409,305	1,509,533	0.064
Raytheon Technologies Corp.	4.450	11/16/2038	1,220,000	1,508,939	0.064
Charter Communications Operating LLC / Charter Communications Operating Capital	5.125	7/1/2049	1,245,000	1,508,404	0.064
U.S. Treasury Bonds	1.875	2/15/2041	1,490,000	1,506,064	0.064
Amgen, Inc.	2.300	2/25/2031	1,460,000	1,505,240	0.064
UnitedHealth Group, Inc.	2.375	8/15/2024	1,420,000	1,496,846	0.063
FHLMC	1.939	9/25/2049	1,485,120	1,489,959	0.063
GNMA	5.000	3/15/2044	1,267,580	1,482,353	0.063
QUALCOMM, Inc.	4.800	5/20/2045	1,091,000	1,475,232	0.062

Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Deephaven Residential Mortgage Trust	0.899	4/25/2066	1,471,280	1,469,829	0.062
Kellogg Co.	3.400	11/15/2027	1,325,000	1,469,427	0.062
JP Morgan Chase Commercial Mortgage Securities Trust	2.812	1/16/2037	1,400,000	1,465,651	0.062
ITC Holdings Corp.	2.950	5/14/2030	1,370,000	1,463,315	0.062
T-Mobile USA, Inc.	4.500	4/15/2050	1,195,000	1,461,855	0.062
Santander Holdings USA, Inc.	3.700	3/28/2022	1,435,000	1,461,247	0.062
FNMA	3.500	5/1/2047	1,353,752	1,453,610	0.061
Equinor ASA	1.750	1/22/2026	1,400,000	1,447,017	0.061
Oglethorpe Power Corp.	5.050	10/1/2048	1,130,000	1,443,652	0.061
AbbVie, Inc.	3.200	11/21/2029	1,315,000	1,442,294	0.061
Summit Issuer LLC	2.290	12/20/2050	1,435,000	1,440,629	0.061
Anthem, Inc.	3.500	8/15/2024	1,335,000	1,439,891	0.061
HSBC Holdings plc	1.589	5/24/2027	1,425,000	1,433,149	0.061
Fannie Mae Connecticut Avenue Securities	3.639	7/25/2029	1,382,144	1,430,915	0.060
Exeter Automobile Receivables Trust	2.730	12/15/2025	1,390,000	1,429,424	0.060
Bayview Opportunity Master Fund Trust	3.500	1/28/2055	1,392,529	1,427,750	0.060
FHLMC	3.000	8/1/2029	1,343,112	1,427,634	0.060
Chile Government International Bond	2.550	7/27/2033	1,385,000	1,405,650	0.059
AbbVie, Inc.	4.625	10/1/2042	1,115,000	1,399,641	0.059
GNMA	2.500	7/20/2041	1,338,144	1,398,771	0.059
LSTAR Securities Investment Ltd.	2.600	4/1/2024	1,394,020	1,388,084	0.059
Chicago, IL, Board of Education, GO	6.138	12/1/2039	1,115,000	1,388,034	0.059
Alabama Power Co.	3.450	10/1/2049	1,235,000	1,386,825	0.059
CVS Health Corp.	5.125	7/20/2045	1,050,000	1,386,592	0.059
Ghana Government International Bond	6.375	2/11/2027	1,408,000	1,384,022	0.058
FHLMC	5.500	6/1/2041	1,187,329	1,382,144	0.058
Fidelity Investments Money Market Funds, Government Portfolio, Institutional Class	0.010	8/2/2021	1,375,734	1,375,734	0.058
Natixis Commercial Mortgage Securities Trust	2.906	10/15/2036	1,370,000	1,374,939	0.058
FNMA	5.000	2/1/2049	1,251,000	1,369,987	0.058
GNMA	3.500	4/15/2043	1,262,947	1,361,880	0.058
AT&T, Inc.	3.800	12/1/2057	1,266,000	1,343,486	0.057
PMT Credit Risk Transfer Trust	2.087	3/27/2024	1,343,878	1,341,566	0.057
Preston Ridge Partners Mortgage Trust LLC	3.500	10/25/2024	1,334,595	1,340,734	0.057
Morgan Stanley Bank of America Merrill Lynch Trust	3.176	8/15/2045	1,320,000	1,340,379	0.057
Commonwealth Edison Co.	3.650	6/15/2046	1,155,000	1,337,226	0.056
NXP B.V. / NXP Funding LLC	5.550	12/1/2028	1,080,000	1,336,645	0.056
GS Mortgage Securities Trust	4.956	4/10/2047	2,215,000	1,331,345	0.056
CSAIL Commercial Mortgage Trust	0.746	6/15/2057	57,686,828	1,331,331	0.056
CHL Mortgage Pass-Through Trust	3.032	9/25/2047	1,385,646	1,327,481	0.056
Commercial Mortgage Trust	3.612	6/10/2046	1,260,000	1,323,287	0.056
Colombia Government International Bond	5.625	2/26/2044	1,180,000	1,317,340	0.056
FHLMC	6.000	11/1/2037	1,106,047	1,314,709	0.056

Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Constellation Brands, Inc.	2.650	11/7/2022	1,275,000	1,311,295	0.055
Unum Group	4.500	12/15/2049	1,215,000	1,309,993	0.055
Bayview Koitere Fund Trust	4.000	11/28/2053	1,272,364	1,300,755	0.055
FNMA	4.500	4/1/2049	1,199,825	1,293,980	0.055
Northrop Grumman Corp.	5.150	5/1/2040	960,000	1,289,149	0.054
CVS Health Corp.	4.125	4/1/2040	1,090,000	1,288,695	0.054
Ellington Financial Mortgage Trust	0.931	6/25/2066	1,284,801	1,288,568	0.054
UBS Group AG	2.650	2/1/2022	1,273,000	1,287,792	0.054
Cleco Corporate Holdings LLC	3.375	9/15/2029	1,215,000	1,278,862	0.054
Hess Corp.	7.125	3/15/2033	942,000	1,276,829	0.054
Energy Transfer Operating L.P.	4.950	6/15/2028	1,095,000	1,276,793	0.054
Credit Suisse First Boston Mortgage Securities Corp.	5.500	6/25/2035	1,365,145	1,257,959	0.053
AbbVie, Inc.	2.950	11/21/2026	1,160,000	1,256,930	0.053
Ashtead Capital, Inc.	4.000	5/1/2028	1,190,000	1,252,475	0.053
Verizon Communications, Inc.	2.650	11/20/2040	1,275,000	1,246,746	0.053
Benchmark Mortgage Trust	1.522	1/15/2054	10,414,421	1,245,154	0.053
Alcon Finance Corp.	2.750	9/23/2026	1,164,000	1,239,696	0.052
WF-RBS Commercial Mortgage Trust	3.001	8/15/2045	1,215,000	1,233,092	0.052
Tencent Holdings Ltd.	3.840	4/22/2051	1,140,000	1,229,940	0.052
Verizon Communications, Inc.	3.550	3/22/2051	1,125,000	1,222,751	0.052
Alcon Finance Corp.	3.000	9/23/2029	1,145,000	1,222,230	0.052
Morgan Stanley	4.000	7/23/2025	1,095,000	1,218,724	0.051
FS Luxembourg S.a.r.l.	10.000	12/15/2025	1,085,000	1,212,498	0.051
GLP Capital L.P. / GLP Financing II, Inc.	5.300	1/15/2029	1,025,000	1,207,841	0.051
FHLMC	4.000	9/1/2042	1,086,619	1,198,807	0.051
Vale Overseas Ltd.	3.750	7/8/2030	1,115,000	1,193,050	0.050
Philippine Government International Bond	1.750	4/28/2041	1,010,000	1,187,628	0.050
Charter Communications Operating LLC	1.850	2/1/2027	1,198,516	1,184,290	0.050
Hess Corp.	7.300	8/15/2031	860,000	1,175,417	0.050
Commercial Mortgage Trust	3.101	3/10/2046	1,145,000	1,174,001	0.050
Seasoned Credit Risk Transfer Trust	3.500	8/25/2058	1,049,178	1,171,245	0.049
WF-RBS Commercial Mortgage Trust	3.071	3/15/2045	1,137,886	1,169,016	0.049
Leidos, Inc.	3.625	5/15/2025	1,070,000	1,165,016	0.049
WF-RBS Commercial Mortgage Trust	4.153	8/15/2046	1,095,000	1,159,281	0.049
Goldman Sachs Group, Inc.	4.223	5/1/2029	1,000,000	1,149,270	0.049
Equifax, Inc.	2.600	12/15/2025	1,079,000	1,147,647	0.048
Duquesne Light Holdings, Inc.	2.775	1/7/2032	1,120,000	1,146,628	0.048
FNMA	1.440	5/25/2029	11,764,176	1,146,080	0.048
State Street Corp.	2.901	3/30/2026	1,065,000	1,141,581	0.048
FHLMC	1.118	6/25/2030	12,882,246	1,138,859	0.048
Wells Fargo N.A.	0.836	9/15/2062	19,732,392	1,138,170	0.048
JP Morgan Chase & Co.	3.509	1/23/2029	1,025,000	1,137,163	0.048
American Tower Corp.	2.400	3/15/2025	1,085,000	1,135,726	0.048
GNMA	4.000	12/20/2040	1,032,445	1,135,351	0.048



Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Oracle Corp.	4.100	3/25/2061	1,005,000	1,133,088	0.048
Peruvian Government International Bond	3.300	3/11/2041	1,160,000	1,131,023	0.048
CF Hippolyta LLC	1.990	7/15/2060	1,102,121	1,125,237	0.048
FNMA	3.500	2/1/2045	1,043,366	1,124,566	0.047
NiSource, Inc.	3.600	5/1/2030	1,005,000	1,123,752	0.047
Jersey Central Power & Light Co.	2.750	3/1/2032	1,075,000	1,123,702	0.047
Galaxy Pipeline Assets Bidco Ltd.	2.940	9/30/2040	1,115,000	1,123,019	0.047
FNMA	2.500	3/1/2043	1,068,947	1,122,458	0.047
GSR Mortgage Loan Trust	2.936	1/25/2036	1,099,621	1,119,321	0.047
Connecticut Avenue Securities Trust	2.239	11/25/2039	1,117,872	1,115,042	0.047
FNMA	3.500	10/1/2044	1,019,746	1,114,958	0.047
Commercial Mortgage Trust	4.210	8/10/2046	1,045,000	1,114,384	0.047
Willis North America, Inc.	3.600	5/15/2024	1,035,000	1,111,511	0.047
Sabine Pass Liquefaction LLC	4.500	5/15/2030	950,000	1,109,982	0.047
Equinix, Inc.	2.500	5/15/2031	1,055,000	1,093,234	0.046
McDonald's Corp.	3.350	4/1/2023	1,035,000	1,083,718	0.046
VOLT XCVIII LLC	2.116	4/25/2051	1,068,250	1,083,325	0.046
Altria Group, Inc.	3.700	2/4/2051	1,110,000	1,083,053	0.046
BNP Paribas S.A.	1.323	1/13/2027	1,090,000	1,079,775	0.046
Constellation Brands, Inc.	2.250	8/1/2031	1,070,000	1,077,744	0.046
Sutter Health	3.361	8/15/2050	990,000	1,077,719	0.046
Boston Scientific Corp.	1.900	6/1/2025	1,030,000	1,067,479	0.045
Wells Fargo & Co.	5.013	4/4/2051	765,000	1,064,290	0.045
Discovery Communications LLC	5.300	5/15/2049	826,000	1,061,371	0.045
FNMA	2.500	4/1/2045	1,013,427	1,061,073	0.045
Mastercard, Inc.	2.950	3/15/2051	1,000,000	1,058,141	0.045
Wells Fargo Commercial Mortgage Trust	2.918	10/15/2045	1,036,612	1,055,014	0.045
FHLMC	0.721	12/25/2030	17,285,708	1,048,841	0.044
SS&C European Holdings S.a.r.l.	1.842	4/16/2025	1,064,288	1,047,717	0.044
FHLMC	1.750	10/15/2042	1,017,456	1,044,992	0.044
Howard University	2.901	10/1/2031	1,000,000	1,043,958	0.044
FNMA	3.000	8/1/2033	986,787	1,043,617	0.044
FNMA	2.000	9/25/2039	1,016,085	1,038,433	0.044
FNMA	3.500	1/1/2046	966,018	1,037,689	0.044
GE Capital International Funding Co.	4.418	11/15/2035	845,000	1,035,493	0.044
VCAT LLC	2.115	3/27/2051	1,030,009	1,033,307	0.044
FirstEnergy Corp.	5.600	7/15/2047	820,000	1,030,190	0.043
Mexico Government International Bond	1.125	1/17/2030	885,000	1,028,834	0.043
Howard University	2.701	10/1/2029	1,000,000	1,027,083	0.043
Las Vegas Sands Corp.	3.500	8/18/2026	975,000	1,026,665	0.043
Comcast Corp.	4.750	3/1/2044	785,000	1,024,761	0.043
Eagle RE Ltd.	1.789	11/25/2028	1,015,179	1,017,967	0.043
Marlette Funding Trust	1.060	9/15/2031	1,015,000	1,015,904	0.043
State of Illinois, GO	5.947	4/1/2022	980,000	1,013,234	0.043
GNMA	4.500	5/15/2040	894,702	1,010,038	0.043

Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
CCO Holdings LLC / CCO Holdings Capital Corp.	4.250	2/1/2031	980,000	1,009,400	0.043
Goldman Sachs Group, Inc.	1.992	1/27/2032	1,020,000	1,003,617	0.042
Apple, Inc.	3.450	2/9/2045	885,000	1,002,212	0.042
Preston Ridge Partners Mortgage Trust LLC	2.363	11/25/2025	997,868	1,001,381	0.042
Marsh & McLennan Cos., Inc.	3.875	3/15/2024	925,000	1,001,103	0.042
Equinor ASA	3.700	4/6/2050	850,000	999,638	0.042
Teva Pharmaceutical Finance Netherlands B.V.	6.750	3/1/2028	900,000	996,750	0.042
Centrais Eletricas Brasileiras S.A.	3.625	2/4/2025	965,000	995,880	0.042
JP Morgan Chase & Co.	2.580	4/22/2032	955,000	992,304	0.042
GNMA	5.000	6/15/2041	846,936	990,190	0.042
Goldman Sachs Group, Inc.	2.905	7/24/2023	965,000	987,572	0.042
FHLMC	4.000	2/1/2046	901,016	986,771	0.042
JP Morgan Chase Commercial Mortgage Securities Trust	4.414	12/15/2047	1,290,924	980,615	0.041
Oracle Corp.	3.950	3/25/2051	880,000	977,439	0.041
Berkshire Hathaway Energy Co.	3.250	4/15/2028	875,000	974,334	0.041
Senegal Government International Bond	4.750	3/13/2028	785,000	973,090	0.041
Commercial Mortgage Trust	2.822	10/15/2045	948,544	963,307	0.041
Angolan Government International Bond	8.250	5/9/2028	910,000	955,500	0.040
Duke Energy Carolinas LLC	2.550	4/15/2031	900,000	950,329	0.040
BP Capital Markets America, Inc.	3.379	2/8/2061	910,000	945,005	0.040
FNMA	3.500	11/1/2046	860,387	943,948	0.040
UnitedHealth Group, Inc.	3.500	8/15/2039	830,000	943,253	0.040
FNMA	4.000	11/1/2040	858,221	938,208	0.040
New Residential Mortgage Loan Trust	2.492	9/25/2059	929,092	936,160	0.040
NGPL PipeCo LLC	3.250	7/15/2031	895,000	932,131	0.039
Humana, Inc.	2.150	2/3/2032	920,000	922,910	0.039
GNMA	3.000	10/20/2047	889,987	922,877	0.039
NXP B.V. / NXP Funding LLC	5.350	3/1/2026	786,000	921,164	0.039
Investment Energy Resources Ltd.	6.250	4/26/2029	845,000	921,050	0.039
FNMA	4.000	3/1/2041	840,181	920,938	0.039
FHLMC	3.000	5/15/2046	878,002	918,385	0.039
FNMA	4.000	9/1/2042	830,448	915,813	0.039
FNMA	4.500	10/1/2041	818,864	910,023	0.038
Panama Government International Bond	4.300	4/29/2053	815,000	906,696	0.038
Kaiser Foundation Hospitals	2.810	6/1/2041	865,000	905,615	0.038
Home Re Ltd.	1.689	10/25/2028	905,561	905,561	0.038
Credit Suisse Group AG	3.091	5/14/2032	865,000	902,531	0.038
Discovery Communications LLC	3.800	3/13/2024	840,000	902,080	0.038
International Business Machines Corp.	1.950	5/15/2030	895,000	897,906	0.038
FNMA	3.500	10/1/2046	838,658	897,845	0.038
AASET Trust	3.351	1/16/2040	900,346	893,168	0.038
Halliburton Co.	4.850	11/15/2035	745,000	889,166	0.038

Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
SFAVE Commercial Mortgage Securities Trust	3.872	1/5/2043	790,000	887,692	0.037
Egypt Government International Bond	7.625	5/29/2032	840,000	886,049	0.037
Arbor Realty Collateralized Loan Obligation Ltd.	1.193	5/15/2036	885,000	885,559	0.037
JPMBB Commercial Mortgage Securities Trust	3.363	7/15/2045	855,054	883,451	0.037
PNC Financial Services Group, Inc.	2.200	11/1/2024	835,000	876,159	0.037
General Motors Co.	6.125	10/1/2025	740,000	875,778	0.037
Energean Israel Finance Ltd.	4.500	3/30/2024	860,000	874,993	0.037
GNMA	3.500	8/20/2047	820,903	870,720	0.037
Wells Fargo N.A.	0.600	11/15/2062	20,046,773	869,475	0.037
Tempo Acquisition LLC	3.750	11/2/2026	870,721	868,910	0.037
GNMA	1.750	9/20/2043	849,304	866,674	0.037
GNMA	2.500	12/16/2039	829,120	866,632	0.037
Wells Fargo Commercial Mortgage Trust	0.898	9/15/2057	27,057,433	861,114	0.036
Enterprise Products Operating LLC	4.950	10/15/2054	665,000	859,417	0.036
Saudi Arabian Oil Co.	2.875	4/16/2024	814,000	854,840	0.036
Duke Energy Progress LLC	4.375	3/30/2044	670,000	853,684	0.036
Morgan Stanley Bank of America Merrill Lynch Trust	4.259	10/15/2046	795,172	848,349	0.036
Chicago, IL, Transit Auth	3.912	12/1/2040	720,000	845,247	0.036
Duke Energy Indiana LLC	3.250	10/1/2049	780,000	845,128	0.036
Bear Stearns Alt-A Trust	0.589	1/25/2036	676,289	844,308	0.036
Affirm Asset Securitization Trust	3.460	10/15/2024	831,465	842,111	0.036
GS Mortgage Securities Trust	4.074	1/10/2047	785,121	840,292	0.035
FNMA	4.000	4/1/2047	763,876	836,261	0.035
Bristol-Myers Squibb Co.	2.550	11/13/2050	855,000	832,403	0.035
Anheuser-Busch InBev Worldwide, Inc.	4.750	4/15/2058	645,000	823,831	0.035
Lehman XS Trust	0.509	7/25/2046	803,259	820,034	0.035
Sempra Energy	3.800	2/1/2038	720,000	817,351	0.035
Bank of America Funding Trust	0.684	5/20/2047	810,297	814,824	0.034
Union Pacific Corp.	2.973	9/16/2062	820,000	811,830	0.034
FNMA	4.500	9/1/2043	729,695	811,775	0.034
UBS-Barclays Commercial Mortgage Trust	2.850	12/10/2045	790,000	808,067	0.034
Goldman Sachs Group, Inc.	6.750	10/1/2037	546,000	806,580	0.034
Clarios Global L.P.	3.250	4/30/2026	686,394	806,296	0.034
GSAA Home Equity Trust	0.449	11/25/2036	2,153,775	805,154	0.034
Fieldstone Mortgage Investment Trust	0.629	5/25/2036	991,021	803,213	0.034
Wingstop Funding LLC	2.841	12/5/2050	773,063	802,965	0.034
UBS-Barclays Commercial Mortgage Trust	3.244	4/10/2046	775,000	802,478	0.034
FNMA	5.500	9/1/2033	693,457	801,321	0.034
WF-RBS Commercial Mortgage Trust	5.708	4/15/2045	790,000	800,686	0.034
GNMA	5.500	10/20/2034	678,988	798,493	0.034
FNMA	4.000	6/1/2046	733,546	795,990	0.034
Hyland Software, Inc.	4.250	7/1/2024	792,286	791,953	0.033

Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
FNMA	3.500	3/1/2046	736,294	791,697	0.033
Oaktown Re II Ltd.	1.639	7/25/2028	791,098	791,098	0.033
Delta (LUX) S.a.r.l.	3.500	2/1/2024	795,546	788,251	0.033
Nokia Oyj	6.625	5/15/2039	575,000	787,750	0.033
IndyMac Index Mortgage Loan Trust	2.941	3/25/2036	888,354	787,480	0.033
FNMA	4.000	7/1/2045	713,290	787,338	0.033
FHLMC	3.500	12/1/2047	726,073	786,512	0.033
FNMA	5.500	4/1/2036	677,212	785,664	0.033
Mortgage Insurance-Linked Notes	1.989	11/26/2029	785,345	785,347	0.033
Lundin Energy Finance B.V.	2.000	7/15/2026	775,000	783,681	0.033
FNMA	5.500	12/1/2033	677,064	782,721	0.033
Bank of America Corp.	1.658	3/11/2027	770,000	782,102	0.033
Shell International Finance B.V.	3.250	4/6/2050	720,000	781,751	0.033
Standard Industries, Inc.	3.375	1/15/2031	805,000	780,568	0.033
Towd Point Mortgage Trust	2.750	4/25/2057	767,714	777,911	0.033
Equinix, Inc.	2.000	5/15/2028	760,000	775,849	0.033
Equinor ASA	3.625	4/6/2040	675,000	774,409	0.033
HCA, Inc.	3.500	9/1/2030	710,000	771,025	0.033
GNMA	4.000	11/20/2047	706,422	770,342	0.033
Endo Luxembourg Finance Co. S.a r.l.	5.750	3/27/2028	790,254	769,905	0.033
Evergy, Inc.	2.900	9/15/2029	715,000	768,069	0.032
Evergy, Inc.	2.450	9/15/2024	730,000	767,888	0.032
Towd Point Mortgage Trust	2.750	8/25/2055	760,616	766,767	0.032
GNMA	3.500	3/20/2048	722,575	765,779	0.032
Wells Fargo N.A.	0.900	5/15/2062	12,752,793	764,341	0.032
FHLMC	1.572	5/25/2030	6,271,748	762,516	0.032
FNMA	3.000	5/25/2047	736,831	760,605	0.032
RBSGC Mortgage Loan Trust	6.250	1/25/2037	753,251	760,233	0.032
WaMu Mortgage Pass-Through Certificates Trust	2.788	6/25/2037	777,523	756,231	0.032
Howard University	3.476	10/1/2041	720,000	755,821	0.032
Energean Israel Finance Ltd.	4.875	3/30/2026	735,000	751,317	0.032
NRZ Excess Spread-Collateralized Notes	3.844	12/25/2025	740,695	749,242	0.032
LYB International Finance LLC	1.250	10/1/2025	745,000	749,161	0.032
Structured Agency Credit Risk Trust	1.739	4/25/2043	743,512	745,014	0.031
Owens-Brockway Glass Container, Inc.	5.875	8/15/2023	695,000	744,519	0.031
Egypt Government International Bond	8.500	1/31/2047	720,000	743,541	0.031
Citigroup, Inc.	4.412	3/31/2031	631,000	740,685	0.031
GNMA	2.000	1/20/2042	722,048	738,075	0.031
Bermuda Government International Bond	2.375	8/20/2030	735,000	736,838	0.031
HarborView Mortgage Loan Trust	0.279	1/19/2038	767,412	735,921	0.031
Connecticut Avenue Securities Trust	2.189	6/25/2039	731,346	733,022	0.031
Mexico Government International Bond	3.771	5/24/2061	785,000	731,753	0.031
Dun & Bradstreet Corp.	3.336	2/6/2026	732,891	726,361	0.031
Tencent Holdings Ltd.	3.595	1/19/2028	660,000	723,740	0.031

Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Wells Fargo & Co.	3.000	10/23/2026	665,000	720,495	0.030
Hill-Rom Holdings, Inc.	4.375	9/15/2027	690,000	719,801	0.030
GNMA	3.500	10/20/2046	674,486	719,436	0.030
Oncor Electric Delivery Co. LLC	5.750	3/15/2029	565,000	717,157	0.030
FNMA	4.000	6/1/2025	672,358	714,240	0.030
Energean Israel Finance Ltd.	5.875	3/30/2031	695,000	711,895	0.030
FHLMC	4.000	8/1/2042	643,641	708,976	0.030
Brand Energy & Infrastructure Services, Inc.	5.250	6/21/2024	720,000	705,679	0.030
BP Capital Markets America, Inc.	2.939	6/4/2051	720,000	704,419	0.030
Citigroup Commercial Mortgage Trust	1.034	4/10/2048	21,236,641	701,495	0.030
FHLMC	2.539	3/25/2049	691,122	700,692	0.030
Harbor Freight Tools USA, Inc.	3.250	10/19/2027	702,738	698,894	0.030
Alternative Loan Trust	0.729	11/25/2035	783,024	698,891	0.030
Amgen, Inc.	3.375	2/21/2050	640,000	697,037	0.029
T-Mobile USA, Inc.	2.050	2/15/2028	679,000	694,257	0.029
GNMA	3.500	7/20/2046	651,593	693,785	0.029
FNMA	0.000	6/25/2036	732,074	691,532	0.029
Berkshire Hathaway Energy Co.	1.650	5/15/2031	705,000	690,468	0.029
Amgen, Inc.	3.150	2/21/2040	645,000	689,248	0.029
Golden Entertainment, Inc.	3.750	10/21/2024	688,750	684,735	0.029
Commercial Mortgage Trust	4.074	2/10/2047	630,000	678,819	0.029
Southern California Edison Co.	2.250	6/1/2030	675,000	678,354	0.029
Microsoft Corp.	3.041	3/17/2062	619,000	676,987	0.029
Santander Drive Auto Receivables Trust	1.480	1/15/2027	665,000	674,764	0.028
FNMA	4.500	9/1/2035	611,020	674,047	0.028
Conagra Brands, Inc.	4.300	5/1/2024	615,000	673,915	0.028
Enterprise Products Operating LLC	4.250	2/15/2048	570,000	672,333	0.028
Verisure Holding AB	3.500	3/27/2028	570,000	672,004	0.028
McDonald's Corp.	4.200	4/1/2050	545,000	671,873	0.028
Connecticut Avenue Securities Trust	2.389	8/25/2031	665,712	670,633	0.028
WF-RBS Commercial Mortgage Trust	3.723	5/15/2047	648,211	670,480	0.028
Altice France S.A.	3.814	1/31/2026	678,250	669,134	0.028
MFA Trust	1.014	1/26/2065	667,681	668,475	0.028
FNMA	4.000	12/1/2040	608,298	666,727	0.028
Argentine Republic Government International Bond	1.125	7/9/2035	2,046,884	663,190	0.028
Constellation Brands, Inc.	3.150	8/1/2029	612,000	661,648	0.028
Morgan Stanley Capital Trust	5.284	7/15/2049	1,460,000	661,449	0.028
FHLMC	5.500	5/1/2034	565,212	655,314	0.028
Commercial Mortgage Trust	4.246	7/10/2045	615,085	652,850	0.028
Southern Co.	2.950	7/1/2023	625,000	652,065	0.028
BCAP LLC Trust	0.269	3/25/2037	664,489	651,587	0.028
Gartner, Inc.	3.625	6/15/2029	635,000	650,081	0.027
GNMA	5.500	5/15/2033	560,135	649,894	0.027
FHLMC	3.250	11/15/2041	592,801	645,774	0.027



Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
FNMA	0.000	6/25/2041	684,484	645,600	0.027
Stanwich Mortgage Loan Trust	3.475	11/16/2024	643,265	644,772	0.027
PNC Bank NA	2.700	10/22/2029	600,000	643,129	0.027
FNMA	6.000	2/1/2037	541,352	642,423	0.027
Toll Brothers Finance Corp.	4.875	11/15/2025	575,000	641,844	0.027
FHLMC	1.028	10/25/2030	7,832,426	638,613	0.027
Deerfield Dakota Holding LLC	4.750	4/9/2027	633,848	633,455	0.027
Egypt Government International Bond	8.875	5/29/2050	595,000	633,145	0.027
International Business Machines Corp.	3.500	5/15/2029	560,000	629,102	0.027
Comcast Corp.	4.950	10/15/2058	445,000	628,271	0.027
1011778 BC ULC / New Red Finance, Inc.	3.875	1/15/2028	620,000	624,520	0.026
FHLMC	0.604	3/25/2027	20,004,213	622,419	0.026
GNMA	3.500	11/20/2047	584,952	620,411	0.026
Connecticut Avenue Securities Trust	2.239	9/25/2031	616,025	619,353	0.026
FNMA	5.500	9/1/2036	532,316	614,892	0.026
Fannie Mae Connecticut Avenue Securities	4.989	11/25/2024	590,757	610,383	0.026
Blackhawk Network Holdings, Inc.	3.092	6/15/2025	617,535	608,383	0.026
Videotron Ltd.	5.375	6/15/2024	550,000	606,326	0.026
ViacomCBS, Inc.	4.950	1/15/2031	495,000	605,432	0.026
GNMA	6.000	6/15/2040	511,638	603,545	0.025
Panama Government International Bond	4.500	4/16/2050	530,000	603,087	0.025
JP Morgan Chase & Co.	3.109	4/22/2051	575,000	598,868	0.025
DISH DBS Corp.	5.875	11/15/2024	555,000	597,946	0.025
Towd Point Mortgage Trust	2.250	4/25/2056	594,165	596,113	0.025
Hanesbrands, Inc.	4.875	5/15/2026	550,000	592,955	0.025
GNMA	6.000	6/15/2041	505,278	591,742	0.025
International Business Machines Corp.	4.250	5/15/2049	470,000	590,346	0.025
FHLMC	6.500	7/15/2036	516,377	589,670	0.025
Quikrete Holdings, Inc.	2.592	2/1/2027	596,683	588,974	0.025
Commercial Mortgage Trust	3.213	3/10/2046	568,061	588,844	0.025
BAT Capital Corp.	2.259	3/25/2028	585,000	588,461	0.025
FHLMC	3.500	6/1/2046	544,929	586,742	0.025
Commercial Mortgage Trust	4.750	10/15/2045	1,920,000	586,272	0.025
Lithia Motors, Inc.	4.625	12/15/2027	550,000	585,063	0.025
Asurion LLC	3.342	12/23/2026	595,588	584,141	0.025
IQVIA, Inc.	5.000	5/15/2027	560,000	583,800	0.025
Indonesia Government International Bond	2.625	6/14/2023	470,000	583,227	0.025
Connecticut Avenue Securities Trust	2.089	7/25/2039	580,177	581,812	0.025
Fiserv, Inc.	2.250	6/1/2027	555,000	581,074	0.025
FNMA	3.500	2/25/2048	552,500	579,580	0.024
Commercial Mortgage Trust	4.236	2/10/2047	535,000	576,813	0.024
Residential Accredit Loans, Inc.	6.000	12/25/2035	562,873	574,006	0.024
Charter Communications Operating LLC / Charter Communications Operating Capital	6.834	10/23/2055	380,000	570,663	0.024
Microsoft Corp.	2.921	3/17/2052	530,000	570,635	0.024

Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
AbbVie, Inc.	4.250	11/21/2049	465,000	569,488	0.024
UPC Financing Partnership	3.093	1/31/2029	575,000	568,738	0.024
FNMA	3.500	12/1/2047	515,333	560,624	0.024
FHLMC	5.000	9/1/2031	507,398	559,000	0.024
GNMA	5.500	4/15/2033	483,961	558,983	0.024
Peruvian Government International Bond	2.392	1/23/2026	540,000	552,604	0.023
Benchmark Mortgage Trust	1.064	8/15/2052	8,940,175	549,350	0.023
TransDigm, Inc.	2.342	12/9/2025	559,427	549,139	0.023
UnitedHealth Group, Inc.	4.750	7/15/2045	405,000	543,209	0.023
Southern California Edison Co.	4.000	4/1/2047	511,000	540,414	0.023
Anglo American Capital plc	4.875	5/14/2025	475,000	538,915	0.023
Zelis Healthcare Corp.	3.601	9/30/2026	541,778	538,527	0.023
Sunshine Luxembourg S.a.r.l.	4.500	10/1/2026	538,201	538,201	0.023
Flex Acquisition Co., Inc.	4.000	2/23/2028	543,005	537,999	0.023
3 Month USD-LIBOR-BBA-Interest Rate Swap Expiring 03/14/22	2.200	3/14/2022	150,670,000	535,212	0.023
Vmed UK Financing plc	4.250	1/31/2031	540,000	534,600	0.023
Sedgwick Claims Management Services, Inc.	3.842	9/3/2026	539,000	534,187	0.023
CSAIL Commercial Mortgage Trust	1.867	1/15/2049	7,321,481	533,190	0.023
AutoZone, Inc.	3.625	4/15/2025	485,000	530,505	0.022
CCO Holdings LLC / CCO Holdings Capital Corp.	4.500	8/15/2030	502,000	527,100	0.022
HP, Inc.	2.200	6/17/2025	505,000	525,249	0.022
UGI Energy Services LLC	3.842	8/13/2026	524,300	524,300	0.022
Morgan Stanley Mortgage Loan Trust	0.429	11/25/2036	1,311,581	520,516	0.022
FNMA	3.500	2/1/2048	477,537	517,494	0.022
Benchmark Mortgage Trust	0.513	7/15/2051	19,754,265	516,582	0.022
VEREIT Operating Partnership L.P.	3.400	1/15/2028	465,000	512,832	0.022
USI, Inc.	3.147	5/16/2024	514,938	509,062	0.021
Change Healthcare Holdings LLC	3.500	3/1/2024	509,301	508,293	0.021
Sapphire Aviation Finance Ltd.	3.228	3/15/2040	507,622	507,687	0.021
Lamar Media Corp.	3.750	2/15/2028	500,000	507,500	0.021
FNMA	3.240	12/1/2026	457,291	507,221	0.021
Wells Fargo Commercial Mortgage Trust	1.093	5/15/2048	16,043,877	505,753	0.021
BP Capital Markets America, Inc.	3.060	6/17/2041	490,000	504,600	0.021
Avantor, Inc.	2.750	11/8/2027	497,500	495,530	0.021
Finastra USA, Inc.	4.500	6/13/2024	502,450	494,039	0.021
Conagra Brands, Inc.	4.850	11/1/2028	411,000	493,437	0.021
FNMA	5.500	1/1/2034	423,630	489,677	0.021
Sprint Corp.	7.125	6/15/2024	425,000	488,644	0.021
JP Morgan Chase Commercial Mortgage Securities Trust	2.840	12/15/2047	476,919	486,591	0.021
SRS Distribution Inc.	4.250	6/2/2028	490,000	486,222	0.021
Royalty Pharma plc	3.300	9/2/2040	475,000	483,032	0.020
Entegris, Inc.	4.375	4/15/2028	460,000	483,000	0.020
Apple, Inc.	2.650	5/11/2050	490,000	482,302	0.020

Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
VICI Properties LLC	1.839	12/20/2024	486,364	480,946	0.020
Hostess Brands LLC	3.000	8/3/2025	483,551	480,461	0.020
GNMA	4.500	8/20/2045	2,554,469	479,834	0.020
United Rentals North America, Inc.	4.875	1/15/2028	445,000	469,920	0.020
Wells Fargo N.A.	0.646	11/15/2062	9,774,913	468,358	0.020
WF-RBS Commercial Mortgage Trust	3.345	5/15/2045	450,000	466,041	0.020
Invesco Government & Agency Portfolio, Institutional Class	0.026	8/2/2021	460,740	460,740	0.019
Conagra Brands, Inc.	5.400	11/1/2048	335,000	459,465	0.019
MTN Infrastructure TopCo, Inc.	4.000	11/15/2024	459,864	459,073	0.019
Centene Corp.	4.250	12/15/2027	435,000	458,925	0.019
American Tower Corp.	1.500	1/31/2028	465,000	458,131	0.019
Massachusetts Mutual Life Insurance Co.	3.729	10/15/2070	415,000	457,194	0.019
NXP B.V. / NXP Funding LLC	4.625	6/1/2023	425,000	455,222	0.019
CSC Holdings LLC	5.500	4/15/2027	430,000	449,939	0.019
Angel Oak Mortgage Trust LLC	3.628	3/25/2049	444,689	449,584	0.019
PacifiCorp	4.150	2/15/2050	360,000	446,475	0.019
FNMA	5.500	4/25/2037	382,553	444,883	0.019
American Water Capital Corp.	4.150	6/1/2049	355,000	442,407	0.019
Wells Fargo Commercial Mortgage Trust	4.146	5/15/2048	430,000	442,146	0.019
DCert Buyer, Inc.	4.092	10/16/2026	440,631	439,653	0.019
Scientific Games International, Inc.	2.842	8/14/2024	446,538	439,407	0.019
Constellation Brands, Inc.	3.600	2/15/2028	391,000	436,866	0.018
DBJPM Mortgage Trust	1.713	9/15/2053	4,280,506	435,850	0.018
U.S. Foods, Inc.	1.842	6/27/2023	441,291	435,431	0.018
Fannie Mae Connecticut Avenue Securities	5.789	4/25/2028	411,167	435,008	0.018
Trane Technologies Luxembourg Finance S.A.	4.500	3/21/2049	340,000	434,547	0.018
Chicago, IL, Board of Education, GO	6.038	12/1/2029	365,000	433,606	0.018
Gray Television, Inc.	2.600	1/2/2026	436,432	432,125	0.018
FNMA	4.000	8/1/2042	393,910	431,717	0.018
Alternative Loan Trust	5.750	5/25/2036	680,237	430,071	0.018
CSC Holdings LLC	2.593	4/15/2027	435,616	429,391	0.018
AVSC Holding Corp.	4.250	3/3/2025	480,249	427,873	0.018
Clarios Global L.P.	3.342	4/30/2026	431,611	427,765	0.018
Cornerstone Building Brands, Inc.	3.750	4/12/2028	428,504	427,030	0.018
Coca-Cola Co.	3.000	3/5/2051	395,000	426,804	0.018
Colombia Government International Bond	5.200	5/15/2049	395,000	425,684	0.018
Morgan Stanley Capital Trust	1.345	6/15/2050	7,489,476	424,566	0.018
Caesars Resort Collection LLC	2.842	12/23/2024	429,581	424,417	0.018
Soundview Home Loan Trust	0.589	11/25/2036	435,000	420,729	0.018
AmeriGas Partners L.P. / AmeriGas Finance Corp.	5.875	8/20/2026	375,000	420,000	0.018
PPD, Inc.	2.750	1/13/2028	418,950	417,605	0.018
Citigroup Commercial Mortgage Trust	0.917	7/10/2047	17,615,650	416,323	0.018

Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
WaMu Mortgage Pass-Through Certificates Trust	0.929	6/25/2044	421,381	415,618	0.018
Energy Transfer Operating L.P.	6.250	4/15/2049	315,000	414,894	0.018
JP Morgan Chase & Co.	2.956	5/13/2031	390,000	414,556	0.018
Ardagh Packaging Finance plc / Ardagh Holdings USA, Inc.	4.125	8/15/2026	400,000	413,000	0.017
FHLMC	0.749	6/25/2027	10,408,065	412,985	0.017
FHLMC	5.000	11/1/2031	368,731	412,405	0.017
FHLMC	4.500	9/1/2044	373,423	411,880	0.017
MPLX L.P.	4.700	4/15/2048	350,000	410,747	0.017
Hub International Ltd.	2.875	4/25/2025	416,715	410,315	0.017
ViacomCBS, Inc.	4.200	5/19/2032	350,000	408,998	0.017
FNMA	6.000	3/1/2033	349,487	407,979	0.017
Service Corp. International	4.625	12/15/2027	385,000	405,213	0.017
Bellemeade Re Ltd.	1.189	7/25/2029	404,837	405,001	0.017
CeramTec AcquiCo GmbH	2.500	3/7/2025	345,986	404,967	0.017
MPLX L.P.	5.200	3/1/2047	325,000	402,922	0.017
CSC Holdings LLC	4.125	12/1/2030	400,000	401,000	0.017
Sensata Technologies B.V.	5.000	10/1/2025	355,000	396,269	0.017
CommonSpirit Health	3.347	10/1/2029	360,000	395,127	0.017
Oglethorpe Power Corp.	3.750	8/1/2050	360,000	393,144	0.017
MPH Acquisition Holdings LLC	3.750	6/7/2023	393,198	390,205	0.016
UMBS	2.000	8/17/2036	375,000	389,106	0.016
FNMA	5.000	4/25/2038	350,673	387,559	0.016
FNMA	3.500	11/25/2039	3,585,661	382,094	0.016
Genworth Holdings, Inc.	4.900	8/15/2023	380,000	381,900	0.016
Bausch Health Cos., Inc.	5.750	8/15/2027	360,000	378,900	0.016
FNMA	4.500	8/25/2043	2,028,680	375,618	0.016
Great Outdoors Group LLC	5.000	3/6/2028	373,125	373,312	0.016
PacifiCorp	4.125	1/15/2049	306,000	373,157	0.016
MGIC Investment Corp.	5.750	8/15/2023	345,000	371,738	0.016
Bausch Health Cos., Inc.	3.092	6/2/2025	374,288	371,481	0.016
FHLMC	5.000	5/1/2031	330,580	370,858	0.016
GNMA	5.000	5/20/2040	326,723	368,879	0.016
GNMA	5.500	3/15/2033	322,288	368,455	0.016
Staples, Inc.	5.176	4/16/2026	378,390	366,566	0.015
Organon & Co	3.500	6/2/2028	360,000	358,877	0.015
WF-RBS Commercial Mortgage Trust	4.964	6/15/2044	710,000	356,904	0.015
MidAmerican Energy Co.	3.150	4/15/2050	330,000	356,167	0.015
Gainwell Acquisition Corp.	4.750	10/1/2027	353,612	353,279	0.015
FNMA	5.500	8/25/2044	1,839,140	353,012	0.015
FHLMC	5.500	9/1/2038	299,035	348,294	0.015
FNMA	4.000	2/1/2041	316,852	347,044	0.015
Vertical Midco GmbH	4.404	7/30/2027	347,382	346,458	0.015
Western Digital Corp.	4.750	2/15/2026	310,000	344,100	0.015

Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
ACProducts, Inc.	4.750	5/5/2028	340,000	337,504	0.014
Epicor Software Corp.	4.000	7/30/2027	337,081	335,878	0.014
Proampac PG Borrower LLC	4.500	11/3/2025	336,469	335,837	0.014
Biogroup-LCD	3.500	1/28/2028	285,000	335,336	0.014
Cable One, Inc.	2.092	5/3/2028	340,000	335,240	0.014
Michaels Cos., Inc.	5.000	4/15/2028	335,000	335,000	0.014
GNMA	3.500	10/20/2042	2,173,770	332,530	0.014
Comcast Corp.	3.200	7/15/2036	305,000	332,162	0.014
Suburban Propane Partners L.P. / Suburban Energy Finance Corp.	5.875	3/1/2027	315,000	329,963	0.014
Les Schwab Tire Centers	4.000	11/2/2027	328,350	327,529	0.014
United Rentals North America, Inc.	4.000	7/15/2030	315,000	327,206	0.014
Polaris Newco LLC	4.500	6/2/2028	325,000	324,594	0.014
Tronox Finance LLC	2.628	3/13/2028	326,417	323,101	0.014
GNMA	3.000	5/20/2035	4,828,871	322,172	0.014
Cheniere Corpus Christi Holdings LLC	5.875	3/31/2025	280,000	319,930	0.014
Benchmark Mortgage Trust	0.511	1/15/2051	11,851,792	318,338	0.013
APX Group, Inc.	0.000	7/10/2028	320,000	317,440	0.013
FNMA	3.000	4/25/2033	4,464,357	316,160	0.013
Acrisure LLC	3.607	2/15/2027	322,057	316,018	0.013
Chemours Co.	5.375	5/15/2027	290,000	314,650	0.013
Telenet Financing USD LLC	2.093	4/30/2028	320,000	313,955	0.013
FNMA	5.500	11/25/2040	2,170,512	313,466	0.013
Asurion LLC	3.217	11/3/2023	314,314	310,844	0.013
CHL Mortgage Pass-Through Trust	2.744	11/20/2035	337,836	310,666	0.013
Benchmark Mortgage Trust	1.793	7/15/2053	2,762,342	310,510	0.013
FNMA	5.500	6/25/2042	1,489,561	308,865	0.013
Virgin Media Bristol LLC	3.250	1/31/2029	260,000	307,712	0.013
FNMA	6.000	12/1/2032	267,375	306,420	0.013
Verisure Holding AB	3.500	7/20/2026	260,000	306,380	0.013
FHLMC	0.883	11/25/2030	4,261,327	306,041	0.013
NorthRiver Midstream Finance L.P.	3.395	10/1/2025	307,818	304,780	0.013
GNMA	5.000	2/16/2040	1,707,619	304,704	0.013
Telecom Italia Capital S.A.	6.000	9/30/2034	265,000	304,591	0.013
LBM Acquisition LLC	0.000	12/17/2027	307,821	303,596	0.013
Sunoco L.P. / Sunoco Finance Corp.	5.500	2/15/2026	295,000	303,481	0.013
RealPage, Inc.	3.750	4/24/2028	305,000	302,941	0.013
Targa Resources Partners L.P. / Targa Resources Partners Finance Corp.	4.875	2/1/2031	280,000	302,750	0.013
Olin Corp.	5.125	9/15/2027	290,000	301,963	0.013
Commercial Mortgage Trust	4.022	7/10/2045	291,086	301,335	0.013
Indonesia Government International Bond	2.150	7/18/2024	240,000	300,358	0.013
Commercial Metals Co.	5.375	7/15/2027	285,000	299,142	0.013
JPMBB Commercial Mortgage Securities Trust	0.608	9/15/2047	17,864,315	298,745	0.013
Citibank NA	0.080	8/2/2021	298,723	298,723	0.013



Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Wells Fargo & Co.	5.606	1/15/2044	214,000	298,670	0.013
Bank of America Corp.	7.750	5/14/2038	185,000	297,310	0.013
E.W. Scripps Co.	3.313	5/1/2026	297,727	295,453	0.012
Clear Channel Outdoor Holdings, Inc.	3.628	8/21/2026	304,575	295,438	0.012
Xerox Holdings Corp.	5.500	8/15/2028	280,000	295,383	0.012
MED ParentCo L.P.	4.340	8/31/2026	295,780	295,262	0.012
State of Illinois, GO	5.000	1/1/2023	280,000	293,606	0.012
Kaiser Aluminum Corp.	4.625	3/1/2028	280,000	292,314	0.012
Fannie Mae Connecticut Avenue Securities	6.089	9/25/2028	277,920	291,907	0.012
FHLMC	5.500	8/1/2040	250,306	291,379	0.012
CDW LLC / CDW Finance Corp.	4.250	4/1/2028	280,000	290,774	0.012
Apache Corp.	4.875	11/15/2027	270,000	290,199	0.012
FNMA	4.000	5/1/2046	267,128	289,489	0.012
GNMA	3.500	11/15/2042	265,740	289,424	0.012
Sirius XM Radio, Inc.	4.125	7/1/2030	280,000	288,870	0.012
Circor International, Inc.	4.250	12/11/2024	290,984	288,729	0.012
FNMA	4.000	10/1/2025	271,165	288,342	0.012
Suncor Energy, Inc.	3.750	3/4/2051	260,000	287,755	0.012
AlixPartners LLP	3.250	2/4/2028	289,275	287,305	0.012
FHLMC	5.500	5/1/2040	246,408	287,155	0.012
GNMA	4.500	1/20/2046	259,267	287,154	0.012
Surgery Center Holdings, Inc.	4.500	8/31/2026	284,288	283,983	0.012
FirstEnergy Corp.	1.600	1/15/2026	285,000	283,495	0.012
CF Industries, Inc.	5.375	3/15/2044	220,000	282,920	0.012
KFC Holding Co. / Pizza Hut Holdings LLC / Taco Bell of America LLC	4.750	6/1/2027	270,000	282,150	0.012
Diamond (BC) B.V.	3.092	9/6/2024	284,675	282,082	0.012
Jazz Financing Lux S.a.r.l.	4.000	5/5/2028	280,000	280,263	0.012
Morgan Stanley Bank of America Merrill Lynch Trust	0.980	12/15/2047	10,205,751	279,497	0.012
GNMA	4.000	1/16/2046	1,400,603	278,700	0.012
Asurion LLC	0.000	1/20/2029	280,000	278,337	0.012
GNMA	4.500	5/20/2048	1,862,137	273,736	0.012
Sedgwick Claims Management Services, Inc.	3.342	12/31/2025	277,875	273,360	0.012
Momentive Performance Materials USA LLC	3.350	5/15/2024	271,537	269,386	0.011
Open Text Corp.	5.875	6/1/2026	260,000	268,476	0.011
Oaktown Re III Ltd.	1.489	7/25/2029	267,669	267,744	0.011
Verizon Communications, Inc.	2.987	10/30/2056	274,000	266,131	0.011
Kestrel Bidco, Inc.	4.000	12/11/2026	275,800	265,879	0.011
Continental Resources, Inc.	5.750	1/15/2031	220,000	265,166	0.011
General Motors Financial Co., Inc.	1.250	1/8/2026	265,000	264,794	0.011
FHLMC	4.000	5/25/2040	2,174,319	261,115	0.011
Sunoco L.P. / Sunoco Finance Corp.	6.000	4/15/2027	250,000	260,938	0.011
WF-RBS Commercial Mortgage Trust	2.875	12/15/2045	255,115	260,924	0.011
Teleflex, Inc.	4.250	6/1/2028	250,000	260,625	0.011

Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Boyd Gaming Corp.	2.334	9/15/2023	261,282	260,493	0.011
United Airlines, Inc.	4.500	4/21/2028	259,350	259,449	0.011
Brookfield WEC Holdings, Inc.	3.250	8/1/2025	263,277	259,328	0.011
GNMA	6.000	6/15/2037	219,261	258,769	0.011
First Student Bidco Inc	0.000	7/21/2028	260,000	258,008	0.011
MASTR Adjustable Rate Mortgages Trust	2.791	11/21/2034	252,084	254,473	0.011
Zayo Group Holdings, Inc.	3.092	3/9/2027	258,329	253,948	0.011
BCP Renaissance Parent LLC	4.500	10/31/2024	256,869	253,338	0.011
MidAmerican Energy Co.	3.650	8/1/2048	215,000	251,657	0.011
AAdvantage Loyalty IP Ltd.	5.500	4/20/2028	245,000	251,554	0.011
IQVIA, Inc.	2.000	6/11/2025	213,400	251,247	0.011
WF-RBS Commercial Mortgage Trust	4.045	3/15/2047	230,000	247,367	0.010
DCP Midstream Operating L.P.	5.600	4/1/2044	215,000	246,479	0.010
GNMA	6.500	11/15/2031	219,057	244,901	0.010
Birkenstock GmbH & Co. KG	4.250	4/27/2028	245,000	244,285	0.010
EyeCare Partners LLC	3.857	2/18/2027	247,237	244,231	0.010
Frontier Communications Corp.	4.500	5/1/2028	244,388	243,931	0.010
U.S. Foods, Inc.	2.092	9/13/2026	245,625	241,051	0.010
ADMI Corp.	3.625	12/23/2027	244,388	240,172	0.010
FNMA	6.000	1/1/2033	209,491	239,575	0.010
Go Daddy Operating Co. LLC	3.500	3/1/2029	240,000	239,400	0.010
Applecaramel Buyer LLC	4.500	10/19/2027	238,200	238,200	0.010
Lorca Finco plc	4.250	9/17/2027	200,000	237,447	0.010
Sempra Energy	4.000	2/1/2048	205,000	235,224	0.010
FHLMC	3.500	8/1/2048	218,336	234,578	0.010
FNMA	6.000	9/25/2047	1,123,583	234,045	0.010
Bear Stearns Mortgage Funding Trust	0.269	10/25/2036	244,788	232,656	0.010
GNMA	6.000	12/15/2035	203,619	231,712	0.010
FHLMC	5.000	3/1/2031	206,492	231,648	0.010
Entegris, Inc.	3.625	5/1/2029	225,000	230,625	0.010
Coty, Inc.	2.352	4/7/2025	238,812	229,090	0.010
Envision Healthcare Corp.	3.842	10/10/2025	268,125	228,858	0.010
Artera Services, LLC	0.000	3/6/2025	230,000	228,634	0.010
GSR Mortgage Loan Trust	0.389	1/25/2037	891,337	228,271	0.010
IRB Holding Corp.	4.250	12/15/2027	228,850	227,909	0.010
FHLMC	4.000	6/1/2045	204,995	225,740	0.010
Terrier Media Buyer, Inc.	3.592	12/17/2026	226,562	224,140	0.009
Qorvo, Inc.	3.375	4/1/2031	215,000	223,176	0.009
Hayward Industries, Inc.	3.250	5/12/2028	225,000	222,863	0.009
GSAA Home Equity Trust	5.985	6/25/2036	537,577	222,066	0.009
SkyMiles IP Ltd.	4.750	10/20/2027	210,000	221,609	0.009
Alliance Laundry Systems LLC	4.250	10/8/2027	221,464	221,152	0.009
Carnival Corp.	3.750	6/30/2025	222,750	220,941	0.009
FHLMC	5.500	10/15/2046	1,061,263	219,312	0.009
Peraton Holding Corp.	4.500	2/1/2028	219,450	219,108	0.009

Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
FHLMC	5.000	8/1/2039	191,960	218,219	0.009
Boels Topholding B.V.	3.250	2/5/2027	185,000	217,810	0.009
William Morris Endeavor Entertainment LLC	2.850	5/18/2025	222,164	215,619	0.009
GNMA	4.500	1/20/2047	2,124,629	214,964	0.009
Telecom Italia Capital S.A.	7.721	6/4/2038	160,000	214,720	0.009
Energy Transfer Operating L.P.	5.350	5/15/2045	180,000	213,235	0.009
Bellemeade Re Ltd.	1.389	3/25/2029	210,576	210,603	0.009
FHLMC	4.000	9/1/2048	195,955	209,916	0.009
UBS Commercial Mortgage Trust	1.058	8/15/2050	4,285,796	207,625	0.009
GNMA	5.500	2/16/2047	1,221,232	207,389	0.009
Energy Transfer Operating L.P.	5.300	4/1/2044	175,000	206,967	0.009
Avantor Funding, Inc.	2.750	6/12/2028	175,000	206,718	0.009
FHLMC	6.000	12/1/2032	173,954	206,703	0.009
Allied Universal Holdco LLC	4.250	5/12/2028	205,729	205,414	0.009
Organon Finance LLC	4.125	4/30/2028	200,000	205,082	0.009
Ashtead Capital, Inc.	4.125	8/15/2025	200,000	204,250	0.009
Raytheon Technologies Corp.	4.625	11/16/2048	155,000	203,920	0.009
GNMA	5.500	3/20/2039	1,445,653	203,781	0.009
Ultimate Software Group, Inc.	4.000	5/4/2026	203,465	203,231	0.009
Reynolds Group Holdings, Inc.	2.842	2/5/2023	202,705	201,945	0.009
Wells Fargo & Co.	4.900	11/17/2045	155,000	201,541	0.009
Verizon Communications, Inc.	4.500	8/10/2033	165,000	200,850	0.008
Go Daddy Operating Co. LLC	2.092	8/10/2027	202,950	200,610	0.008
Level 3 Financing, Inc.	1.842	3/1/2027	202,397	197,970	0.008
Froneri International Ltd.	2.375	1/29/2027	170,000	197,272	0.008
FNMA	5.000	3/1/2049	178,262	195,468	0.008
Belron Finance U.S. LLC	2.438	10/30/2026	197,247	195,357	0.008
MajorDrive Holdings LLC	4.500	5/12/2028	195,000	194,318	0.008
GNMA	6.000	9/20/2040	1,173,722	193,896	0.008
CCC Information Services, Inc.	4.000	4/29/2024	193,826	193,644	0.008
Panama Government International Bond	2.252	9/29/2032	200,000	193,400	0.008
GNMA	6.000	2/20/2046	1,114,890	192,594	0.008
FHLMC	6.000	1/1/2035	169,821	191,877	0.008
Mileage Plus Holdings LLC	6.250	6/21/2027	180,000	190,508	0.008
Wells Fargo N.A.	0.796	11/15/2054	4,616,998	190,323	0.008
Adevinta ASA	0.000	4/20/2028	160,000	189,286	0.008
GNMA	6.000	7/15/2037	159,297	187,070	0.008
FNMA	0.331	1/25/2030	8,673,162	186,189	0.008
Lowe's Cos., Inc.	1.700	10/15/2030	190,000	185,803	0.008
General Motors Co.	6.800	10/1/2027	145,000	184,496	0.008
Lifescan Global Corp.	6.146	10/1/2024	185,625	183,967	0.008
B&G Foods, Inc.	2.592	10/10/2026	182,583	182,242	0.008
Sinclair Television Group, Inc.	2.600	9/30/2026	184,219	181,282	0.008
FHLMC	6.000	9/1/2034	154,922	181,084	0.008
ADMI Corp.	0.000	12/23/2027	180,000	179,055	0.008

Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Asurion LLC	5.342	1/31/2028	180,000	178,972	0.008
California State, GO Taxable	7.300	10/1/2039	110,000	178,630	0.008
TricorBraun Holdings, Inc.	3.750	3/3/2028	179,602	177,695	0.008
Securitized Asset-Backed Receivables LLC Trust	0.269	7/25/2036	381,994	177,526	0.007
GNMA	6.000	11/15/2038	152,499	177,342	0.007
Endure Digital, Inc.	4.250	2/10/2028	180,000	176,456	0.007
GNMA	3.500	2/15/2043	161,712	174,358	0.007
GNMA	5.000	10/16/2041	1,031,400	173,507	0.007
Bear Stearns Adjustable Rate Mortgage Trust	2.410	10/25/2035	169,933	173,161	0.007
CF Industries, Inc.	4.950	6/1/2043	140,000	172,446	0.007
FNMA	2.000	8/25/2043	171,277	172,128	0.007
GNMA	6.500	4/15/2031	152,273	170,238	0.007
LGC Group Holdings Ltd.	3.750	4/21/2027	145,000	169,113	0.007
Caesars Resort Collection LLC	4.592	7/21/2025	168,725	168,725	0.007
Proofpoint, Inc.	0.000	6/9/2028	170,000	168,215	0.007
Unum Group	4.125	6/15/2051	165,000	168,042	0.007
GNMA	4.000	3/20/2047	1,400,465	167,164	0.007
GNMA	4.500	11/15/2039	148,223	167,130	0.007
VICI Properties L.P. / VICI Note Co., Inc.	4.250	12/1/2026	160,000	166,445	0.007
Aramark Services, Inc.	5.000	2/1/2028	160,000	166,221	0.007
FHLMC	3.500	5/15/2034	1,864,588	165,312	0.007
Ingram Micro, Inc.	0.000	6/30/2028	165,000	165,000	0.007
CenturyLink, Inc.	2.342	3/15/2027	167,450	164,615	0.007
GNMA	6.500	7/15/2031	145,839	163,408	0.007
FHLMC	6.000	10/1/2032	137,429	163,311	0.007
Pro Mach Group, Inc.	4.500	3/7/2025	163,554	163,249	0.007
Morgan Stanley	2.699	1/22/2031	155,000	163,224	0.007
Alternative Loan Trust	0.629	1/25/2036	163,649	162,843	0.007
FNMA	6.000	1/25/2042	1,475,754	162,491	0.007
FHLMC	6.000	8/1/2034	136,504	162,236	0.007
GNMA	4.500	7/15/2041	145,067	161,857	0.007
Revlon Consumer Products Corp.	4.250	9/7/2023	285,750	160,972	0.007
FNMA	4.500	4/1/2025	153,027	160,715	0.007
Venture Global Calcasieu Pass LLC	4.125	8/15/2031	155,000	160,425	0.007
Froneri International Ltd.	2.342	1/29/2027	163,350	160,287	0.007
FHLMC	5.000	2/15/2048	817,558	160,117	0.007
PetSmart, Inc.	4.500	2/12/2028	160,000	159,840	0.007
HCRX Investments Holdco LP	0.000	7/14/2028	160,000	159,250	0.007
GNMA	6.500	1/15/2032	142,338	159,198	0.007
State Street Corp.	2.354	11/1/2025	150,000	158,109	0.007
CDK Global, Inc.	4.875	6/1/2027	150,000	157,994	0.007
Western Midstream Operating L.P.	5.300	2/1/2030	140,000	157,155	0.007
CCO Holdings LLC / CCO Holdings Capital Corp.	5.125	5/1/2027	150,000	156,938	0.007

Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
First Brands Group LLC	9.500	3/30/2028	155,000	156,163	0.007
FNMA	5.500	6/1/2033	134,998	155,860	0.007
Zacapa LLC	4.703	7/2/2025	155,600	155,717	0.007
VEREIT Operating Partnership L.P.	2.850	12/15/2032	145,000	155,332	0.007
Shutterfly, Inc.	0.000	9/25/2026	155,000	154,952	0.007
GNMA	6.500	4/15/2032	135,262	154,728	0.007
EG Group Ltd.	0.000	4/10/2027	130,000	154,470	0.007
FNMA	3.000	1/25/2028	2,589,379	153,438	0.006
BCP Raptor LLC	5.250	6/24/2024	152,380	150,476	0.006
Aretec Group, Inc.	4.342	10/1/2025	151,125	150,055	0.006
Adient U.S. LLC	3.592	4/8/2028	150,000	149,813	0.006
Concorde Midco Ltd.	4.000	3/1/2028	125,000	148,123	0.006
GNMA	6.000	6/15/2036	125,193	146,870	0.006
Lower Cadence Holdings LLC	4.092	5/22/2026	146,996	146,787	0.006
Crown Finance U.S., Inc.	3.500	2/28/2025	181,489	146,284	0.006
LBM Acquisition LLC	4.500	12/17/2027	147,323	145,850	0.006
Air Canada	0.000	7/28/2028	145,000	145,242	0.006
EG Group Ltd.	0.000	3/31/2026	144,760	144,670	0.006
FNMA	4.000	3/1/2045	131,183	143,737	0.006
Banijay Entertainment S.A.S	3.851	3/1/2025	143,913	143,284	0.006
FHLMC	0.637	10/25/2026	4,907,902	142,790	0.006
EQM Midstream Partners L.P.	6.500	7/1/2027	125,000	140,313	0.006
Brown Group Holding LLC	3.250	6/7/2028	140,532	139,419	0.006
JP Morgan Mortgage Trust	3.029	4/25/2037	154,806	138,617	0.006
Ultimate Software Group, Inc.	3.842	5/4/2026	137,550	137,404	0.006
MPLX L.P.	1.750	3/1/2026	135,000	137,135	0.006
Minotaur Acquisition, Inc.	4.842	3/27/2026	136,850	136,177	0.006
GNMA	5.500	2/20/2047	751,859	136,155	0.006
By Crown Parent LLC	4.000	2/2/2026	136,843	135,987	0.006
Quest Software U.S. Holdings, Inc.	4.379	5/16/2025	136,150	135,886	0.006
ICON Luxembourg S.a.r.l.	3.000	7/3/2028	135,000	134,663	0.006
Venture Global Calcasieu Pass LLC	3.875	8/15/2029	130,000	132,925	0.006
Public Service Electric & Gas Co.	3.800	3/1/2046	110,000	131,949	0.006
Microsoft Corp.	2.675	6/1/2060	131,000	131,913	0.006
FHLMC	6.000	11/1/2032	116,813	131,398	0.006
GNMA	3.000	4/15/2045	124,326	131,173	0.006
GNMA	4.500	4/20/2045	677,907	129,658	0.005
GNMA	6.000	3/15/2036	110,293	129,554	0.005
Blitz GmbH	3.500	4/28/2028	110,000	129,428	0.005
FHLMC	5.000	7/1/2032	116,870	128,893	0.005
GNMA	6.500	6/15/2029	115,183	128,772	0.005
Verizon Communications, Inc.	4.812	3/15/2039	100,000	128,327	0.005
FHLMC	6.500	12/1/2037	109,608	127,864	0.005
GNMA	6.000	2/15/2037	107,766	127,504	0.005
Clean Harbors, Inc.	5.125	7/15/2029	116,000	126,150	0.005



Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Penn National Gaming, Inc.	3.000	10/15/2025	126,602	125,441	0.005
Techem Verwaltungsgesellschaft 675 mbH	2.375	7/15/2025	105,975	123,890	0.005
VEREIT Operating Partnership L.P.	2.200	6/15/2028	120,000	123,796	0.005
Horizon Therapeutics USA, Inc.	2.500	3/15/2028	124,688	123,378	0.005
GNMA	3.500	7/20/2043	1,038,043	122,818	0.005
Ascend Learning LLC	4.000	7/12/2024	120,313	120,012	0.005
Insulet Corp.	3.750	5/4/2028	120,000	119,926	0.005
WW International, Inc.	4.000	4/13/2028	120,000	119,626	0.005
FHLMC	4.000	7/1/2044	110,543	119,398	0.005
LTI Holdings, Inc.	3.592	9/6/2025	121,562	119,320	0.005
Belron Finance U.S. LLC	3.250	4/13/2028	119,700	119,102	0.005
GNMA	6.000	1/15/2038	102,176	118,768	0.005
Zephyr German BidCo GmbH	3.750	3/10/2028	100,000	118,396	0.005
FNMA	2.500	1/1/2043	112,407	117,852	0.005
GNMA	6.000	7/15/2040	97,538	115,883	0.005
Zayo Group Holdings, Inc.	3.250	3/9/2027	98,750	115,568	0.005
GNMA	6.500	3/15/2029	103,293	115,480	0.005
Ovintiv, Inc.	7.375	11/1/2031	83,000	112,017	0.005
Starfruit Finco B.V	3.000	10/1/2025	94,413	110,691	0.005
BCP Raptor LLC	4.842	11/3/2025	112,679	110,613	0.005
Bank of America Funding Trust	6.347	1/25/2037	107,534	110,102	0.005
Traverse Midstream Partners LLC	6.500	9/27/2024	110,131	110,024	0.005
Aramark Services, Inc.	1.842	3/11/2025	111,920	109,996	0.005
Broadcom, Inc.	2.600	2/15/2033	110,000	109,364	0.005
Kraft Heinz Foods Co.	4.250	3/1/2031	95,000	109,277	0.005
Ensemble RCM LLC	3.879	8/3/2026	109,443	109,272	0.005
GNMA	4.000	5/20/2029	1,889,346	109,207	0.005
CP Atlas Buyer, Inc.	4.250	11/23/2027	109,725	109,165	0.005
FHLMC	5.000	9/15/2033	664,133	109,061	0.005
FNMA	5.500	8/1/2033	92,380	106,630	0.005
Aramark Services, Inc.	1.842	1/15/2027	108,625	106,555	0.004
T-Mobile USA, Inc.	3.500	4/15/2031	100,000	104,881	0.004
FNMA	1.580	5/25/2046	1,865,596	104,727	0.004
Watlow Electric Manufacturing Co.	4.500	3/2/2028	104,738	104,607	0.004
T-Mobile USA, Inc.	3.375	4/15/2029	100,000	104,119	0.004
Foundation Building Materials Holding Co. LLC	3.750	2/3/2028	105,000	103,688	0.004
GNMA	6.500	10/15/2031	92,615	103,542	0.004
Rodan & Fields LLC	4.093	6/16/2025	130,950	103,232	0.004
FNMA	1.786	4/25/2055	1,918,494	103,130	0.004
JPMBB Commercial Mortgage Securities Trust	0.650	5/15/2048	4,835,739	100,948	0.004
Microchip Technology, Inc.	4.250	9/1/2025	95,000	100,074	0.004
Spirit Aerosystems, Inc.	6.000	1/15/2025	99,500	99,956	0.004
eResearchTechnology, Inc.	5.500	2/4/2027	99,748	99,857	0.004

Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Anticimex International AB	0.000	7/21/2028	100,000	99,625	0.004
KKR Apple Bidco, LLC	0.000	7/13/2028	100,000	99,250	0.004
PODS LLC	3.750	3/31/2028	99,750	99,173	0.004
NIC Acquisition Corp.	4.500	12/29/2027	99,750	99,127	0.004
Centene Corp.	3.375	2/15/2030	95,000	99,112	0.004
Navicare, Inc.	4.092	10/22/2026	99,247	98,814	0.004
Pathway Vet Alliance LLC	3.842	3/31/2027	98,791	98,201	0.004
Univar, Inc.	2.092	7/1/2026	98,500	97,900	0.004
SRAM LLC	3.250	5/12/2028	98,182	97,568	0.004
Baxalta, Inc.	3.600	6/23/2022	95,000	97,222	0.004
Goldman Sachs Group, Inc.	6.250	2/1/2041	65,000	97,057	0.004
GNMA	6.500	9/15/2031	86,808	97,049	0.004
GNMA	6.000	10/15/2038	83,267	96,358	0.004
Medallion Midland Acquisition LLC	4.250	10/30/2024	96,500	95,680	0.004
QUALCOMM, Inc.	4.650	5/20/2035	74,000	95,625	0.004
FHLMC	5.000	2/1/2049	86,684	94,810	0.004
FNMA	5.000	6/1/2025	90,268	94,076	0.004
E.W. Scripps Co.	3.750	1/7/2028	93,250	92,929	0.004
Cleco Corporate Holdings LLC	4.973	5/1/2046	75,000	92,632	0.004
FNMA	5.000	6/1/2022	88,045	91,635	0.004
GNMA	6.000	9/15/2038	79,261	90,675	0.004
ViacomCBS, Inc.	6.250	2/28/2057	79,000	90,453	0.004
FNMA	1.680	8/25/2044	1,506,532	90,436	0.004
UFC Holdings LLC	3.500	4/29/2026	90,715	90,077	0.004
FNMA	3.500	10/25/2046	528,012	89,271	0.004
FHLMC	5.500	2/1/2040	75,527	87,962	0.004
United Airlines, Inc.	4.625	4/15/2029	85,000	87,695	0.004
CSAIL Commercial Mortgage Trust	0.935	11/15/2048	2,638,564	85,909	0.004
Reynolds Consumer Products LLC	1.842	2/4/2027	86,629	85,644	0.004
Commercial Mortgage Trust	0.562	2/10/2047	6,926,922	84,920	0.004
PNC Financial Services Group, Inc.	2.550	1/22/2030	80,000	84,720	0.004
First Brands	6.000	3/30/2027	83,078	83,883	0.004
GNMA	3.500	4/20/2042	1,136,268	83,438	0.004
FNMA	0.000	3/25/2036	87,675	79,441	0.003
FNMA	1.790	6/25/2055	1,351,343	79,071	0.003
GS Mortgage Securities Trust	3.674	4/10/2047	1,580,166	79,008	0.003
Starfruit Finco B.V	2.835	10/1/2025	79,834	78,751	0.003
FHLMC	5.000	1/1/2049	70,468	77,032	0.003
Southern California Edison Co.	3.650	2/1/2050	75,000	76,404	0.003
AmeriGas Partners L.P. / AmeriGas Finance Corp.	5.625	5/20/2024	70,000	76,388	0.003
FNMA	3.500	5/25/2030	854,030	76,119	0.003
CCO Holdings LLC / CCO Holdings Capital Corp.	5.750	2/15/2026	72,000	74,448	0.003
FHLMC	3.500	3/15/2041	1,308,217	73,252	0.003

Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
FHLMC	3.000	3/15/2028	1,146,435	71,724	0.003
FHLMC	0.000	11/15/2036	74,102	71,175	0.003
Cheniere Energy Partners L.P.	4.500	10/1/2029	65,000	70,119	0.003
Towd Point Mortgage Trust	2.750	2/25/2055	68,600	68,668	0.003
Ovintiv, Inc.	6.500	8/15/2034	51,000	67,944	0.003
Ovintiv, Inc.	6.500	2/1/2038	50,000	67,908	0.003
GNMA	5.000	1/16/2047	372,078	67,665	0.003
GNMA	6.000	10/15/2037	56,817	67,400	0.003
BWX Technologies, Inc.	4.125	4/15/2029	65,000	66,542	0.003
GNMA	4.000	3/20/2043	401,636	65,153	0.003
Morgan Stanley Asset-Backed Securities Capital, Inc. Trust	0.389	6/25/2036	69,163	62,531	0.003
Foresight Energy LLC	0.000		6,767	60,906	0.003
FHLMC	4.000	7/15/2027	1,194,715	60,558	0.003
GS Mortgage Securities Trust	0.070	7/10/2046	42,822,345	60,388	0.003
GNMA	6.000	9/15/2034	52,453	59,415	0.003
FNMA	3.500	9/25/2035	514,756	59,128	0.002
FHLMC	4.000	7/15/2030	669,762	58,978	0.002
GNMA	6.000	5/15/2036	50,406	58,830	0.002
FHLMC	5.000	3/1/2028	53,783	58,823	0.002
FHLMC	5.500	2/1/2038	50,264	58,601	0.002
GNMA	6.000	12/15/2037	48,692	57,396	0.002
Duke Energy Carolinas LLC	3.450	4/15/2051	50,000	56,318	0.002
ViacomCBS, Inc.	5.875	2/28/2057	55,000	55,978	0.002
FHLMC	5.500	4/1/2033	47,406	54,770	0.002
GNMA	3.000	2/16/2043	401,891	54,255	0.002
FHLMC	5.000	8/1/2023	48,747	53,230	0.002
FNMA	3.500	10/25/2027	697,866	50,252	0.002
GNMA	6.000	7/15/2036	42,219	47,358	0.002
GNMA	6.000	11/15/2039	40,334	46,846	0.002
FHLMC	3.000	3/15/2033	529,938	46,620	0.002
GNMA	6.500	12/15/2031	40,886	45,709	0.002
Voya Financial, Inc.	4.800	6/15/2046	35,000	45,157	0.002
Ascent Resources - Marcellus LLC	0.000		81,397	43,828	0.002
FNMA	5.500	1/1/2037	38,055	43,693	0.002
GNMA	6.500	8/15/2031	39,015	43,618	0.002
Morgan Stanley Bank of America Merrill Lynch Trust	1.015	10/15/2048	1,383,167	43,386	0.002
GNMA	3.000	8/15/2045	40,253	42,414	0.002
GNMA	6.000	8/15/2037	35,521	41,754	0.002
Commercial Mortgage Trust	0.713	8/10/2046	3,204,631	41,539	0.002
TricorBraun Holdings, Inc.	3.325	3/3/2028	40,398	39,969	0.002
FHLMC	5.000	7/1/2030	34,887	39,025	0.002
GNMA	6.000	8/15/2039	33,768	38,324	0.002
GNMA	6.500	5/15/2031	31,697	36,662	0.002

Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
GNMA	6.500	2/15/2032	31,314	36,333	0.002
FNMA	3.000	2/25/2027	866,132	36,122	0.002
FHLMC	4.000	12/15/2026	699,197	35,235	0.001
FHLMC	5.000	8/1/2048	32,140	35,217	0.001
GNMA	6.000	8/15/2034	29,742	35,171	0.001
FNMA	4.000	3/25/2042	362,479	35,066	0.001
GNMA	6.500	3/15/2032	31,049	34,713	0.001
GNMA	4.000	1/20/2044	187,314	34,329	0.001
GNMA	6.000	2/15/2035	28,750	34,048	0.001
FNMA	6.000	2/1/2033	30,329	34,037	0.001
Raytheon Technologies Corp.	3.650	8/16/2023	32,000	33,865	0.001
GNMA	4.000	5/16/2042	272,718	33,757	0.001
FHLMC	5.500	11/1/2037	28,678	33,422	0.001
GNMA	6.000	12/15/2038	28,938	33,369	0.001
Credit Suisse First Boston Mortgage Securities Corp.	4.877	4/15/2037	30,748	31,344	0.001
FHLMC	4.000	3/15/2028	561,915	31,342	0.001
GNMA	3.500	3/20/2027	472,036	31,216	0.001
Crown Finance U.S., Inc.	2.625	2/28/2025	32,769	31,207	0.001
FHLMC	6.000	1/1/2034	26,130	31,053	0.001
GNMA	3.500	5/20/2043	209,715	31,032	0.001
FHLMC	5.500	6/1/2038	26,530	30,896	0.001
Occidental Petroleum Corp.	6.125	1/1/2031	26,000	30,715	0.001
FNMA	4.000	11/25/2042	217,145	30,013	0.001
GNMA	6.000	11/15/2037	25,439	29,568	0.001
FNMA	3.500	5/25/2027	427,024	28,440	0.001
GNMA	3.000	9/20/2028	453,616	28,155	0.001
Argentine Republic Government International Bond	1.000	7/9/2029	69,782	26,761	0.001
FHLMC	2.500	5/15/2028	457,984	26,716	0.001
GNMA	6.000	2/15/2036	23,284	26,080	0.001
GNMA	6.500	4/15/2029	23,309	26,059	0.001
FNMA	3.500	2/25/2031	431,461	25,918	0.001
FHLMC	5.000	4/1/2044	21,711	24,807	0.001
Morgan Stanley Capital Trust	5.664	10/12/2052	82,680	24,804	0.001
FHLMC	5.500	3/1/2028	22,183	24,783	0.001
FHLMC	5.000	8/1/2029	22,000	24,284	0.001
FHLMC	5.500	4/1/2038	20,818	24,271	0.001
FHLMC	3.000	5/15/2032	531,622	24,234	0.001
FNMA	2.500	6/25/2028	451,440	23,920	0.001
GNMA	6.000	8/15/2038	20,431	23,890	0.001
FNMA	4.000	4/25/2032	213,238	23,771	0.001
FNMA	3.000	9/25/2027	379,931	23,656	0.001
FHLMC	5.000	2/1/2023	20,683	22,569	0.001
GNMA	6.000	12/15/2031	19,767	22,166	0.001

Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
FHLMC	5.000	3/1/2039	19,385	21,625	0.001
Discovery Communications LLC	3.950	6/15/2025	19,000	20,928	0.001
GNMA	3.500	2/20/2041	587,140	20,829	0.001
GNMA	6.000	8/15/2036	17,790	19,991	0.001
Genworth Holdings, Inc.	4.800	2/15/2024	20,000	19,900	0.001
GNMA	6.500	6/15/2028	17,794	19,893	0.001
FNMA	3.500	8/25/2030	238,891	19,797	0.001
FHLMC	4.000	6/15/2028	311,444	19,484	0.001
FNMA	7.500	9/1/2031	18,013	18,283	0.001
GNMA	3.500	7/20/2040	402,506	18,205	0.001
GNMA	6.000	4/15/2036	16,023	17,941	0.001
FHLMC	3.500	3/15/2027	328,709	17,704	0.001
GMACM Mortgage Loan Trust	3.049	4/19/2036	19,830	17,335	0.001
GNMA	6.500	6/15/2032	15,234	17,031	0.001
FHLMC	6.000	2/1/2034	14,062	16,712	0.001
GNMA	6.000	6/15/2033	14,054	16,692	0.001
FHLMC	5.000	5/1/2047	15,039	16,599	0.001
FHLMC	6.000	11/1/2033	13,813	16,416	0.001
GNMA	6.500	2/15/2029	13,043	14,582	0.001
GNMA	6.000	2/15/2040	12,951	14,506	0.001
FHLMC	5.000	11/1/2048	13,215	14,433	0.001
FNMA	7.500	5/1/2031	12,522	14,321	0.001
FNMA	4.500	7/25/2027	263,283	13,227	0.001
FHLMC	5.500	5/1/2037	11,346	13,218	0.001
FHLMC	3.500	9/15/2026	225,281	12,720	0.001
GNMA	6.000	5/15/2038	10,441	11,777	0.000
FHLMC	5.000	5/1/2044	10,691	11,760	0.000
Occidental Petroleum Corp.	6.375	9/1/2028	10,000	11,650	0.000
GNMA	3.500	2/16/2027	187,513	11,620	0.000
FHLMC	5.000	12/1/2039	10,149	11,588	0.000
GNMA	6.500	9/15/2028	10,224	11,430	0.000
FNMA	5.500	6/1/2022	10,944	11,087	0.000
FHLMC	5.000	11/1/2035	9,584	10,854	0.000
MSCI, Inc.	3.625	9/1/2030	10,000	10,513	0.000
GNMA	3.500	3/15/2043	9,588	10,338	0.000
Occidental Petroleum Corp.	3.400	4/15/2026	10,000	10,100	0.000
FNMA	7.500	3/1/2030	8,910	10,058	0.000
FHLMC	5.000	4/1/2041	8,517	9,732	0.000
FNMA	5.488	5/25/2042	118,388	9,559	0.000
Ovintiv, Inc.	7.200	11/1/2031	7,000	9,346	0.000
GNMA	6.500	5/15/2029	7,806	8,727	0.000
FHLMC	5.000	9/1/2039	7,482	8,422	0.000
FNMA	7.500	4/1/2030	6,988	7,501	0.000
PES Holdings LLC	0.000	12/31/2022	740,607	7,406	0.000
GNMA	6.500	6/15/2031	6,187	6,988	0.000



Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
GNMA	3.500	12/15/2042	6,476	6,970	0.000
GNMA	4.000	12/16/2026	124,874	6,822	0.000
FHLMC	5.500	12/1/2039	5,621	6,551	0.000
FNMA	7.500	1/1/2031	6,391	6,522	0.000
FHLMC	5.000	12/1/2034	4,653	5,094	0.000
GNMA	6.500	7/15/2029	4,524	5,057	0.000
Occidental Petroleum Corp.	3.500	8/15/2029	5,000	4,988	0.000
Occidental Petroleum Corp.	3.200	8/15/2026	5,000	4,963	0.000
GNMA	6.000	2/15/2038	4,385	4,930	0.000
FNMA	7.500	6/1/2031	4,757	4,843	0.000
FHLMC	3.500	6/15/2026	290,466	4,843	0.000
GNMA	6.500	12/15/2028	3,960	4,427	0.000
GNMA	6.000	6/15/2038	3,532	4,191	0.000
Houghton Mifflin Harcourt Publishing Co.	7.250	11/22/2024	3,490	3,488	0.000
FNMA	7.000	9/1/2032	1,543	1,666	0.000
GNMA	6.500	1/15/2029	1,333	1,490	0.000
FNMA	7.500	7/1/2030	1,288	1,472	0.000
GNMA	6.500	8/15/2028	1,309	1,463	0.000
FHLMC	6.000	7/1/2029	1,140	1,280	0.000
GNMA	6.500	11/15/2028	1,094	1,223	0.000
FNMA	7.500	6/1/2027	1,029	1,171	0.000
GNMA	7.000	6/20/2030	1,154	1,170	0.000
FNMA	6.500	7/1/2032	926	1,047	0.000
FNMA	7.000	7/1/2029	892	1,031	0.000
FNMA	7.500	8/1/2031	915	1,030	0.000
GNMA	6.000	1/15/2039	870	1,003	0.000
FNMA	7.500	6/1/2030	843	972	0.000
GNMA	6.000	1/15/2029	851	956	0.000
FNMA	6.500	9/1/2031	817	938	0.000
GNMA	6.000	12/15/2023	822	919	0.000
FHLMC	5.500	11/1/2035	749	869	0.000
GNMA	6.000	4/15/2029	723	813	0.000
GNMA	6.500	10/15/2028	684	765	0.000
GNMA	6.000	10/15/2032	605	719	0.000
GNMA	6.500	5/15/2032	579	649	0.000
GNMA	6.000	3/15/2034	521	584	0.000
GNMA	6.000	5/15/2037	480	561	0.000
GNMA	7.000	2/15/2031	450	506	0.000
FNMA	7.500	8/1/2030	391	448	0.000
GNMA	6.500	7/15/2028	390	435	0.000
GNMA	8.500	11/15/2024	367	369	0.000
FNMA	7.500	10/1/2022	352	362	0.000
FNMA	7.000	2/1/2032	274	280	0.000
FHLMC	6.500	8/1/2032	229	259	0.000
FNMA	6.000	3/1/2022	210	210	0.000

Full Portfolio Holdings\* as of July 31, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
FNMA	6.500	5/1/2031	169	190	0.000
GNMA	7.000	6/15/2031	161	174	0.000
FNMA	7.500	5/1/2032	145	170	0.000
FNMA	7.000	3/1/2032	123	144	0.000
GNMA	6.500	3/15/2031	115	129	0.000
GNMA	7.000	8/15/2031	97	108	0.000
FHLMC	7.500	9/1/2029	77	82	0.000
FNMA	7.000	12/1/2030	78	80	0.000
GS Mortgage Securities Trust	0.625	8/10/2044	1,166,723	3	0.000
Univision Communications, Inc.	3.750	3/15/2024	0.40	0.40	0.000
Philadelphia Energy Solutions	0.000		30,559	0.00	0.000
KCA Deutag	0.000		206,275,142	0.00	0.000
OTHER ASSETS LESS LIABILITIES				(678,242,825)	(28.637)
TOTAL NET ASSETS				2,368,435,320	

**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 02-Year Note Future	0.000	9/30/2021	128,200,000	141,440,656
U.S. Treasury 10-Year Note Future	0.000	9/21/2021	67,100,000	90,218,047
U.S. Treasury Ultra Bond Future	0.000	9/21/2021	27,600,000	55,070,625
Euro-OAT Future	0.000	9/8/2021	22,500,000	43,260,146
US DOLLAR	0.000		21,308,527	21,308,527
EURO CURRENCY	0.000		2,653,567	3,147,793
AUSTRALIAN DOLLAR	0.000		1,079,023	791,841
POUND STERLING	0.000		463,095	643,702
12 Mo. USD SOFR	(0.075)	8/12/2025	18,225,000	277,490
ABX.HE.AAA.07	(0.090)	8/25/2037	4,407,011	176,207
ABX.HE.PENAAA.06	(0.110)	5/25/2046	1,611,379	144,992
CDX.NA.IG.36.V1	1.000	6/20/2026	4,395,000	111,803
Indonesia Republic BBB	1.000	6/20/2026	5,745,000	57,917
Panama Republic BBB	1.000	6/20/2026	3,230,000	45,347
Russian Federation BBB-	1.000	6/20/2026	1,860,000	13,173
United Mexican States BBB	1.000	6/20/2026	2,090,000	6,368
CANADIAN DOLLAR	0.000		13	10
MEXICAN PESO (NEW)	0.000		0.01	0
BRAZILIAN REAL	0.000		(0.10)	0
Republic of Brazil BB-	1.000	6/20/2026	1,925,000	(65,414)
AUSTRALIAN DOLLAR	0.000	9/15/2021	(144,000)	(105,699)
ABX.HE.PENAAA.06	0.110	5/25/2046	1,611,383	(144,995)
ABX.HE.AAA.07	0.090	8/25/2037	4,407,008	(176,203)
3 Month USD-LIBOR-BBA-Interest Rate Swap Expiring 03/14/22	1.500	3/14/2022	(150,670,000)	(463,978)

Full Portfolio Holdings\* as of July 31, 2021

**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
CDX.EM.35.V1	1.000	6/20/2026	17,030,000	(487,695)
CDX.NA.HY.36.V1	(5.000)	6/20/2026	14,780,000	(1,458,937)
CMBX.NA.BBB-.6	3.000	5/11/2063	8,840,000	(2,332,145)
UMBS	5.000	8/12/2051	(2,509,500)	(2,745,942)
AUSTRALIAN DOLLAR	0.000	8/3/2021	(3,860,643)	(2,833,134)
FNMA	6.000	8/12/2051	(3,300,000)	(3,705,797)
CMBX.NA.BB.8	5.000	10/17/2057	12,288,169	(4,338,412)
RUSSIAN RUBLE	0.000	9/15/2021	(343,540,000)	(4,659,988)
BRAZILIAN REAL	0.000	9/15/2021	(26,085,000)	(4,977,507)
EURO CURRENCY	0.000	8/31/2021	(4,382,704)	(5,202,092)
FNMA	2.500	8/17/2036	(5,295,000)	(5,547,167)
FNMA	1.500	8/17/2036	(9,715,000)	(9,897,915)
MEXICAN PESO (NEW)	0.000	9/15/2021	(222,700,000)	(11,117,698)
GNMA II	4.000	8/19/2051	(12,429,000)	(13,143,182)
UMBS	5.500	8/12/2051	(13,400,000)	(14,955,656)
Euro-BUXL 30-Year Bond Future	0.000	9/8/2021	(11,100,000)	(28,315,111)
Australian 10-Year Bond Future	0.000	9/15/2021	(26,900,000)	(28,702,320)
Long Gilt Future	0.000	9/28/2021	(20,900,000)	(37,705,317)
Euro-BTP Future	0.000	9/8/2021	(23,200,000)	(42,459,380)
U.S. Treasury Long Bond Future	0.000	9/21/2021	(43,800,000)	(72,146,813)
EURO CURRENCY	0.000	9/15/2021	(64,901,000)	(77,059,187)
Euro-BUND Future	0.000	9/8/2021	(47,400,000)	(99,282,177)
U.S. Treasury 05-Year Note Future	0.000	9/30/2021	(167,800,000)	(208,819,235)
U.S. Treasury 10-Year Ultra Future	0.000	9/21/2021	(141,100,000)	(212,002,750)

\* 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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