

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Abn Amro Bank	3.21	8/27/21	4,000,000	4,004,876	0.327%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	12/16/21	2,965,000	3,042,831	0.249%
Aia	3.15	9/20/21	4,000,000	4,000,276	0.327%
AlG Global Funding	3.06	6/25/21	2,000,000	1,999,994	0.163%
Aircastle	6.25	12/1/19	5,730,000	5,832,962	0.477%
Air Lease	3.5	1/15/22	700,000	706,378	0.058%
Air Lease	4.75	3/1/20	3,675,000	3,729,592	0.305%
Allegro CLO III	3.61	7/25/27	1,000,000	994,592	0.081%
Ally Auto Receivables Trust 2015-2	2.41	1/15/21	670,000	669,926	0.055%
Ally Auto Receivables Trust 2015-2	3.01	3/15/22	335,000	335,003	0.027%
Ally Auto Receivables Trust 2016-1	2.29	6/15/21	670,000	668,614	0.055%
Ally Auto Receivables Trust 2016-1	2.84	9/15/22	335,000	334,726	0.027%
Ally Auto Receivables Trust 2019-1	2.85	3/15/22	3,000,000	3,003,972	0.246%
Ally Master Owner Trust	2.8	7/15/22	4,000,000	4,000,002	0.327%
Altria	3.49	2/14/22	1,870,000	1,899,344	0.155%
America Movil SAB de CV	5	3/30/20	6,000,000	6,116,768	0.500%
American Campus Communities Operating Partnership	3.35	10/1/20	340,000	340,858	0.028%
American Express	3.33	11/5/21	2,000,000	2,005,850	0.164%
American Express	3.21	5/17/21	2,000,000	2,003,320	0.164%
American Express Credit	3.05	3/3/20	1,000,000	1,001,492	0.082%
AmeriCredit Automobile Receivables 2016-1	3.59	2/8/22	1,580,000	1,594,571	0.130%
Americredit Automobile Receivables Trust 2014-4	3.07	11/9/20	1,500,000	1,500,195	0.123%
AmeriCredit Automobile Receivables Trust 2015-2	3	6/8/21	1,000,000	1,000,499	0.082%
AmeriCredit Automobile Receivables Trust 2016-2	2.21	5/10/21	3,252,550	3,248,808	0.266%
AmeriCredit Automobile Receivables Trust 2016-3	2.24	4/8/22	1,100,000	1,091,719	0.089%
AmeriCredit Automobile Receivables Trust 2017-2	3.42	4/18/23	4,000,000	4,018,100	0.328%
AmeriCredit Automobile Receivables Trust 2017-3	1.9	3/18/22	925,000	919,858	0.075%
Americredit Automobile Receivables Trust 2018-2	3.15	3/20/23	2,000,000	2,018,735	0.165%
Americredit Automobile Receivables Trust 2019-1	2.97	11/20/23	1,335,000	1,342,610	0.110%
Ameriprise Financial	3	3/22/22	865,000	869,853	0.071%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	3,716,230	3,751,951	0.307%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	3,851,015	3,884,248	0.317%
Angel Oak Mortgage Trust I LLC 2019-1	4.12	11/25/48	3,851,015	3,882,700	0.317%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	5,530,000	5,530,000	0.452%
Angel Oak Mortgage Trust I LLC 2019-2	3.78	3/25/49	2,500,000	2,500,000	0.204%
Angel Oak Mortgage Trust I LLC 2019-2	3.83	3/25/49	2,000,000	2,000,000	0.163%
ANZ New Zealand Int l Ltd/London	3.76	7/28/21	500,000	505,030	0.041%
ArcelorMittal	5.25	8/5/20	5,560,000	5,705,950	0.466%
Ari Fleet Lease Trust 2017	1.91	4/15/26	215,699	214,666	0.018%
Ari Fleet Lease Trust 2018	2.55	10/15/26	597,067	596,066	0.049%
Ari Fleet Lease Trust 2018	3.22	8/16/27	2,000,000	2,009,001	0.164%
Ascentium Equipment Receivables 2016-2 Trust	1.65	5/10/22	374,917	374,022	0.031%
Ascentium Equipment Receivables 2017-2 Trust	2	5/11/20	725,159	723,500	0.059%
Ascentium Equipment Receivables 2018-1 Trust	2.92	12/10/20	552,597	553,088	0.045%
Ascentium Equipment Receivables 2018-1 Trust	3.21	9/11/23	935,000	940,029	0.077%
AT&T	3.74	7/15/21	2,000,000	2,020,184	0.165%
AT&T 4/2 CP 144A	0	6/5/19	3,500,000	3,481,053	0.285%
Australia & New Zealand Banking	3.18	8/19/20	1,000,000	1,002,429	0.082%
Avis Budget Rental Car Funding AESOP	2.5	2/20/21	2,000,000	1,994,226	0.163%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	1,750,000	1,768,536	0.145%
Avis Budget Rental Car Funding AESOP	3.7	3/20/23	1,290,000	1,301,365	0.106%
Avis Budget Rental Car Funding AESOP	4.53	3/20/23	225,000	227,790	0.019%
Avis Budget Rental Car Funding AESOP	2.46	7/20/20	666,667	666,124	0.054%
Avis Budget Rental Car Funding AESOP	2.5	7/20/21	1,000,000	995,318	0.081%
Avnet	5.88	6/15/20	1,000,000	1,028,079	0.084%
Baidu	3	6/30/20	5,140,000	5,139,656	0.420%
Banco Santander	4.36	4/11/22	3,000,000	3,014,772	0.246%
BANK 2017-BNK8	2.12	11/15/50	245,033	242,431	0.020%
Bank of America	3.45	10/1/21	2,000,000	2,003,044	0.164%
Bank of America	3.25	6/25/22	2,000,000	2,001,298	0.164%
Bank of Montreal	2.9	3/26/22	5,000,000	5,012,130	0.410%
Bank of Montreal	3.14	7/13/20	1,000,000	1,002,484	0.082%
Bank of Montreal	3.43	8/27/21	1,000,000	1,008,716	0.082%
Bank of Nova Scotia	3.25	3/7/22	2,000,000	2,005,088	0.164%
Bank of Nova Scotia	3.19	7/14/20	1,000,000	1,004,534	0.082%

Banque Federative Du Credit Mutuel	3.25	7/20/20	1,000,000	1,001,113	0.082%
Banque Federative Du Credit Mutuel	3.49	7/20/22	1,000,000	1,000,077	0.082%
BAPTIST MEMORIAL HEALTH TECP	3.25	4/9/19	10,500,000	10,489,490	0.857%
Barclays	2.75	11/8/19	7,000,000	6,989,990	0.571%
Barclays	4.11	2/15/23	3,000,000	2,968,956	0.243%
Barings CLO Ltd 2013-I	3.56	1/20/28	1,005,000	992,761	0.081%
BAT Capital	3.56	8/15/22	1,000,000	994,009	0.081%
BAT International Finance	2.75	6/15/20	2,510,000	2,500,638	0.204%
Bayer US Finance	2.38	10/8/19	2,000,000	1,994,586	0.163%
Bayer US Finance II	3.23	6/25/21	5,010,000	4,956,989	0.405%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	732,778	735,022	0.060%
Bayview Opportunity Master Fund IVa Trust 2017-SPL5	3.5	6/28/57	1,041,317	1,044,612	0.085%
Bayview Opportunity Master Fund IVb Trust 2017-RT2	3.5	8/28/57	673,002	676,419	0.055%
BB&T	3.45	4/1/22	1,000,000	1,000,912	0.082%
Becton Dickinson And	2.68	12/15/19	2,611,000	2,609,781	0.213%
Becton Dickinson And	3.48	12/29/20	2,044,000	2,041,725	0.167%
Becton Dickinson And	3.64	6/6/22	430,000	429,999	0.035%
BlueMountain CLO 2012-2	3.69	11/20/28	3,025,000	3,010,638	0.246%
BMW US Capital	3.44	4/6/22	1,000,000	1,000,025	0.082%
BMW Vehicle Lease Trust 2017-2	2.07	10/20/20	450,000	448,287	0.037%
BMW Vehicle Lease Trust 2018-1	3.26	7/20/21	1,320,000	1,331,295	0.109%
BMW Vehicle Lease Trust 2019-1	2.84	11/22/21	1,500,000	1,503,572	0.123%
BOSTON SCIENTIFIC CORP 4/2 144A CP	3.1	4/15/19	8,000,000	7,989,853	0.653%
BP Capital Markets	3.48	9/16/21	1,000,000	1,014,925	0.083%
BP Capital Markets America	3.28	9/19/22	2,000,000	2,001,412	0.164%
Bpce	3.88	5/22/22	960,000	966,108	0.079%
Branch Banking & Trust	3.24	1/15/20	1,000,000	1,003,196	0.082%
Broadcom	3.13	4/15/21	4,000,000	3,995,200	0.327%
Broadcom Corp / Broadcom Cayman Finance	2.2	1/15/21	3,506,000	3,453,543	0.282%
California Republic Auto Receivables Trust 2015-1	2.51	2/16/21	1,000,000	998,551	0.082%
Canadian Imperial Bank of Commerce	3.33	6/16/22	1,000,000	1,002,173	0.082%
Canadian Pacer Auto Receivables Trust 2018-2	3	6/21/21	1,500,000	1,502,370	0.123%
Capital Auto Receivables Asset Trust 2015-2	3.16	11/20/20	925,000	925,685	0.076%
Capital Auto Receivables Asset Trust 2016-1	4.03	8/21/23	2,517,000	2,533,300	0.207%
Capital Auto Receivables Asset Trust 2016-2	3.16	11/20/23	3,200,000	3,206,439	0.262%
Capital Auto Receivables Asset Trust 2016-3	1.54	8/20/20	14,979	14,968	0.001%
Capital Auto Receivables Asset Trust 2017-1	2.02	8/20/21	425,000	423,249	0.035%
Capital Auto Receivables Asset Trust 2018-2	3.48	10/20/23	545,000	549,711	0.045%
Capital Auto Receivables Asset Trust 2018-2	3.27	6/20/23	1,000,000	1,004,377	0.082%
Capital One Financial	3.2	10/30/20	1,000,000	1,000,114	0.082%
Capital One Financial	3.55	3/9/22	2,000,000	2,006,040	0.164%
Capital One Financial	3.46	5/12/20	1,000,000	1,004,527	0.082%
Capital One NA	3.56	8/8/22	2,000,000	1,996,396	0.163%
Capital One NA	3.37	9/13/19	1,000,000	1,002,124	0.082%
Cardinal Health	3.38	6/15/22	2,000,000	1,977,472	0.162%
CarMax Auto Owner Trust 2015-3	3.27	3/15/22	1,000,000	998,180	0.082%
CarMax Auto Owner Trust 2016-2	3.25	11/15/22	2,800,000	2,790,170	0.228%
Carmax Auto Owner Trust 2019-1	3.05	3/15/24	5,000,000	5,042,381	0.412%
CCG Receivables Trust 2017-1	1.84	11/14/23	265,631	264,243	0.022%
Celulosa Arauco Y Constitucion	7.25	7/29/19	4,000,000	4,061,560	0.332%
Genovus Energy	5.7	10/15/19	2,443,462	2,480,113	0.203%
CenterPoint Energy	3.6	11/1/21	535,000	542,953	0.044%
Chevron	3.1	3/3/22	1,000,000	1,005,389	0.082%
CHI TXBL SR B CP	3.6	4/2/19	8,000,000	7,997,855	0.654%
CHI TXBL SR B CP	3.6	4/5/19	6,000,000	5,997,177	0.490%
CHI TXBL SR B CP	3.6	4/9/19	5,000,000	4,996,288	0.408%
Chrysler Capital Auto Receivables Trust 2016	1.64	7/15/21	225,246	224,568	0.018%
Cigna	3.2	9/17/20	3,000,000	3,014,283	0.246%
Cigna	3.26	9/17/21	6,085,000	6,070,353	0.496%
Citibank NA	3.06	10/20/20	1,000,000	999,929	0.082%
Citibank NA	3.25	3/13/21	2,000,000	1,998,756	0.163%
Citigroup	3.57	1/10/20	1,000,000	1,003,288	0.082%
Citigroup	3.66	12/8/21	1,000,000	1,012,098	0.083%
Citigroup	3.93	8/2/21	1,000,000	1,014,882	0.083%
Citigroup Commercial Mortgage Trust 2015-GC27	1.35	2/10/48	14,430	14,417	0.001%
Citigroup Commercial Mortgage Trust 2015-P1	1.65	9/15/48	300,863	298,949	0.024%
Citizens Bank NA/Providence RI	3.25	2/14/22	2,190,000	2,210,100	0.181%
Citizens Bank NA/Providence RI	3.16	3/2/20	1,000,000	1,001,535	0.082%
Citizens Bank NA/Providence RI	3.46	5/26/22	1,325,000	1,326,675	0.108%
CNAC HK Finbridge	3	7/19/20	2,000,000	1,996,846	0.163%
Cnh Equipment Trust 2016	1.44	12/15/21	371,564	368,955	0.030%
Cnh Equipment Trust 2019	2.96	5/16/22	1,500,000	1,502,641	0.123%

CNH Industrial Capital	4.38	11/6/20	2,538,000	2,555,809	0.209%
CNH INDUSTRIAL CAP LLC 4/2 144A CP	3.5	5/9/19	5,000,000	4,982,547	0.407%
COLT 2017-1 Mortgage Loan Trust	2.61	5/27/47	142,296	141,532	0.012%
COLT 2017-1 Mortgage Loan Trust	3.07	5/27/47	37,667	37,542	0.003%
COLT 2017-2 Mortgage Loan Trust	2.42	10/25/47	629,101	627,117	0.051%
COLT 2018-1 Mortgage Loan Trust	2.93	2/25/48	358,473	357,030	0.029%
COLT 2018-2 Mortgage Loan Trust	3.47	7/27/48	1,275,987	1,277,559	0.104%
COLT 2018-3 Mortgage Loan Trust	3.69	10/26/48	1,500,830	1,503,953	0.123%
COLT 2018-3 Mortgage Loan Trust	3.76	10/26/48	1,276,129	1,277,836	0.104%
COLT 2018-3 Mortgage Loan Trust	3.87	10/26/48	1,304,111	1,305,871	0.107%
COLT 2018-4 Mortgage Loan Trust	4.01	12/28/48	2,860,214	2,879,327	0.235%
COLT 2019-1 Mortgage Loan Trust	3.71	3/25/49	1,647,665	1,653,665	0.135%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	5,320,000	5,320,000	0.435%
COLT 2019-2 Mortgage Loan Trust	3.44	5/25/49	9,000,000	9,000,000	0.736%
COLT 2019-2 Mortgage Loan Trust	3.54	5/25/49	2,000,000	2,000,000	0.163%
Columbia Pipeline	3.3	6/1/20	4,974,000	4,989,897	0.408%
Comcast	3.13	10/1/20	2,085,000	2,087,763	0.171%
Comcast	3.24	10/1/21	1,645,000	1,647,278	0.135%
COMM 2014-CCRE20 Mortgage Trust	1.32	11/10/47	30,144	30,045	0.002%
COMM 2015-PC1 Mortgage Trust	1.67	7/10/50	263,568	262,939	0.021%
Conagra Brands	3.51	10/22/20	700,000	697,974	0.057%
Connecticut Avenue Securities Trust 2019-R01	3.34	7/25/31	1,531,578	1,532,077	0.125%
Connecticut Avenue Securities Trust 2019-R02	3.34	8/25/31	1,449,838	1,450,849	0.119%
Consolidated Edison Co of New York	3	6/25/21	2,000,000	1,992,630	0.163%
Cooperatieve Rabobank UA/NY	3.61	1/10/22	1,000,000	1,007,550	0.082%
Credit Agricole SA/London	3.57	6/10/20	1,000,000	1,006,257	0.082%
CSAIL 2015-C1 Commercial Mortgage Trust	1.68	4/15/50	57,386	57,197	0.005%
CSAIL 2016-C6 Commercial Mortgage Trust	1.49	1/15/49	185,615	184,028	0.015%
CVS Health	3.23	3/9/20	1,335,000	1,337,858	0.109%
CVS Health	3.32	3/9/21	4,355,000	4,364,050	0.357%
Daimler Finance North America	3.37	10/30/19	1,000,000	1,001,266	0.082%
Daimler Finance North America	3.4	11/5/21	4,000,000	3,993,416	0.326%
Daimler Finance North America	3.43	1/6/20	1,000,000	1,000,258	0.082%
Daimler Finance North America	3.13	2/12/21	1,000,000	994,796	0.081%
Daimler Finance North America	3.11	2/22/21	2,000,000	1,990,136	0.163%
Danske Bank	2.8	3/10/21	4,000,000	3,965,200	0.324%
Danske Bank	2.2	3/2/20	8,110,000	8,041,827	0.657%
Danske Bank	3.13	3/2/20	2,000,000	1,983,310	0.162%
DBS Group Holdings	3.08	6/8/20	2,000,000	2,001,610	0.164%
Deephaven Residential Mortgage Trust 2017-1	3.49	12/26/46	842,851	843,281	0.069%
Deephaven Residential Mortgage Trust 2017-3	2.58	10/25/47	333,189	331,653	0.027%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	781,458	780,933	0.064%
Deephaven Residential Mortgage Trust 2018-2	3.48	4/25/58	1,602,758	1,610,710	0.132%
Deephaven Residential Mortgage Trust 2018-4	4.08	10/25/58	4,581,048	4,638,389	0.379%
Deephaven Residential Mortgage Trust 2019-1	3.74	1/25/59	8,084,541	8,106,699	0.663%
Deephaven Residential Mortgage Trust 2019-1	3.9	1/25/59	7,853,835	7,875,400	0.644%
Deephaven Residential Mortgage Trust 2019-1	3.95	1/25/59	3,926,917	3,937,683	0.322%
Delta Air Lines	2.6	12/4/20	495,000	490,459	0.040%
Delta Air Lines	2.88	3/13/20	730,000	730,528	0.060%
Deutsche Bank	4.61	5/10/19	2,500,000	2,501,113	0.204%
Deutsche Bank AG/New York NY	3.58	1/22/21	2,000,000	1,960,032	0.160%
Deutsche Bank AG/New York NY	4.03	2/4/21	3,000,000	2,944,290	0.241%
Diageo Capital	2.92	5/18/20	2,000,000	1,999,998	0.163%
Discover Bank	8.7	11/18/19	776,000	802,039	0.066%
Discover Bank	7	4/15/20	3,448,000	3,589,554	0.293%
DNB Bank	3.17	10/2/20	1,000,000	1,000,492	0.082%
DNB Bank	3.69	6/2/21	1,000,000	1,011,238	0.083%
Dollar Tree	3.47	4/17/20	5,175,000	5,174,736	0.423%
Dominion Energy	3.18	6/1/19	2,000,000	1,999,422	0.163%
DowDuPont	3.39	11/15/20	3,000,000	3,019,053	0.247%
Duke Energy Florida	2.1	12/15/19	232,500	231,688	0.019%
Dxc Technology	3.58	3/1/21	2,779,000	2,777,477	0.227%
Edison International	2.13	4/15/20	4,475,000	4,438,654	0.363%
EDP Finance BV	4.9	10/1/19	9,801,000	9,887,082	0.808%
EDP Finance BV	4.13	1/15/20	2,130,000	2,138,066	0.175%
Elanco Animal Health	3.91	8/27/21	720,000	731,647	0.060%
ENABLE MIDST PARTNERS LP 4/2 144A CP	3.35	5/28/19	10,000,000	9,948,000	0.813%
Enable Midstream Partners	2.4	5/15/19	1,000,000	999,290	0.082%
ENBRIDGE US INC 4/2 144A CP	3.08	5/7/19	10,000,000	9,970,187	0.815%
Encana	6.5	5/15/19	3,046,000	3,057,465	0.250%
Energy Transfer Operating	9	4/15/19	1,000,000	1,002,105	0.082%
ENERGY TRANSFER PARTNERS 4/2 144A CP	3.05	4/1/19	400,000	399,901	0.033%

Enlink Midstream Partners	2.7	4/1/19	10,105,000	10,103,707	0.826%
Enterprise Fleet Financing	1.74	2/22/22	133,563	133,254	0.011%
Enterprise Fleet Financing	2.04	2/22/22	1,000,000	992,928	0.081%
Enterprise Fleet Financing	2.13	5/22/23	500,364	497,835	0.041%
Enterprise Fleet Financing	2.13	7/20/22	504,605	502,934	0.041%
Enterprise Fleet Financing 2018-2	3.14	2/20/24	1,815,000	1,822,761	0.149%
Enterprise Fleet Financing 2019-1	2.98	10/22/24	3,530,000	3,529,965	0.289%
Enterprise Products Operating	2.55	10/15/19	1,000,000	998,148	0.082%
Enterprise Products Operating	3.5	2/1/22	3,335,000	3,400,339	0.278%
EQT	3.57	10/1/20	685,000	681,598	0.056%
EQT	8.13	6/1/19	8,828,000	8,882,910	0.726%
Equifax	3.55	8/15/21	3,000,000	2,981,391	0.244%
Exelon Generation	4	10/1/20	5,000,000	5,060,500	0.414%
Express Scripts Holding	3.38	11/30/20	2,000,000	2,000,068	0.163%
Fannie Mae Connecticut Avenue Securities	4.49	10/25/28	46,995	47,352	0.004%
Fannie Mae Connecticut Avenue Securities	3.44	10/25/29	2,329,160	2,333,247	0.191%
Fannie Mae Connecticut Avenue Securities	3.17	10/25/30	1,365,932	1,365,349	0.112%
Fannie Mae Connecticut Avenue Securities	3.24	12/25/30	743,400	743,313	0.061%
Fannie Mae Connecticut Avenue Securities	3.94	1/25/29	43,587	43,749	0.004%
Fannie Mae Connecticut Avenue Securities	3.04	1/25/30	237,816	237,670	0.019%
Fannie Mae Connecticut Avenue Securities	3.21	1/25/31	1,681,366	1,680,945	0.137%
Fannie Mae Connecticut Avenue Securities	3.24	2/25/30	401,244	401,294	0.033%
Fannie Mae Connecticut Avenue Securities	3.04	3/25/31	1,360,650	1,358,975	0.111%
Fannie Mae Connecticut Avenue Securities	3.79	5/25/29	42,115	42,148	0.003%
Fannie Mae Connecticut Avenue Securities	3.14	5/25/30	562,928	562,576	0.046%
Fannie Mae Connecticut Avenue Securities	3.79	7/25/29	176,613	177,306	0.014%
Fannie Mae Connecticut Avenue Securities	3.14	8/25/30	272,443	272,327	0.022%
Fannie Mae Connecticut Avenue Securities	3.64	9/25/29	547,323	548,894	0.045%
Fannie Mae REMICS	2.89	1/25/45	431,097	430,191	0.035%
Federal National Mortgage Assn.	4.5	1/1/27	33,377	33,959	0.003%
Fifth Third Bank/Cincinnati OH	3	10/30/20	1,500,000	1,491,090	0.122%
Fifth Third Bank/Cincinnati OH	3.2	7/26/21	3,000,000	3,003,003	0.245%
Ford Credit Auto Lease Trust 2018	3.05	8/15/21	500,000	502,001	0.041%
Ford Credit Floorplan Master Owner Trust	2.34	9/15/22	1,170,000	1,160,187	0.095%
Ford Motor Credit	3.17	11/2/20	2,643,000	2,583,210	0.211%
Ford Motor Credit	3.8	1/9/20	2,000,000	1,998,068	0.163%
Ford Motor Credit	3.61	4/5/21	3,000,000	2,923,488	0.239%
Ford Motor Credit	3.39	6/12/20	1,000,000	993,965	0.081%
Fox	3.67	1/25/22	980,000	1,000,527	0.082%
Freddie Mac REMICS	2.83	2/15/45	527,742	524,583	0.043%
Freddie Mac Stacr Trust 2018-HQA2	3.24	10/25/48	4,950,000	4,945,938	0.404%
Freddie Mac STACR Trust 2019-DNA1	3.39	1/25/49	2,965,000	2,968,772	0.243%
Freddie Mac STACR Trust 2019-DNA2	3.29	3/25/49	2,000,000	2,000,000	0.163%
Freddie Mac Stacr Trust 2019-HQA1	3.39	2/25/49	1,290,000	1,291,048	0.106%
Freddie Mac Structured Agency Credit Risk debt Notes	3.69	10/25/29	413,252	415,454	0.034%
Freddie Mac Structured Agency Credit Risk debt Notes	4.46	11/25/48	4,099,744	4,112,925	0.336%
Freddie Mac Structured Agency Credit Risk debt Notes	3.29	12/25/29	162,292	162,346	0.013%
Freddie Mac Structured Agency Credit Risk debt Notes	3.74	2/25/48	477,987	478,125	0.039%
Freddie Mac Structured Agency Credit Risk debt Notes	3.24	3/25/30	873,386	872,844	0.071%
Freddie Mac Structured Agency Credit Risk debt Notes	3.04	4/25/30	141,306	141,100	0.012%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	866,343	865,496	0.071%
Freddie Mac Structured Agency Credit Risk debt Notes	2.94	7/25/30	909,222	905,066	0.074%
Freddie Mac Structured Agency Credit Risk debt Notes	3.69	8/25/29	238,460	239,065	0.020%
Freddie Mac Structured Agency Credit Risk debt Notes	4.17	8/25/48	1,041,976	1,049,229	0.086%
Freddie Mac Structured Agency Credit Risk debt Notes	3.19	9/25/30	3,096,689	3,094,785	0.253%
Freddie Mac Structured Agency Credit Risk debt Notes	3.98	9/25/47	400,899	402,025	0.033%
Freddie Mac Whole Loan Securities Trust 2016-SC02	3.61	10/25/46	1,545,018	1,537,210	0.126%
Fresenius Medical Care US Finance	5.75	2/15/21	575,000	598,000	0.049%
Fresenius Medical Care US Finance II	4.13	10/15/20	1,251,000	1,261,946	0.103%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	643,355	644,378	0.053%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	4,156,361	4,184,796	0.342%
GATX	3.45	11/5/21	2,700,000	2,684,750	0.219%
GATX	2.5	7/30/19	2,765,000	2,756,180	0.225%
Ge Capital International Funding Co Unlimited	2.34	11/15/20	5,000,000	4,937,165	0.404%
General Mills	3.32	4/16/21	2,960,000	2,951,922	0.241%
General Motors	3.54	8/7/20	2,505,000	2,497,973	0.204%
General Motors Financial	3.84	11/6/21	6,000,000	5,922,852	0.484%
General Motors Financial	3.73	4/13/20	1,000,000	1,000,048	0.082%
General Motors Financial	4.15	5/9/19	500,000	500,285	0.041%
General Motors Financial	3.5	7/10/19	1,000,000	1,000,253	0.082%
Georgia Power	2	3/30/20	4,000,000	3,969,368	0.324%
Gilead Sciences	2.88	9/20/19	2,000,000	1,999,476	0.163%

GMF Floorplan Owner Revolving Trust	2.97	1/18/22	4,000,000	3,999,024	0.327%
GMF Floorplan Owner Revolving Trust	2.78	3/15/22	1,920,000	1,920,949	0.157%
GMF Floorplan Owner Revolving Trust	3.5	3/15/22	2,500,000	2,500,239	0.204%
GMF Floorplan Owner Revolving Trust	1.96	5/17/21	650,000	649,413	0.053%
GMF Floorplan Owner Revolving Trust	2.13	7/15/22	930,000	921,931	0.075%
GMF Floorplan Owner Revolving Trust	2.63	7/15/22	710,000	706,386	0.058%
GMF Floorplan Owner Revolving Trust	2.46	8/16/21	2,000,000	1,994,733	0.163%
GMF Floorplan Owner Revolving Trust	3.49	9/15/22	5,000,000	5,042,685	0.412%
GMF Floorplan Owner Revolving Trust	3.68	9/15/22	5,000,000	5,043,611	0.412%
GM Financial Automobile Leasing Trust 2017-1	2.74	8/20/20	2,000,000	1,996,129	0.163%
GM Financial Automobile Leasing Trust 2017-3	2.01	11/20/20	385,000	383,784	0.031%
GM Financial Automobile Leasing Trust 2018-2	3.06	6/21/21	2,000,000	2,006,690	0.164%
GM Financial Automobile Leasing Trust 2018-3	3.18	6/21/21	1,780,000	1,792,427	0.147%
GM Financial Automobile Leasing Trust 2019-1	2.98	12/20/21	4,000,000	4,014,015	0.328%
GM Financial Consumer Automobile Receivables Trust 2018-4	2.93	11/16/21	2,828,875	2,833,380	0.232%
Goldman Sachs	3.41	12/13/19	1,000,000	1,003,083	0.082%
Goldman Sachs	3.34	12/27/20	1,000,000	1,001,897	0.082%
Goldman Sachs	4.13	4/23/21	1,000,000	1,012,650	0.083%
GreatAmerica Leasing Receivables Funding LLC Series 2016-1	2.71	4/20/23	1,700,000	1,694,323	0.138%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	2.6	6/15/21	390,000	389,390	0.032%
GS Mortgage Securities Trust 2014-GC24	1.51	9/10/47	27,173	27,117	0.002%
GS Mortgage Securities Trust 2015-GC28	1.53	2/10/48	98,615	98,353	0.008%
Halcyon Loan Advisors Funding 2014-3	3.86	10/22/25	786,575	786,156	0.064%
Harley-Davidson Financial Services	3.56	3/2/21	4,000,000	3,983,628	0.326%
Harris	3.23	4/30/20	1,600,000	1,597,088	0.131%
HCA	6.5	2/15/20	3,000,000	3,086,250	0.252%
Hewlett Packard Enterprise	2.1	10/4/19	2,946,000	2,930,757	0.240%
Hewlett Packard Enterprise	3.52	10/5/21	4,000,000	3,967,048	0.324%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	174,133	172,797	0.014%
HOF 2019-1 A1 144A	3.45	1/25/59	7,970,000	7,970,000	0.651%
HOF 2019-1 A2 144A	3.56	1/25/59	4,000,000	4,000,000	0.327%
HOF 2019-1 A3 144A	3.61	1/25/59	1,780,000	1,780,000	0.145%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	1,282,822	1,295,414	0.106%
HSBC Holdings	4.83	3/8/21	500,000	514,359	0.042%
HSBC Holdings	3.28	5/18/21	2,965,000	2,961,599	0.242%
HSBC Holdings	4.31	5/25/21	1,500,000	1,531,824	0.125%
HSBC Holdings	3.25	9/11/21	2,000,000	1,997,546	0.163%
Hyundai Auto Lease Securitization Trust 2017	2.76	12/16/19	10,850	10,850	0.001%
Hyundai Auto Lease Securitization Trust 2018	2.81	4/15/21	930,000	930,936	0.076%
Hyundai Auto Lease Securitization Trust 2019	2.92	7/15/21	6,000,000	6,009,254	0.491%
Hyundai Capital America	3.42	3/12/21	1,000,000	993,925	0.081%
Hyundai Capital America	3.74	7/8/21	1,000,000	995,638	0.081%
Hyundai Capital America	3.61	9/18/20	2,000,000	1,995,726	0.163%
Imperial Brands Finance	2.95	7/21/20	5,000,000	4,987,445	0.408%
Ing Groep	3.75	3/29/22	985,000	988,657	0.081%
International Flavors & Fragrances	3.4	9/25/20	635,000	639,051	0.052%
International Lease Finance	8.25	12/15/20	7,124,000	7,657,680	0.626%
International Lease Finance	5.88	4/1/19	1,175,000	1,174,891	0.096%
Interpublic Group of	3.5	10/1/20	720,000	725,484	0.059%
Intesa Sanpaolo	6.5	2/24/21	2,400,000	2,510,261	0.205%
Intesa Sanpaolo SpA/New York NY	3.18	5/10/19	3,000,000	3,000,000	0.245%
Intesa Sanpaolo SpA/New York NY	3.4	7/17/19	4,000,000	4,000,561	0.327%
InTown Hotel Portfolio Trust 2018-STAY	3.18	1/15/33	685,000	680,905	0.056%
JD.com	3.13	4/29/21	6,000,000	5,934,266	0.485%
John deere Owner Trust 2019	2.91	7/17/23	1,750,000	1,761,490	0.144%
JPMBB Commercial Mortgage Securities Trust 2014-C25	1.52	11/15/47	6,290	6,283	0.001%
JPMBB Commercial Mortgage Securities Trust 2015-C27	1.41	2/15/48	104,591	104,241	0.009%
JPMorgan Chase	3.71	6/7/21	1,000,000	1,013,971	0.083%
JPMorgan Chase Bank NA	3.19	9/23/19	1,000,000	1,001,661	0.082%
Keurig Dr Pepper	3.55	5/25/21	2,595,000	2,623,293	0.214%
Keysight Technologies	3.3	10/30/19	3,340,000	3,340,711	0.273%
Korea development Bank	3.09	2/27/20	500,000	500,268	0.041%
Kraft Heinz Foods	3.52	8/10/22	1,280,000	1,276,836	0.104%
Life Technologies	6	3/1/20	8,610,000	8,845,905	0.723%
Lloyds Bank	6.5	9/14/20	6,335,000	6,597,972	0.539%
Magnetite XVI	3.58	1/18/28	1,000,000	987,550	0.081%
Manufacturers & Traders Trust	3.04	1/25/21	1,000,000	997,598	0.082%
Marriott International Inc/MD	3.24	3/8/21	860,000	862,463	0.070%
Marsh & McLennan	3.5	12/29/20	1,165,000	1,180,809	0.097%
Martin Marietta Materials	3.13	12/20/19	470,000	469,425	0.038%
Martin Marietta Materials	3.31	5/22/20	2,315,000	2,314,396	0.189%
Mercedes-Benz Auto Lease Trust 2018	2.41	2/16/21	1,500,000	1,496,755	0.122%

Mercedes-Benz Auto Lease Trust 2019	3.1	11/15/21	2,000,000	2,013,142	0.165%
Mercedes-Benz Master Owner Trust 2017	2.78	5/16/21	770,000	770,119	0.063%
Metropolitan Life Global Funding I	3.38	1/11/22	2,040,000	2,068,701	0.169%
Metropolitan Life Global Funding I	3	6/12/20	1,000,000	1,002,366	0.082%
Microchip Technology	3.92	6/1/21	4,770,000	4,811,809	0.393%
Mississippi Power	3.26	3/27/20	1,070,000	1,068,761	0.087%
Mitsubishi Ufj Financial	3.58	2/22/22	595,000	598,688	0.049%
Mitsubishi Ufj Financial	3.22	3/7/22	3,000,000	3,021,993	0.247%
Mitsubishi Ufj Financial	3.41	7/26/21	1,695,000	1,697,078	0.139%
Mmaf Equipment Finance Llc 2018	2.92	7/12/21	776,684	777,000	0.064%
Mmaf Equipment Finance Llc 2019	2.84	1/10/22	2,500,000	2,504,260	0.205%
Morgan Stanley	3.94	1/20/22	2,000,000	2,019,634	0.165%
Morgan Stanley	3.25	2/10/21	1,000,000	1,000,865	0.082%
Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19	1.57	12/15/47	44,260	44,148	0.004%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	1.39	9/15/49	289,624	284,710	0.023%
Morgan Stanley Capital I Trust 2015-MS1	1.64	5/15/48	555,697	551,225	0.045%
Morgan Stanley Capital I Trust 2017-CLS	3.48	11/15/34	955,000	950,210	0.078%
MVW Owner Trust 2015-1	2.52	12/20/32	462,784	457,972	0.037%
National Australia Bank	3.17	5/22/20	1,000,000	1,003,365	0.082%
National Bank of Canada	3.16	6/12/20	1,000,000	1,004,865	0.082%
Navient Private Education Loan Trust 2018	2.83	12/15/59	1,056,941	1,056,732	0.086%
Navient Private Education Refi Loan Trust 2018	2.53	2/18/42	1,100,966	1,096,145	0.090%
Navient Private Education Refi Loan Trust 2019	3.03	1/15/43	2,815,000	2,824,895	0.231%
Neuberger Berman CLO XIX	3.59	7/15/27	2,000,000	1,988,907	0.163%
Neuberger Berman CLO XVI-S	3.64	1/15/28	1,005,000	996,910	0.081%
New Residential Mortgage Loan Trust 2018-NQM1	3.99	11/25/48	4,407,142	4,498,203	0.368%
New Residential Mortgage Loan Trust 2019-NQM1	3.67	1/25/49	3,439,299	3,457,379	0.283%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	4,015,000	4,030,882	0.329%
New Residential Mortgage Loan Trust 2019-NQM2	3.7	4/25/49	2,415,000	2,424,530	0.198%
New Residential Mortgage Loan Trust 2019-NQM2	3.75	4/25/49	2,000,000	2,007,882	0.164%
New York Life Global Funding	2.95	1/28/21	5,000,000	5,030,310	0.411%
New York Life Global Funding	3.07	4/9/20	1,000,000	1,001,256	0.082%
New York Life Global Funding	3.05	8/6/21	1,580,000	1,589,807	0.130%
NextEra Energy Capital Holdings	3.18	8/28/21	2,500,000	2,488,355	0.203%
NextEra Energy Capital Holdings	3.34	9/1/20	4,000,000	4,030,000	0.329%
NextEra Energy Capital Holdings	2.93	9/3/19	3,560,000	3,557,131	0.291%
Nissan Auto Lease Trust 2017	2.17	12/15/21	405,000	402,970	0.033%
Nissan Auto Lease Trust 2017	1.91	4/15/20	1,178,875	1,176,892	0.096%
Nissan Auto Receivables 2019-A Owner Trust	2.82	1/18/22	3,000,000	3,003,879	0.246%
Nissan Master Owner Trust Receivables	2.8	10/17/22	695,000	695,347	0.057%
Nissan Master Owner Trust Receivables	1.54	6/15/21	875,000	872,699	0.071%
Nissan Motor Acceptance	3.38	1/13/20	1,000,000	999,128	0.082%
Nissan Motor Acceptance	3.13	9/13/19	1,000,000	1,000,010	0.082%
Nissan Motor Acceptance	3.24	9/21/21	4,000,000	3,955,236	0.323%
Nissan Motor Acceptance	2.99	9/28/20	4,000,000	3,964,160	0.324%
Nordea Bank Abp	3.63	5/27/21	500,000	505,601	0.041%
Nutrien	6.5	5/15/19	1,000,000	1,003,764	0.082%
NXP BV / NXP Funding	4.13	6/15/20	5,000,000	5,062,500	0.414%
OCP CLO 2014-7	3.36	7/20/29	2,142,857	2,143,165	0.175%
OCP CLO 2015-10	3.58	10/26/27	1,000,000	993,720	0.081%
OZLM VIII	3.63	10/17/29	5,000,000	4,978,703	0.407%
PACCAR Financial	3.15	8/9/21	2,000,000	2,023,258	0.165%
Penske Truck Leasing Co Lp / PTL Finance	3.3	4/1/21	3,000,000	3,011,757	0.246%
Penske Truck Leasing Co Lp / PTL Finance	3.65	7/29/21	840,000	849,627	0.069%
Pentair Finance Sarl	2.65	12/1/19	6,964,000	6,916,317	0.565%
Petroleos Mexicanos	8	5/3/19	10,000,000	10,055,000	0.822%
Philip Morris International	3.06	2/21/20	265,000	264,825	0.022%
Phillips 66	3.25	2/26/21	1,615,000	1,607,275	0.131%
Plains All American Pipeline LP / PAA Finance	5.75	1/15/20	1,000,000	1,020,715	0.083%
Plains All American Pipeline LP / PAA Finance	2.6	12/15/19	5,943,000	5,918,289	0.484%
PNC Bank NA	3.01	1/22/21	2,000,000	1,996,048	0.163%
QVC	3.13	4/1/19	2,377,000	2,376,753	0.194%
Regions Bank/Birmingham AL	3.18	4/1/21	1,255,000	1,244,350	0.102%
Regions Bank/Birmingham AL	3.19	8/13/21	820,000	814,987	0.067%
Royal Bank of Canada	3.47	2/1/22	2,000,000	2,012,260	0.164%
Royal Bank of Canada	3	3/2/20	1,000,000	1,002,493	0.082%
Royal Bank Of Scotland	6.4	10/21/19	2,390,000	2,434,174	0.199%
Santander Drive Auto Receivables Trust 2015-2	4.02	9/15/22	5,000,000	5,024,110	0.411%
Santander Drive Auto Receivables Trust 2015-3	4.5	6/17/23	5,000,000	5,032,783	0.411%
Santander Drive Auto Receivables Trust 2015-5	2.74	12/15/21	241,153	241,086	0.020%
Santander Drive Auto Receivables Trust 2015-5	3.65	12/15/21	1,000,000	1,004,932	0.082%
Santander Drive Auto Receivables Trust 2016-1	4.02	4/15/22	1,000,000	1,009,865	0.083%

Santander Drive Auto Receivables Trust 2017-1	2.1	6/15/21	80,228	80,156	0.007%
Santander Drive Auto Receivables Trust 2017-3	2.19	3/15/22	585,000	583,279	0.048%
Santander Drive Auto Receivables Trust 2018-2	2.75	9/15/21	1,395,000	1,394,781	0.114%
Santander Drive Auto Receivables Trust 2018-3	3.03	2/15/22	2,000,000	2,002,362	0.164%
Santander Drive Auto Receivables Trust 2018-4	3.27	1/17/23	1,215,000	1,220,260	0.100%
Santander Drive Auto Receivables Trust 2018-5	3.52	12/15/22	2,440,000	2,463,964	0.201%
Santander Drive Auto Receivables Trust 2019-1	3	12/15/22	1,845,000	1,851,953	0.151%
Santander Drive Auto Receivables Trust 2019-1	3.21	9/15/23	1,540,000	1,546,746	0.126%
Santander Retail Auto Lease Trust 2017	2.22	1/20/21	680,000	677,371	0.055%
Santander Retail Auto Lease Trust 2018	2.76	10/20/20	1,253,228	1,253,037	0.102%
Santander UK	3.34	11/15/21	3,000,000	3,003,306	0.245%
Sempra Energy	3.29	1/15/21	1,925,000	1,908,260	0.156%
Sempra Energy	2.4	2/1/20	5,415,000	5,387,730	0.440%
Sempra Energy	3.04	7/15/19	1,154,000	1,151,926	0.094%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	948,551	956,463	0.078%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	2,812,050	2,847,913	0.233%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	2,484,663	2,522,188	0.206%
Shire Acquisitions Investments Ireland DAC	1.9	9/23/19	6,800,000	6,763,674	0.553%
Siemens Financieringsmaatschappij	2.95	3/16/20	2,000,000	2,005,396	0.164%
Sierra Timeshare 2014-3 Receivables Funding	2.3	10/20/31	64,733	64,463	0.005%
Sierra Timeshare 2016-2 Receivables Funding	2.33	7/20/33	136,177	134,283	0.011%
Skandinaviska Enskilda Banken	3.05	3/25/22	4,000,000	4,009,668	0.328%
SI Green Operating Partnership	3.66	8/16/21	3,000,000	2,985,822	0.244%
Slm Private Education Loan Trust 2013	2.5	3/15/47	1,987,359	1,984,751	0.162%
SLM Student Loan Trust 2003-11	3.16	12/15/25	1,431,487	1,436,737	0.117%
SLM Student Loan Trust 2010-1	2.89	3/25/25	677,409	662,916	0.054%
SMART ABS Series 2016-2US Trust	1.71	3/15/21	452,051	449,199	0.037%
SMBC Aviation Capital Finance DAC	2.65	7/15/21	2,000,000	1,962,212	0.160%
Smb Private Education Loan Trust 2014	3.98	4/15/32	3,000,000	3,052,023	0.249%
Smb Private Education Loan Trust 2014	3.05	5/15/26	1,451,350	1,454,698	0.119%
Smb Private Education Loan Trust 2015	3.48	6/15/27	835,675	840,615	0.069%
Smb Private Education Loan Trust 2018	2.83	3/16/26	1,041,140	1,040,008	0.085%
STACR Trust 2018-DNA3	3.24	9/25/48	1,925,000	1,923,016	0.157%
STACR Trust 2018-HRP2	3.74	2/25/47	2,095,000	2,103,750	0.172%
Standard Chartered	3.91	1/20/23	2,050,000	2,042,099	0.167%
Standard Chartered	2.4	9/8/19	1,500,000	1,494,417	0.122%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	1,835,491	1,863,121	0.152%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	4/25/49	5,555,000	5,555,000	0.454%
Starwood Mortgage Residential Trust 2019-IMC1	3.65	4/25/49	4,000,000	4,000,000	0.327%
Starwood Mortgage Residential Trust 2019-IMC1	3.75	4/25/49	2,000,000	2,000,000	0.163%
Sumitomo Mitsui Banking	3.15	10/16/20	5,000,000	5,000,315	0.409%
Sumitomo Mitsui Banking	3.12	1/17/20	2,000,000	2,001,880	0.164%
Sumitomo Mitsui Trust Bank	3.07	9/19/19	2,000,000	2,001,970	0.164%
SunTrust Bank/Atlanta GA	3.27	1/31/20	1,000,000	1,003,103	0.082%
Swedbank	3.29	3/14/22	2,000,000	1,983,004	0.162%
Swedbank AB/New York	2.97	8/24/20	1,000,000	1,000,948	0.082%
Synchrony Financial	2.7	2/3/20	7,910,000	7,891,198	0.645%
Syngenta Finance	3.7	4/24/20	2,280,000	2,273,431	0.186%
Takeda Pharmaceutical	3.8	11/26/20	1,520,000	1,543,168	0.126%
Telefonica Emisiones	5.13	4/27/20	3,600,000	3,680,845	0.301%
Telefonica Emisiones	5.88	7/15/19	1,000,000	1,008,738	0.082%
Telefonos de Mexico SAB de CV	5.5	11/15/19	4,000,000	4,060,440	0.332%
Time Warner Cable	8.25	4/1/19	2,465,000	2,464,746	0.201%
Toronto-Dominion Bank	3.01	1/25/21	1,000,000	999,921	0.082%
Toronto-Dominion Bank	3.03	6/11/21	2,000,000	2,005,138	0.164%
Toronto-Dominion Bank	3.7	7/13/21	1,000,000	1,012,546	0.083%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	100,561	99,683	0.008%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	1,309,399	1,288,324	0.105%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	175,103	171,668	0.014%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	257,950	255,109	0.021%
Towd Point Mortgage Trust 2017-3	2.75	7/25/57	434,075	427,275	0.035%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	568,307	559,134	0.046%
Towd Point Mortgage Trust 2017-5	3.09	2/25/57	894,802	887,420	0.073%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	1,225,421	1,203,199	0.098%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	1,765,791	1,761,331	0.144%
Toyota Auto Receivables 2019-A Owner Trust	2.83	10/15/21	2,000,000	2,003,636	0.164%
Toyota Industries	3.11	3/12/22	4,545,000	4,587,778	0.375%
Toyota Motor	3.18	7/20/21	1,000,000	1,013,922	0.083%
Toyota Motor Credit	3.49	1/11/22	1,000,000	1,006,231	0.082%
TransCanada PipeLines	2.96	11/15/19	2,000,000	2,001,244	0.164%
TRP Government Reserve	2.49		1,060	1,060	0.000%
Tyson Foods	3.17	6/2/20	1,600,000	1,597,984	0.131%

UBS AG/London	3.11	12/1/20	4,552,000	4,559,643	0.373%
United Technologies	3.33	8/16/21	1,350,000	1,349,765	0.110%
Unum	5.63	9/15/20	1,296,000	1,342,948	0.110%
US Bancorp	3.42	1/24/22	1,000,000	1,004,862	0.082%
US Bank NA/Cincinnati OH	3	2/4/21	4,000,000	4,025,464	0.329%
US Bank NA/Cincinnati OH	3.03	7/24/20	3,000,000	3,004,356	0.246%
U.S. Treasury Bill	2.44	11/7/19	2,900,000	2,858,707	0.234%
U.S. Treasury Bill	2.44	5/23/19	7,000,000	6,976,239	0.570%
U.S. Treasury Bill	2.49	7/18/19	13,830,000	13,732,084	1.122%
U.S. Treasury Bill	2.45	7/25/19	6,000,000	5,954,383	0.487%
U.S. Treasury Bill	2.45	8/1/19	8,000,000	7,935,611	0.649%
U.S. Treasury Notes	1.63	7/31/19	5,600,000	5,584,250	0.456%
U.S. Treasury Notes	1.5	8/15/20	2,800,000	2,766,750	0.226%
U.S. Treasury Notes	1.63	8/31/19	5,500,000	5,480,234	0.448%
Vale Overseas	5.88	6/10/21	3,000,000	3,132,000	0.256%
Vanke Real Estate Hong Kong	3.95	12/23/19	8,000,000	8,044,912	0.658%
Verizon Owner Trust 2016-2	2.15	5/20/21	3,000,000	2,983,233	0.244%
Verizon Owner Trust 2017-3	2.53	4/20/22	1,000,000	993,537	0.081%
Verizon Owner Trust 2018-1	3.2	9/20/22	1,900,000	1,907,449	0.156%
Verus Securitization Trust 2018-1	2.93	2/25/48	544,231	541,588	0.044%
Verus Securitization Trust 2018-2	3.68	6/1/58	1,534,261	1,548,995	0.127%
Verus Securitization Trust 2018-2	3.78	6/1/58	795,245	800,711	0.065%
Verus Securitization Trust 2018-2	3.83	6/1/58	984,016	988,120	0.081%
Verus Securitization Trust 2018-3	4.11	10/25/58	3,609,491	3,669,106	0.300%
Verus Securitization Trust 2018-3	4.18	10/25/58	1,010,665	1,027,348	0.084%
Verus Securitization Trust 2018-3	4.28	10/25/58	1,691,961	1,719,840	0.141%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	1,803,458	1,803,332	0.147%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	1,958,586	1,988,065	0.163%
Verus Securitization Trust 2019-1	3.84	2/25/59	6,145,474	6,190,776	0.506%
Verus Securitization Trust 2019-1	3.94	2/25/59	5,932,889	5,976,559	0.489%
Verus Securitization Trust 2019-1	4.04	2/25/59	2,481,925	2,500,168	0.204%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	5,415,000	5,415,000	0.443%
Verus Securitization Trust 2019-INV1	3.5	12/25/59	4,000,000	4,000,000	0.327%
Verus Securitization Trust 2019-INV1	3.66	12/25/59	1,635,000	1,635,000	0.134%
Verus Securitization Trust 2019-INV1	4.03	12/25/59	455,000	455,000	0.037%
Volkswagen Group of America Finance	3.64	11/12/21	4,000,000	4,009,472	0.328%
Volkswagen Group of America Finance	3.46	11/13/20	4,000,000	4,007,996	0.328%
Volvo Financial Equipment LLC Series 2017-1	1.92	3/15/21	219,033	217,973	0.018%
Volvo Financial Equipment LLC Series 2019-1	2.9	11/15/21	1,500,000	1,502,959	0.123%
Volvo Financial Equipment Master Owner Trust	2.98	11/15/22	220,000	220,526	0.018%
Vulcan Materials	3.28	3/1/21	4,650,000	4,643,188	0.380%
Vulcan Materials	3.21	6/15/20	250,000	248,427	0.020%
Wabtec	3.91	9/15/21	4,000,000	3,990,672	0.326%
Wells Fargo	3.63	2/11/22	1,000,000	1,006,314	0.082%
Wells Fargo Bank NA	3.33	7/23/21	3,000,000	3,019,011	0.247%
Wells Fargo Bank NA	3.27	7/23/21	1,820,000	1,824,184	0.149%
Wells Fargo Commercial Mortgage Trust 2015-C30	1.65	9/15/58	75,339	75,163	0.006%
Wells Fargo Commercial Mortgage Trust 2015-NXS1	1.34	5/15/48	100,562	100,139	0.008%
Wells Fargo Commercial Mortgage Trust 2016-LC24	1.44	10/15/49	155,897	154,997	0.013%
Westpac Banking	3.11	1/25/21	2,000,000	1,999,842	0.163%
Westpac Banking	3.04	3/6/20	1,000,000	1,002,508	0.082%
WFCM 2015-C28	1.53	5/15/48	38,740	38,650	0.003%
Wheels SPV 2	2.13	4/20/26	1,000,000	989,374	0.081%
Wheels SPV 2	1.59	5/20/25	6,979	6,972	0.001%
Williams	5.25	3/15/20	6,000,000	6,127,704	0.501%
World Omni Automobile Lease Securitization Trust 2018	3.19	12/15/21	1,260,000	1,270,867	0.104%
World Omni Automobile Lease Securitization Trust 2018	2.83	7/15/21	1,000,000	1,001,945	0.082%
World Omni Automobile Lease Securitization Trust 2019	2.94	5/16/22	1,750,000	1,759,787	0.144%
World Omni Auto Receivables Trust 2018-D	3.01	4/15/22	5,000,000	5,014,411	0.410%
World Omni Auto Receivables Trust 2019	3.04	5/15/24	3,500,000	3,530,084	0.289%
Zimmer Biomet Holdings	3.38	3/19/21	3,000,000	2,988,648	0.244%
Zoetis	3.08	8/20/21	3,000,000	2,978,610	0.243%

Total Investments in Securities					1,231,496,037
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Swap Contracts	Notional Amount	Market Value	% of Net Assets
CDX IG CDSI S32 5YR 06/20/2024	(25,000,000)	(447,925)	(0.037%)

Total Swap Contracts		(447,925)	
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Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
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EDMO 90DAY EURO\$ FUTR JUN 20	(160)	6/15/2020	(9,777,500)	(66,831)	(0.799%)
EDUO 90DAY EURO\$ FUTR SEP 20	(160)	9/14/2020	(9,784,000)	(74,456)	(0.800%)
FED FUND 30DAY FUTR DEC 19 FFZ9	(240)	12/31/2019	(7,825,200)	(3,233)	(0.640%)
FED FUND 30DAY FUTR SEP19 FFU9	(240)	9/30/2019	(7,816,400)	(433)	(0.639%)
FVM9 5YR US NOTE FUT JUN 19	(125)	6/28/2019	(14,478,516)	(17,756)	(1.183%)
TUM9 2YR US NOTE FUT JUN 19	(100)	6/28/2019	(21,309,375)	(75,142)	(1.742%)

Total Futures Contracts **(237,852)**

NET ASSETS **1,223,420,296**

NET ASSET VALUE PER SHARE

Ultra Short-Term Bond Fund Shares **5.01**

(\$1,057,357,302 / 210,860,763 Shares Outstanding)

Ultra Short-Term Bond Fund - I Class Shares **5.02**

(\$166,062,995 / 33,070,301 Shares Outstanding)

ADR	American Depository Receipts
ADS	American Depository Shares
AR	Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
ARM	Adjustable Rate Mortgage
BAN	Bond Anticipation Note
CDA	Community Development Administration
CLN	Credit Linked Note
CMO	Collateralized Mortgage Obligation
COP	Certificate of Participation
DOT	Department of Transportation
EFA	Educational Facility Authority
ETC	Equipment Trust Certificate
FDR	Fiduciary Depository Receipt
FRN	Floating Rate Note
GDR	Global Depository Receipts
GDS	Global Depository Shares
GO	General Obligation
HDA	Housing Development Authority
HEFA	Health & Education Facility Authority
HFA	Health Facility Authority
HFC	Housing Finance Corp
HFFA	Health Facility Financing Authority
HHEFA	Health & Higher Education Facility Authority
IDA	Industrial Development Authority/Agency
IDB	Industrial Development Bond
IDC	Industrial Development Corp
IDRB	Industrial Development Revenue Bond
IO	Interest Only security for which the fund receives interest on notional principal (par)
PCR	Pollution Control Revenue
PFA	Public Finance Authority
PIK	Payment-in-kind
PTC	Pass-Through Certificate
RAC	Revenue Anticipation Certificate
RAN	Revenue Anticipation Note
RAW	Revenue Anticipation Warrant
REIT	Real Estate Investment Trust
RIB	Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
STEP	Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
TAN	Tax Anticipation Note
TAW	Tax Anticipation Warrant
TBA	To Be Announced purchase commitment
TDFA	Trade & Deposit Facility Agreement
TECP	Tax-Exempt Commercial Paper
TRAN	Tax Revenue Anticipation Note
VR	Variable Rate; rate shown is effective rate at period end
VRDN	Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

Important Information

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.