

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Abn Amro Bank	3.09	8/27/21	4,000,000	4,009,656	0.299%
Adani Ports & Special Economic Zone	3.5	7/29/20	795,000	800,214	0.060%
Aia	2.91	9/20/21	4,000,000	3,994,728	0.298%
AIG Global Funding	2.81	6/25/21	2,000,000	2,007,552	0.150%
AIG Global Funding	2.3	7/1/22	665,000	664,775	0.050%
Aircastle	6.25	12/1/19	5,730,000	5,814,414	0.433%
Air Lease	3.5	1/15/22	700,000	716,548	0.053%
Air Lease	4.75	3/1/20	3,675,000	3,727,475	0.278%
Allegro CLO III	3.42	7/25/27	1,000,000	995,854	0.074%
Ally Auto Receivables Trust 2016-1	2.29	6/15/21	670,000	669,818	0.050%
Ally Auto Receivables Trust 2016-1	2.84	9/15/22	335,000	335,127	0.025%
Ally Auto Receivables Trust 2019-1	2.85	3/15/22	3,000,000	3,010,368	0.224%
Ally Master Owner Trust	2.71	7/15/22	4,000,000	4,001,371	0.298%
Altria	3.49	2/14/22	1,870,000	1,919,093	0.143%
America Movil SAB de CV	5	3/30/20	1,764,000	1,797,645	0.134%
American Campus Communities Operating Partnership	3.35	10/1/20	340,000	343,005	0.026%
American Express	3.17	11/5/21	2,000,000	2,008,962	0.150%
American Express	3.05	5/17/21	2,000,000	2,006,260	0.149%
American Express Credit	2.95	3/3/20	1,000,000	1,001,947	0.075%
AmeriCredit Automobile Receivables 2016-1	3.59	2/8/22	1,580,000	1,597,757	0.119%
AmeriCredit Automobile Receivables Trust 2015-2	3	6/8/21	1,000,000	1,001,276	0.075%
AmeriCredit Automobile Receivables Trust 2016-2	2.21	5/10/21	1,450,602	1,450,115	0.108%
AmeriCredit Automobile Receivables Trust 2016-3	2.24	4/8/22	1,100,000	1,098,730	0.082%
AmeriCredit Automobile Receivables Trust 2017-2	3.42	4/18/23	4,000,000	4,060,916	0.302%
AmeriCredit Automobile Receivables Trust 2017-3	1.9	3/18/22	870,905	868,934	0.065%
Americredit Automobile Receivables Trust 2018-2	3.15	3/20/23	2,000,000	2,025,870	0.151%
Americredit Automobile Receivables Trust 2019-1	2.97	11/20/23	1,335,000	1,353,528	0.101%
Ameriprise Financial	3	3/22/22	865,000	879,132	0.065%
Angel Oak Mortgage Trust 2019-3	3.14	5/25/59	2,660,923	2,660,923	0.198%
Angel Oak Mortgage Trust 2019-3	3.24	5/25/59	1,678,550	1,678,550	0.125%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	3,327,591	3,393,587	0.253%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	3,448,281	3,516,526	0.262%
Angel Oak Mortgage Trust I LLC 2019-1	4.12	11/25/48	3,448,281	3,516,384	0.262%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	5,221,859	5,288,835	0.394%
Angel Oak Mortgage Trust I LLC 2019-2	3.78	3/25/49	2,360,696	2,390,913	0.178%
Angel Oak Mortgage Trust I LLC 2019-2	3.83	3/25/49	1,888,556	1,912,703	0.142%
ANZ New Zealand Int l Ltd/London	3.59	7/28/21	500,000	505,589	0.038%
ArcelorMittal	5.25	8/5/20	5,560,000	5,699,000	0.424%
Ari Fleet Lease Trust 2017	1.91	4/15/26	161,452	161,017	0.012%
Ari Fleet Lease Trust 2018	2.55	10/15/26	495,589	495,868	0.037%
Ari Fleet Lease Trust 2018	3.22	8/16/27	2,000,000	2,017,434	0.150%
Ari Fleet Lease Trust 2019	2.41	11/15/27	2,000,000	2,000,000	0.149%
Ascentium Equipment Receivables 2016-2 Trust	1.65	5/10/22	155,775	155,612	0.012%
Ascentium Equipment Receivables 2017-2 Trust	2	5/11/20	442,448	442,078	0.033%
Ascentium Equipment Receivables 2018-1 Trust	2.92	12/10/20	382,485	383,202	0.029%
Ascentium Equipment Receivables 2018-1 Trust	3.21	9/11/23	935,000	946,166	0.070%
Ascentium Equipment Receivables 2019-1	2.84	6/10/22	2,750,000	2,768,654	0.206%
AT&T	3.55	7/15/21	2,000,000	2,014,976	0.150%
Australia & New Zealand Banking	3.02	8/19/20	1,000,000	1,005,008	0.075%
Avis Budget Rental Car Funding AESOP	2.5	2/20/21	2,000,000	1,999,093	0.149%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	1,750,000	1,792,057	0.133%
Avis Budget Rental Car Funding AESOP	3.7	3/20/23	1,290,000	1,318,476	0.098%
Avis Budget Rental Car Funding AESOP	4.53	3/20/23	225,000	231,327	0.017%
Avis Budget Rental Car Funding AESOP	2.46	7/20/20	166,667	166,663	0.012%
Avis Budget Rental Car Funding AESOP	2.5	7/20/21	1,000,000	1,000,861	0.075%
Avnet	5.88	6/15/20	1,000,000	1,029,964	0.077%
Baidu	3	6/30/20	3,140,000	3,154,022	0.235%
Banco Santander	4.14	4/11/22	3,000,000	3,037,878	0.226%
BANK 2017-BNK8	2.12	11/15/50	231,606	231,267	0.017%
Bank of America	3.24	10/1/21	2,000,000	2,004,838	0.149%
Bank of America	3	6/25/22	2,000,000	2,004,802	0.149%
Bank of Montreal	2.94	7/13/20	1,000,000	1,001,229	0.075%
Bank of Montreal	3.31	8/27/21	1,000,000	1,010,892	0.075%
Bank of New York Mellon	2.78	6/4/21	5,000,000	4,996,835	0.372%
Bank of Nova Scotia	3.11	3/7/22	2,000,000	2,009,958	0.150%

Bank of Nova Scotia	2.99	7/14/20	1,000,000	1,002,472	0.075%
Banque Federative Du Credit Mutuel	3.08	7/20/20	1,000,000	1,002,662	0.075%
Banque Federative Du Credit Mutuel	3.32	7/20/22	1,000,000	1,002,497	0.075%
BAPTIST MEMORIAL HEALTH TECP	3.35	7/16/19	10,500,000	10,501,844	0.782%
Barclays	3.95	2/15/23	3,000,000	2,974,053	0.222%
Barings CLO Ltd 2013-I	3.39	1/20/28	1,005,000	998,093	0.074%
BAT Capital	3.4	8/15/22	1,000,000	1,001,135	0.075%
BAT International Finance	2.75	6/15/20	2,510,000	2,515,550	0.187%
Bayer US Finance	2.38	10/8/19	2,000,000	1,996,612	0.149%
Bayer US Finance II	2.98	6/25/21	5,010,000	4,979,234	0.371%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	693,668	706,794	0.053%
Bayview Opportunity Master Fund IVa Trust 2017-SPL5	3.5	6/28/57	982,575	1,000,101	0.074%
Bayview Opportunity Master Fund IVb Trust 2017-RT2	3.5	8/28/57	640,525	654,426	0.049%
BB&T	3.24	4/1/22	1,000,000	1,004,353	0.075%
Becton Dickinson And	2.68	12/15/19	2,611,000	2,611,807	0.195%
Becton Dickinson And	3.19	12/29/20	2,044,000	2,044,944	0.152%
Becton Dickinson And	3.5	6/6/22	430,000	433,279	0.032%
BlueMountain CLO 2012-2	3.57	11/20/28	3,025,000	3,012,295	0.224%
BMW US Capital	3.23	4/6/22	1,000,000	1,003,799	0.075%
BMW Vehicle Lease Trust 2017-2	2.07	10/20/20	432,829	432,211	0.032%
BMW Vehicle Lease Trust 2018-1	3.26	7/20/21	1,320,000	1,337,163	0.100%
BMW Vehicle Lease Trust 2019-1	2.84	11/22/21	1,500,000	1,515,052	0.113%
Bnp Paribas	2.95	5/23/22	5,000,000	5,042,550	0.376%
Boardwalk Pipelines	5.75	9/15/19	1,395,000	1,402,586	0.104%
BP Capital Markets	3.28	9/16/21	1,000,000	1,012,596	0.075%
BP Capital Markets America	3.07	9/19/22	2,000,000	2,003,514	0.149%
Bpce	3.74	5/22/22	960,000	967,212	0.072%
Branch Banking & Trust	3.05	1/15/20	1,000,000	1,001,706	0.075%
Broadcom	3.13	4/15/21	4,000,000	4,024,520	0.300%
Broadcom Corp / Broadcom Cayman Finance	2.2	1/15/21	3,506,000	3,473,675	0.259%
BROADCOM INC 4/2 144A CP	2.87	7/16/19	10,000,000	9,986,400	0.744%
Bunge Ltd Finance	3.5	11/24/20	9,800,000	9,900,038	0.737%
California Republic Auto Receivables Trust 2015-1	2.51	2/16/21	897,284	897,087	0.067%
Canadian Imperial Bank of Commerce	3.13	6/16/22	1,000,000	1,006,201	0.075%
Canadian Pacer Auto Receivables Trust 2018-2	3	6/21/21	1,163,052	1,166,586	0.087%
Capital Auto Receivables Asset Trust 2015-2	3.16	11/20/20	812,423	812,637	0.061%
Capital Auto Receivables Asset Trust 2016-1	4.03	8/21/23	2,517,000	2,532,165	0.189%
Capital Auto Receivables Asset Trust 2016-2	3.16	11/20/23	3,200,000	3,208,812	0.239%
Capital Auto Receivables Asset Trust 2017-1	2.02	8/20/21	316,585	315,959	0.024%
Capital Auto Receivables Asset Trust 2018-2	3.48	10/20/23	545,000	552,782	0.041%
Capital Auto Receivables Asset Trust 2018-2	3.27	6/20/23	1,000,000	1,008,212	0.075%
Capital One Financial	3.03	10/30/20	1,000,000	1,000,201	0.074%
Capital One Financial	3.4	3/9/22	2,000,000	2,015,720	0.150%
Capital One Financial	3.3	5/12/20	1,000,000	1,004,161	0.075%
Capital One NA	3.38	8/8/22	2,000,000	2,005,236	0.149%
Capital One NA	3.21	9/13/19	1,000,000	1,000,878	0.075%
Cardinal Health	3.18	6/15/22	2,000,000	1,987,854	0.148%
CarMax Auto Owner Trust 2015-3	3.27	3/15/22	1,000,000	1,002,080	0.075%
CarMax Auto Owner Trust 2016-2	3.25	11/15/22	2,800,000	2,802,536	0.209%
Carmax Auto Owner Trust 2019-1	3.05	3/15/24	5,000,000	5,101,585	0.380%
CCG Receivables Trust 2017-1	1.84	11/14/23	190,430	189,969	0.014%
Celulosa Arauco Y Constitucion	7.25	7/29/19	4,000,000	4,020,360	0.299%
Cenovus Energy	5.7	10/15/19	2,443,462	2,461,788	0.183%
CenterPoint Energy	3.6	11/1/21	535,000	549,459	0.041%
Chevron	3	3/3/22	1,000,000	1,005,292	0.075%
CHI TXBL SR B CP	2.85	8/21/19	19,000,000	18,931,942	1.410%
Chrysler Capital Auto Receivables Trust 2016	1.64	7/15/21	119,293	119,120	0.009%
Cigna	3.2	9/17/20	3,000,000	3,025,026	0.225%
Cigna	3.06	9/17/21	6,085,000	6,086,144	0.453%
Citibank NA	2.89	10/20/20	1,000,000	1,001,571	0.075%
Citibank NA	3.1	3/13/21	2,000,000	2,005,026	0.149%
Citigroup	3.37	1/10/20	1,000,000	1,002,632	0.075%
Citigroup	3.52	12/8/21	1,000,000	1,010,132	0.075%
Citigroup	3.77	8/2/21	1,000,000	1,013,094	0.075%
Citigroup Commercial Mortgage Trust 2015-P1	1.65	9/15/48	227,864	226,967	0.017%
Citizens Bank NA/Providence RI	3.25	2/14/22	2,190,000	2,230,401	0.166%
Citizens Bank NA/Providence RI	3.33	5/26/22	1,325,000	1,328,359	0.099%
CNAC HK Finbridge	3	7/19/20	2,000,000	2,007,981	0.150%
Cnh Equipment Trust 2016	1.44	12/15/21	269,697	268,631	0.020%
Cnh Equipment Trust 2019	2.96	5/16/22	1,500,000	1,509,838	0.112%
CNH Industrial Capital	4.38	11/6/20	2,538,000	2,589,910	0.193%
CNH INDUSTRIAL CAP LLC 4/2 144A CP	3.05	11/5/19	10,000,000	9,888,922	0.737%

COLT 2017-2 Mortgage Loan Trust	2.42	10/25/47	538,587	537,096	0.040%
COLT 2018-1 Mortgage Loan Trust	2.93	2/25/48	286,814	286,260	0.021%
COLT 2018-2 Mortgage Loan Trust	3.47	7/27/48	1,034,313	1,038,090	0.077%
COLT 2018-3 Mortgage Loan Trust	3.69	10/26/48	1,306,622	1,324,530	0.099%
COLT 2018-3 Mortgage Loan Trust	3.76	10/26/48	1,110,998	1,126,197	0.084%
COLT 2018-3 Mortgage Loan Trust	3.87	10/26/48	1,135,359	1,150,866	0.086%
COLT 2018-4 Mortgage Loan Trust	4.01	12/28/48	2,525,223	2,569,344	0.191%
COLT 2019-1 Mortgage Loan Trust	3.71	3/25/49	1,538,523	1,562,553	0.116%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	4,992,026	5,070,521	0.378%
COLT 2019-2 Mortgage Loan Trust	3.44	5/25/49	8,445,157	8,577,695	0.639%
COLT 2019-2 Mortgage Loan Trust	3.54	5/25/49	1,876,702	1,906,100	0.142%
COLT 2019-3 Mortgage Loan Trust	2.76	8/25/49	3,455,000	3,455,000	0.257%
Columbia Pipeline	3.3	6/1/20	4,974,000	5,007,798	0.373%
Comcast	2.92	10/1/20	2,085,000	2,088,590	0.156%
Comcast	3.03	10/1/21	1,645,000	1,650,677	0.123%
COMM 2015-PC1 Mortgage Trust	1.67	7/10/50	101,196	101,095	0.008%
Conagra Brands	3.34	10/22/20	700,000	699,983	0.052%
Connecticut Avenue Securities Trust 2019-R01	3.25	7/25/31	1,495,531	1,497,692	0.112%
Connecticut Avenue Securities Trust 2019-R02	3.25	8/25/31	1,417,712	1,419,331	0.106%
Connecticut Avenue Securities Trust 2019-R03	3.15	9/25/31	1,507,646	1,508,325	0.112%
Consolidated Edison Co of New York	2.75	6/25/21	2,000,000	2,002,074	0.149%
Cooperatieve Rabobank UA/NY	3.41	1/10/22	1,000,000	1,009,921	0.075%
Credit Agricole SA/London	3.38	1/10/22	5,000,000	5,092,540	0.379%
Credit Agricole SA/London	3.42	6/10/20	1,000,000	1,007,498	0.075%
Credit Suisse Group Funding Guernsey	3.13	12/10/20	5,500,000	5,542,389	0.413%
CROWN CASTLE INTL CORP 4/2 144A CP	2.76	8/2/19	10,000,000	9,973,001	0.743%
CSAIL 2015-C1 Commercial Mortgage Trust	1.68	4/15/50	23,435	23,397	0.002%
CSAIL 2016-C6 Commercial Mortgage Trust	1.49	1/15/49	145,640	144,811	0.011%
CVS Health	3.08	3/9/20	1,335,000	1,338,458	0.100%
CVS Health	3.17	3/9/21	4,355,000	4,370,569	0.326%
Daimler Finance North America	3.2	10/30/19	1,000,000	1,001,753	0.075%
Daimler Finance North America	3.24	11/5/21	4,000,000	4,007,296	0.298%
Daimler Finance North America	3.22	1/6/20	1,000,000	1,002,215	0.075%
Daimler Finance North America	2.97	2/12/21	1,000,000	998,796	0.074%
Daimler Finance North America	2.97	2/22/21	2,000,000	1,998,278	0.149%
Daimler Trucks Retail Trust 2019-1	2.77	8/15/22	2,965,000	2,991,700	0.223%
Danske Bank	5	1/12/22	5,000,000	5,211,665	0.388%
Danske Bank	2.8	3/10/21	6,200,000	6,208,717	0.462%
Danske Bank	3.03	3/2/20	2,000,000	1,997,608	0.149%
DBS Group Holdings	2.94	6/8/20	2,000,000	2,006,300	0.149%
Deephaven Residential Mortgage Trust 2017-1	3.49	12/26/46	654,686	657,357	0.049%
Deephaven Residential Mortgage Trust 2017-3	2.58	10/25/47	284,694	283,996	0.021%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	694,149	695,884	0.052%
Deephaven Residential Mortgage Trust 2018-2	3.48	4/25/58	1,400,391	1,415,400	0.105%
Deephaven Residential Mortgage Trust 2018-4	4.08	10/25/58	4,081,923	4,140,821	0.308%
Deephaven Residential Mortgage Trust 2019-1	3.74	1/25/59	7,337,997	7,425,209	0.553%
Deephaven Residential Mortgage Trust 2019-1	3.9	1/25/59	7,128,594	7,213,137	0.537%
Deephaven Residential Mortgage Trust 2019-1	3.95	1/25/59	3,564,297	3,606,518	0.269%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	3,970,468	4,012,642	0.299%
Deephaven Residential Mortgage Trust 2019-2	3.66	4/25/59	1,915,787	1,936,121	0.144%
Deephaven Residential Mortgage Trust 2019-2	3.76	4/25/59	1,776,892	1,795,707	0.134%
Delta Air Lines	2.6	12/4/20	495,000	494,327	0.037%
Delta Air Lines	2.88	3/13/20	730,000	729,063	0.054%
Deutsche Bank AG/New York NY	3.15	1/22/21	2,500,000	2,482,613	0.185%
Deutsche Bank AG/New York NY	3.41	1/22/21	2,000,000	1,967,510	0.147%
Deutsche Bank AG/New York NY	3.86	2/4/21	3,000,000	2,966,124	0.221%
Diageo Capital	2.76	5/18/20	2,000,000	2,002,452	0.149%
Discover Bank	8.7	11/18/19	776,000	793,244	0.059%
Discover Bank	7	4/15/20	3,448,000	3,565,997	0.266%
DNB Bank	2.97	10/2/20	1,000,000	1,001,706	0.075%
DNB Bank	3.59	6/2/21	1,000,000	1,012,433	0.075%
Dollar Tree	3.29	4/17/20	5,175,000	5,173,742	0.385%
Duke Energy Florida	2.1	12/15/19	155,000	154,720	0.012%
DuPont de Nemours	3.23	11/15/20	3,000,000	3,019,572	0.225%
Dxc Technology	3.47	3/1/21	2,779,000	2,775,871	0.207%
Edison International	2.13	4/15/20	2,475,000	2,459,247	0.183%
EDP Finance BV	4.9	10/1/19	9,801,000	9,849,897	0.734%
EDP Finance BV	4.13	1/15/20	2,130,000	2,137,853	0.159%
Elanco Animal Health	3.91	8/27/21	720,000	737,106	0.055%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	763,654	762,987	0.057%
Elara Hgv Timeshare Issuer 2016	2.73	4/25/28	2,125,193	2,121,843	0.158%
ENABLE MIDST PARTNERS LP 4/2 144A CP	3.1	9/10/19	10,000,000	9,940,533	0.740%

ENABLE MIDST PARTNERS LP 4/2 144A CP	3.05	9/18/19	10,000,000	9,933,694	0.740%
ENCANA CORP 4/2 144A CP	3.2	8/5/19	10,000,000	9,973,052	0.743%
ENERGY TRANSFER PARTNERS 4/2 144A CP	2.95	7/1/19	4,000,000	3,999,122	0.298%
ENERGY TRANSFER PARTNERS 4/2 144A CP	2.96	7/8/19	10,000,000	9,992,558	0.744%
Enterprise Fleet Financing	1.74	2/22/22	50,535	50,482	0.004%
Enterprise Fleet Financing	2.04	2/22/22	1,000,000	997,381	0.074%
Enterprise Fleet Financing	2.13	5/22/23	409,666	408,923	0.030%
Enterprise Fleet Financing	2.13	7/20/22	364,955	364,415	0.027%
Enterprise Fleet Financing 2018-2	3.14	2/20/24	1,756,404	1,769,426	0.132%
Enterprise Fleet Financing 2019-1	2.98	10/22/24	3,530,000	3,570,334	0.266%
Enterprise Products Operating	2.55	10/15/19	1,000,000	1,000,027	0.074%
Enterprise Products Operating	3.5	2/1/22	3,335,000	3,421,853	0.255%
EQT	3.36	10/1/20	685,000	684,447	0.051%
Equifax	3.39	8/15/21	3,000,000	2,983,656	0.222%
Exelon Generation	4	10/1/20	5,000,000	5,073,385	0.378%
Express Scripts Holding	3.27	11/30/20	2,000,000	2,000,642	0.149%
Fannie Mae Connecticut Avenue Securities	4.4	10/25/28	37,428	37,688	0.003%
Fannie Mae Connecticut Avenue Securities	3.35	10/25/29	2,073,118	2,078,549	0.155%
Fannie Mae Connecticut Avenue Securities	3.08	10/25/30	1,333,832	1,334,144	0.099%
Fannie Mae Connecticut Avenue Securities	3.15	12/25/30	657,720	658,053	0.049%
Fannie Mae Connecticut Avenue Securities	3.85	1/25/29	33,099	33,197	0.002%
Fannie Mae Connecticut Avenue Securities	2.95	1/25/30	180,037	179,953	0.013%
Fannie Mae Connecticut Avenue Securities	3.12	1/25/31	1,637,576	1,638,148	0.122%
Fannie Mae Connecticut Avenue Securities	3.15	2/25/30	318,516	318,516	0.024%
Fannie Mae Connecticut Avenue Securities	2.95	3/25/31	1,088,957	1,088,662	0.081%
Fannie Mae Connecticut Avenue Securities	3.05	5/25/30	453,942	454,068	0.034%
Fannie Mae Connecticut Avenue Securities	3.15	6/25/39	3,000,000	3,000,000	0.223%
Fannie Mae Connecticut Avenue Securities	3.7	7/25/29	144,440	144,935	0.011%
Fannie Mae Connecticut Avenue Securities	3.05	8/25/30	216,546	216,621	0.016%
Fannie Mae Connecticut Avenue Securities	3.55	9/25/29	450,377	451,693	0.034%
Fannie Mae REMICS	2.8	1/25/45	408,148	407,458	0.030%
Federal National Mortgage Assn.	4.5	1/1/27	19,485	19,888	0.001%
Fifth Third Bank/Cincinnati OH	2.83	10/30/20	1,500,000	1,500,302	0.112%
Fifth Third Bank/Cincinnati OH	3.03	7/26/21	3,000,000	3,002,937	0.224%
Ford Credit Auto Lease Trust 2018	3.05	8/15/21	500,000	504,590	0.038%
Ford Credit Floorplan Master Owner Trust	2.34	9/15/22	1,170,000	1,168,594	0.087%
Ford Motor Credit	3.01	11/2/20	2,643,000	2,615,978	0.195%
Ford Motor Credit	3.59	1/9/20	2,000,000	2,002,194	0.149%
Ford Motor Credit	3.41	4/5/21	3,000,000	2,958,339	0.220%
Ford Motor Credit	3.23	6/12/20	1,000,000	998,714	0.074%
Fox	3.67	1/25/22	980,000	1,012,351	0.075%
Freddie Mac REMICS	2.74	2/15/45	508,654	506,315	0.038%
Freddie Mac Stacr Trust 2018-HQA2	3.15	10/25/48	4,950,000	4,955,959	0.369%
Freddie Mac STACR Trust 2019-DNA1	3.3	1/25/49	2,965,000	2,972,239	0.221%
Freddie Mac STACR Trust 2019-DNA2	3.2	3/25/49	2,000,000	2,000,803	0.149%
Freddie Mac Stacr Trust 2019-HQA1	3.3	2/25/49	1,290,000	1,292,049	0.096%
Freddie Mac STACR Trust 2019-HQA2	3.1	4/25/49	1,095,000	1,095,345	0.082%
Freddie Mac STACR Trust 2019-HRP1	3.16	2/25/49	500,000	500,000	0.037%
Freddie Mac Structured Agency Credit Risk debt Notes	3.6	10/25/29	371,439	373,590	0.028%
Freddie Mac Structured Agency Credit Risk debt Notes	4.46	11/25/48	3,339,115	3,369,827	0.251%
Freddie Mac Structured Agency Credit Risk debt Notes	3.2	12/25/29	133,670	133,714	0.010%
Freddie Mac Structured Agency Credit Risk debt Notes	3.74	2/25/48	454,555	457,987	0.034%
Freddie Mac Structured Agency Credit Risk debt Notes	3.15	3/25/30	820,194	821,129	0.061%
Freddie Mac Structured Agency Credit Risk debt Notes	2.95	4/25/30	94,798	94,748	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	802,254	804,884	0.060%
Freddie Mac Structured Agency Credit Risk debt Notes	2.85	7/25/30	887,166	885,382	0.066%
Freddie Mac Structured Agency Credit Risk debt Notes	3.6	8/25/29	188,670	189,295	0.014%
Freddie Mac Structured Agency Credit Risk debt Notes	4.16	8/25/48	931,477	941,169	0.070%
Freddie Mac Structured Agency Credit Risk debt Notes	3.1	9/25/30	2,820,859	2,821,977	0.210%
Freddie Mac Structured Agency Credit Risk debt Notes	3.98	9/25/47	371,575	374,372	0.028%
Freddie Mac Whole Loan Securities Trust 2016-SC02	3.61	10/25/46	1,466,403	1,474,908	0.110%
Fresenius Medical Care US Finance	5.75	2/15/21	575,000	600,156	0.045%
Fresenius Medical Care US Finance II	4.13	10/15/20	1,251,000	1,268,201	0.094%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	599,154	603,411	0.045%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	3,425,799	3,486,773	0.260%
GATX	3.29	11/5/21	2,700,000	2,686,422	0.200%
GATX	2.5	7/30/19	2,765,000	2,764,660	0.206%
Ge Capital International Funding Co Unlimited	2.34	11/15/20	3,000,000	2,982,996	0.222%
General Mills	3.14	4/16/21	2,960,000	2,962,916	0.221%
General Motors	3.37	8/7/20	2,505,000	2,509,699	0.187%
General Motors Financial	3.67	11/6/21	6,000,000	6,008,184	0.448%
General Motors Financial	3.53	4/13/20	1,000,000	1,003,051	0.075%

General Motors Financial	3.5	7/10/19	1,000,000	1,000,060	0.074%
Georgia Power	2	3/30/20	4,000,000	3,984,316	0.297%
GMF Floorplan Owner Revolving Trust	2.97	1/18/22	4,000,000	4,009,544	0.299%
GMF Floorplan Owner Revolving Trust	2.69	3/15/22	1,920,000	1,921,238	0.143%
GMF Floorplan Owner Revolving Trust	3.5	3/15/22	2,500,000	2,506,615	0.187%
GMF Floorplan Owner Revolving Trust	2.13	7/15/22	930,000	928,036	0.069%
GMF Floorplan Owner Revolving Trust	2.63	7/15/22	710,000	709,636	0.053%
GMF Floorplan Owner Revolving Trust	2.46	8/16/21	2,000,000	1,998,972	0.149%
GMF Floorplan Owner Revolving Trust	3.49	9/15/22	5,000,000	5,069,403	0.378%
GMF Floorplan Owner Revolving Trust	3.68	9/15/22	5,000,000	5,070,671	0.378%
GM Financial Automobile Leasing Trust 2017-1	2.74	8/20/20	2,000,000	2,000,591	0.149%
GM Financial Automobile Leasing Trust 2017-3	2.01	11/20/20	298,508	298,187	0.022%
GM Financial Automobile Leasing Trust 2018-2	3.06	6/21/21	2,000,000	2,011,175	0.150%
GM Financial Automobile Leasing Trust 2018-3	3.18	6/21/21	1,780,000	1,794,416	0.134%
GM Financial Automobile Leasing Trust 2019-1	2.98	12/20/21	4,000,000	4,050,498	0.302%
GM Financial Automobile Leasing Trust 2019-2	2.89	3/20/23	1,250,000	1,262,385	0.094%
GM Financial Consumer Automobile Receivables Trust 2018-4	2.93	11/16/21	2,166,658	2,172,178	0.162%
Goldman Sachs	3.04	12/27/20	1,000,000	1,001,745	0.075%
Goldman Sachs	3.94	4/23/21	1,000,000	1,014,797	0.076%
Goldman Sachs Bank USA/New York NY	3.02	5/24/21	3,500,000	3,503,423	0.261%
GreatAmerica Leasing Receivables Funding LLC Series 2016-1	2.71	4/20/23	1,700,000	1,698,709	0.127%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	2.6	6/15/21	390,000	391,093	0.029%
GS Mortgage Securities Trust 2015-GC28	1.53	2/10/48	22,816	22,797	0.002%
Halcyon Loan Advisors Funding 2014-3	3.69	10/22/25	727,833	727,867	0.054%
Harris	3.06	4/30/20	1,600,000	1,598,194	0.119%
HCA	6.5	2/15/20	3,000,000	3,071,250	0.229%
Hewlett Packard Enterprise	2.1	10/4/19	2,946,000	2,941,893	0.219%
Hewlett Packard Enterprise	3.32	10/5/21	4,000,000	3,998,248	0.298%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	161,200	162,044	0.012%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	1,190,828	1,212,175	0.090%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	7,578,251	7,675,197	0.572%
Homeward Opportunities Fund I Trust 2019-1	3.56	1/25/59	3,803,388	3,851,975	0.287%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	1,692,508	1,714,074	0.128%
HSBC Holdings	2.65	1/5/22	5,000,000	5,017,900	0.374%
HSBC Holdings	4.69	3/8/21	500,000	513,738	0.038%
HSBC Holdings	3.12	5/18/21	2,965,000	2,968,496	0.221%
HSBC Holdings	4.18	5/25/21	1,500,000	1,530,098	0.114%
HSBC Holdings	3.09	9/11/21	2,000,000	2,002,608	0.149%
Hyundai Auto Lease Securitization Trust 2018	2.81	4/15/21	930,000	933,514	0.070%
Hyundai Auto Lease Securitization Trust 2019	2.92	7/15/21	6,000,000	6,032,741	0.449%
Hyundai Capital America	3.26	3/12/21	1,000,000	999,388	0.074%
Hyundai Capital America	3	6/20/22	1,155,000	1,158,520	0.086%
Hyundai Capital America	3.53	7/8/21	1,000,000	1,000,828	0.075%
Hyundai Capital America	3.4	9/18/20	2,000,000	2,005,884	0.149%
Imperial Brands Finance	2.95	7/21/20	7,683,000	7,701,708	0.574%
Ing Groep	3.48	3/29/22	985,000	996,006	0.074%
International Flavors & Fragrances	3.4	9/25/20	635,000	641,304	0.048%
Interpublic Group of	3.5	10/1/20	720,000	728,639	0.054%
Intesa Sanpaolo SpA/New York NY	3.22	7/17/19	4,000,000	4,000,103	0.298%
InTown Hotel Portfolio Trust 2018-STAY	3.09	1/15/33	685,000	683,930	0.051%
Jabil	5.63	12/15/20	3,000,000	3,119,145	0.232%
Japan Treasury Discount Bill	-0.17	7/1/19	6,000,000	55,651	0.004%
Japan Treasury Discount Bill	-0.17	8/5/19	1,100,800,000	10,211,328	0.761%
JD.com	3.13	4/29/21	6,000,000	6,023,303	0.449%
Jimmy Johns Funding	3.61	7/30/47	2,647,838	2,673,998	0.199%
John deere Owner Trust 2019	2.91	7/17/23	1,750,000	1,781,590	0.133%
JPMBB Commercial Mortgage Securities Trust 2015-C27	1.41	2/15/48	38,528	38,470	0.003%
JPMorgan Chase	3.57	6/7/21	1,000,000	1,012,673	0.075%
Keurig Dr Pepper	3.55	5/25/21	2,595,000	2,645,115	0.197%
Keysight Technologies	3.3	10/30/19	3,340,000	3,343,454	0.249%
Korea development Bank	2.97	2/27/20	500,000	500,590	0.037%
Kraft Heinz Foods	3.37	8/10/22	1,280,000	1,272,297	0.095%
Life Technologies	6	3/1/20	8,610,000	8,807,246	0.656%
Lloyds Bank	6.5	9/14/20	6,335,000	6,610,110	0.492%
Magnetite XVI	3.4	1/18/28	1,000,000	996,791	0.074%
Manufacturers & Traders Trust	2.85	1/25/21	1,000,000	998,845	0.074%
Marriott International Inc/MD	3.1	3/8/21	860,000	864,294	0.064%
Marsh & McLennan	3.5	12/29/20	1,165,000	1,184,071	0.088%
Martin Marietta Materials	2.89	12/20/19	470,000	470,001	0.035%
Martin Marietta Materials	3.17	5/22/20	2,315,000	2,315,641	0.172%
MassMutual Global Funding II	2.25	7/1/22	1,800,000	1,800,945	0.134%
Mercedes-Benz Auto Lease Trust 2018	2.41	2/16/21	1,500,000	1,500,544	0.112%

Mercedes-Benz Auto Lease Trust 2019	3.1	11/15/21	2,000,000	2,021,316	0.151%
Metropolitan Life Global Funding I	3.38	1/11/22	2,040,000	2,095,598	0.156%
Metropolitan Life Global Funding I	2.84	6/12/20	1,000,000	1,002,782	0.075%
Metropolitan Life Global Funding I	2.4	6/17/22	5,000,000	5,023,915	0.374%
Microchip Technology	3.92	6/1/21	4,770,000	4,854,734	0.362%
Mississippi Power	2.96	3/27/20	1,070,000	1,069,975	0.080%
Mitsubishi Ufj Financial	3.44	2/22/22	595,000	599,442	0.045%
Mitsubishi Ufj Financial	3.22	3/7/22	3,000,000	3,059,217	0.228%
Mitsubishi Ufj Financial	3.24	7/26/21	1,695,000	1,699,066	0.127%
Mmaf Equipment Finance Llc 2018	2.92	7/12/21	564,499	565,751	0.042%
Mmaf Equipment Finance Llc 2019	2.84	1/10/22	2,500,000	2,514,665	0.187%
Morgan Stanley	3.77	1/20/22	2,000,000	2,019,342	0.150%
Morgan Stanley	3.1	2/10/21	1,000,000	1,001,227	0.075%
Morgan Stanley	3.22	6/10/22	2,000,000	2,002,154	0.149%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	1.39	9/15/49	265,769	263,077	0.020%
Morgan Stanley Capital I Trust 2015-MS1	1.64	5/15/48	456,655	454,462	0.034%
Morgan Stanley Capital I Trust 2017-CLS	3.39	11/15/34	955,000	951,717	0.071%
MVW Owner Trust 2015-1	2.52	12/20/32	420,583	419,829	0.031%
National Australia Bank	3.03	5/22/20	1,000,000	1,003,752	0.075%
National Bank of Canada	3	6/12/20	1,000,000	1,003,728	0.075%
Navient Private Education Loan Trust 2018	2.74	12/15/59	847,968	847,470	0.063%
Navient Private Education Refi Loan Trust 2018	2.53	2/18/42	911,181	912,407	0.068%
Navient Private Education Refi Loan Trust 2019	3.03	1/15/43	2,435,758	2,456,167	0.183%
Navient Private Education Refi Loan Trust 2019	2.82	2/15/68	7,550,000	7,595,263	0.566%
Navient Private Education Refi Loan Trust 2019-D	2.77	12/15/59	3,500,000	3,498,250	0.261%
Navistar Financial dealer Note Master Owner Trust II	3.05	5/28/24	2,500,000	2,500,000	0.186%
Neuberger Berman CLO XIX	3.4	7/15/27	2,000,000	1,996,972	0.149%
Neuberger Berman CLO XVI-S	3.45	1/15/28	1,005,000	1,001,202	0.075%
New Residential Mortgage Loan Trust 2018-NQM1	3.99	11/25/48	4,091,256	4,169,776	0.311%
New Residential Mortgage Loan Trust 2019-NQM1	3.67	1/25/49	3,140,676	3,198,862	0.238%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	3,839,718	3,894,523	0.290%
New Residential Mortgage Loan Trust 2019-NQM2	3.7	4/25/49	2,309,569	2,342,457	0.174%
New Residential Mortgage Loan Trust 2019-NQM2	3.75	4/25/49	1,912,686	1,939,891	0.144%
New York Life Global Funding	2.86	4/9/20	1,000,000	1,001,443	0.075%
New York Life Global Funding	2.89	8/6/21	1,580,000	1,581,736	0.118%
NextEra Energy Capital Holdings	3.07	8/28/21	2,500,000	2,479,613	0.185%
NextEra Energy Capital Holdings	3.34	9/1/20	4,000,000	4,045,852	0.301%
NextEra Energy Capital Holdings	2.84	9/3/19	3,560,000	3,562,307	0.265%
Nissan Auto Lease Trust 2017	2.17	12/15/21	405,000	404,326	0.030%
Nissan Auto Lease Trust 2017	1.91	4/15/20	482,492	482,246	0.036%
Nissan Auto Receivables 2019-A Owner Trust	2.82	1/18/22	3,000,000	3,013,790	0.224%
Nissan Master Owner Trust Receivables	2.71	10/17/22	695,000	695,269	0.052%
Nissan Motor Acceptance	3.18	1/13/20	1,000,000	1,000,417	0.075%
Nissan Motor Acceptance	2.97	9/13/19	1,000,000	1,000,297	0.075%
Nissan Motor Acceptance	3.02	9/21/21	4,000,000	3,991,892	0.297%
Nissan Motor Acceptance	2.72	9/28/20	4,000,000	3,989,724	0.297%
Nordea Bank Abp	4.88	5/13/21	5,450,000	5,652,506	0.421%
Nordea Bank Abp	3.51	5/27/21	500,000	506,247	0.038%
NXP BV / NXP Funding	4.13	6/1/21	6,730,000	6,881,425	0.513%
OCP CLO 2014-7	3.19	7/20/29	1,785,714	1,785,977	0.133%
OCP CLO 2015-10	3.41	10/26/27	1,000,000	996,922	0.074%
OZLM VIII	3.76	10/17/29	5,000,000	4,993,430	0.372%
PACCAR Financial	3.15	8/9/21	2,000,000	2,034,864	0.152%
Penske Truck Leasing Co Lp / PTL Finance	3.3	4/1/21	3,000,000	3,035,763	0.226%
Penske Truck Leasing Co Lp / PTL Finance	3.65	7/29/21	840,000	857,460	0.064%
PENTAIR FINANCE SA 4/2 144A CP	2.8	7/1/19	1,800,000	1,799,605	0.134%
PENTAIR FINANCE SA 4/2 144A CP	2.85	7/2/19	5,000,000	4,998,533	0.372%
Pentair Finance Sarl	2.65	12/1/19	6,964,000	6,961,430	0.519%
Philip Morris International	2.94	2/21/20	265,000	265,549	0.020%
Phillips 66	3.12	2/26/21	1,615,000	1,612,576	0.120%
Plains All American Pipeline LP / PAA Finance	5.75	1/15/20	2,000,000	2,028,918	0.151%
Plains All American Pipeline LP / PAA Finance	2.6	12/15/19	5,943,000	5,938,055	0.442%
PLAINS ALL AMER PIPELINE 4/2 144A CP	3	7/10/19	6,000,000	5,994,968	0.447%
PNC Bank NA	2.84	1/22/21	2,000,000	2,003,552	0.149%
PNC Bank NA	2.76	6/10/21	5,000,000	4,999,845	0.372%
Regions Bank/Birmingham AL	2.97	4/1/21	1,255,000	1,251,118	0.093%
Regions Bank/Birmingham AL	3.04	8/13/21	820,000	819,175	0.061%
Royal Bank of Canada	3.31	2/1/22	2,000,000	2,017,582	0.150%
Royal Bank Of Scotland	6.4	10/21/19	2,390,000	2,416,928	0.180%
Santander Drive Auto Receivables Trust 2015-2	4.02	9/15/22	5,000,000	5,015,785	0.374%
Santander Drive Auto Receivables Trust 2015-3	4.5	6/17/23	5,000,000	5,032,989	0.375%
Santander Drive Auto Receivables Trust 2015-5	3.65	12/15/21	975,796	979,501	0.073%

Santander Drive Auto Receivables Trust 2016-1	4.02	4/15/22	1,000,000	1,011,926	0.075%
Santander Drive Auto Receivables Trust 2017-1	2.1	6/15/21	7,357	7,355	0.001%
Santander Drive Auto Receivables Trust 2017-3	2.19	3/15/22	530,614	530,080	0.039%
Santander Drive Auto Receivables Trust 2018-2	2.75	9/15/21	1,101,742	1,101,938	0.082%
Santander Drive Auto Receivables Trust 2018-3	3.03	2/15/22	2,000,000	2,002,289	0.149%
Santander Drive Auto Receivables Trust 2018-4	3.27	1/17/23	1,215,000	1,224,445	0.091%
Santander Drive Auto Receivables Trust 2018-5	3.52	12/15/22	2,440,000	2,460,906	0.183%
Santander Drive Auto Receivables Trust 2019-1	3	12/15/22	1,845,000	1,860,253	0.139%
Santander Drive Auto Receivables Trust 2019-1	3.21	9/15/23	1,540,000	1,565,069	0.117%
Santander Drive Auto Receivables Trust 2019-2	2.79	12/15/23	3,750,000	3,779,826	0.282%
Santander Retail Auto Lease Trust 2017	2.22	1/20/21	680,000	679,528	0.051%
Santander Retail Auto Lease Trust 2018	2.65	10/20/20	770,060	770,059	0.057%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	2,655,000	2,691,739	0.200%
Santander UK	3.18	11/15/21	3,000,000	3,003,456	0.224%
Saudi Arabian Oil	2.75	4/16/22	5,000,000	5,046,539	0.376%
Sempra Energy	3.1	1/15/21	1,925,000	1,915,231	0.143%
Sempra Energy	2.4	2/1/20	5,415,000	5,407,901	0.403%
Sempra Energy	2.85	7/15/19	1,154,000	1,154,115	0.086%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	847,223	861,901	0.064%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	2,535,926	2,571,352	0.192%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	2,058,348	2,105,355	0.157%
Shire Acquisitions Investments Ireland DAC	1.9	9/23/19	6,800,000	6,789,650	0.506%
Siemens Financieringsmaatschappij	2.75	3/16/20	2,000,000	2,002,496	0.149%
Sierra Timeshare 2014-3 Receivables Funding	2.3	10/20/31	58,135	58,097	0.004%
Sierra Timeshare 2015-2 Receivables Funding	2.43	6/20/32	1,388,077	1,383,821	0.103%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	2,074,916	2,071,759	0.154%
Sierra Timeshare 2016-2 Receivables Funding	2.33	7/20/33	427,510	425,934	0.032%
Sierra Timeshare Conduit Receivables Funding	2.91	3/20/34	170,928	172,586	0.013%
Skandinaviska Enskilda Banken	3.05	3/25/22	4,000,000	4,062,736	0.303%
SI Green Operating Partnership	3.5	8/16/21	3,000,000	3,000,099	0.223%
SLM Private Education Loan Trust 2013	2.5	3/15/47	1,409,101	1,408,687	0.105%
SLM Student Loan Trust 2010-1	2.8	3/25/25	652,379	633,261	0.047%
SMART ABS Series 2016-2US Trust	1.71	3/15/21	298,580	297,575	0.022%
SMBC Aviation Capital Finance DAC	2.65	7/15/21	2,000,000	1,992,014	0.148%
Smb Private Education Loan Trust 2014	3.89	4/15/32	3,000,000	3,043,216	0.227%
Smb Private Education Loan Trust 2014	3.05	5/15/26	1,248,757	1,257,524	0.094%
Smb Private Education Loan Trust 2015	3.39	6/15/27	748,158	751,860	0.056%
Smb Private Education Loan Trust 2018	2.74	3/16/26	787,507	787,656	0.059%
Smb Private Education Loan Trust 2019	0	7/15/26	2,600,000	2,600,028	0.194%
STACR Trust 2018-DNA3	3.15	9/25/48	1,823,015	1,824,605	0.136%
STACR Trust 2018-HRP2	3.65	2/25/47	2,095,000	2,104,202	0.157%
Standard Chartered	3.74	1/20/23	2,050,000	2,041,993	0.152%
Standard Chartered	2.4	9/8/19	1,500,000	1,499,559	0.112%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	1,743,446	1,786,401	0.133%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	5,241,501	5,320,741	0.396%
Starwood Mortgage Residential Trust 2019-IMC1	3.65	2/25/49	3,774,258	3,831,069	0.285%
Starwood Mortgage Residential Trust 2019-IMC1	3.75	2/25/49	1,887,129	1,915,521	0.143%
Sumitomo Mitsui Banking	2.97	10/16/20	5,000,000	5,006,300	0.373%
Sumitomo Mitsui Trust Bank	2.86	9/19/19	2,000,000	2,002,170	0.149%
Svenska Handelsbanken	1.88	9/7/21	3,174,000	3,141,235	0.234%
Swedbank	2.65	3/10/21	10,410,000	10,393,927	0.774%
Swedbank	3.13	3/14/22	2,000,000	1,980,118	0.147%
Swedbank AB/New York	2.84	8/24/20	1,000,000	1,001,467	0.075%
Synchrony Financial	2.7	2/3/20	7,910,000	7,912,769	0.589%
Syngenta Finance	3.7	4/24/20	2,280,000	2,290,832	0.171%
SYNGENTA WILMINGTON INC 4/2 144A CP	3.32	10/8/19	10,000,000	9,923,613	0.739%
Takeda Pharmaceutical	3.8	11/26/20	1,520,000	1,547,141	0.115%
Telefonica Emisiones	5.13	4/27/20	3,600,000	3,676,223	0.274%
Toronto-Dominion Bank	2.82	1/25/21	1,000,000	1,000,781	0.075%
Toronto-Dominion Bank	2.88	6/11/21	2,000,000	2,007,400	0.150%
Toronto-Dominion Bank	3.5	7/13/21	1,000,000	1,012,497	0.075%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	91,735	92,064	0.007%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	1,220,190	1,213,040	0.090%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	160,883	159,957	0.012%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	243,867	244,805	0.018%
Towd Point Mortgage Trust 2017-3	2.75	7/25/57	405,169	406,299	0.030%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	540,718	543,116	0.040%
Towd Point Mortgage Trust 2017-5	3	2/25/57	815,175	812,821	0.061%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	1,173,465	1,182,183	0.088%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	1,678,924	1,706,730	0.127%
Toyota Auto Receivables 2019-A Owner Trust	2.83	10/15/21	2,000,000	2,008,504	0.150%
Toyota Motor	3.18	7/20/21	1,000,000	1,022,976	0.076%

Toyota Motor Credit	3.27	1/11/22	1,000,000	1,009,709	0.075%
TRP Government Reserve	2.46		1,066	1,066	0.000%
Tyson Foods	3.07	6/2/20	1,600,000	1,602,152	0.119%
UBS AG/London	3	12/1/20	4,552,000	4,570,868	0.340%
Ubs Group Funding Switzerland	3	4/15/21	5,601,000	5,648,233	0.421%
United Technologies	3.17	8/16/21	1,350,000	1,350,882	0.101%
Unum	5.63	9/15/20	1,296,000	1,341,653	0.100%
US Bancorp	3.22	1/24/22	1,000,000	1,005,239	0.075%
US Bank NA/Cincinnati OH	3	2/4/21	4,000,000	4,047,680	0.301%
US Bank NA/Cincinnati OH	2.83	7/24/20	3,000,000	3,005,178	0.224%
U.S. Treasury Bill	2.45	8/1/19	8,000,000	7,986,084	0.595%
U.S. Treasury Notes	2.14	10/31/20	8,000,000	7,986,465	0.595%
U.S. Treasury Notes	2.21	1/31/21	8,000,000	7,989,674	0.595%
U.S. Treasury Notes	2.24	4/30/21	14,100,000	14,086,853	1.049%
U.S. Treasury Notes	2.14	7/31/20	8,000,000	7,991,983	0.595%
U.S. Treasury Notes	1.63	8/31/19	5,500,000	5,493,984	0.409%
Vale Overseas	5.88	6/10/21	5,000,000	5,262,550	0.392%
Vanke Real Estate Hong Kong	3.95	12/23/19	6,000,000	6,036,780	0.450%
Verizon Owner Trust 2016-2	2.15	5/20/21	3,000,000	2,995,801	0.223%
Verizon Owner Trust 2017-3	2.53	4/20/22	1,000,000	1,002,240	0.075%
Verizon Owner Trust 2018-1	3.2	9/20/22	1,900,000	1,928,876	0.144%
Verus Securitization Trust 2018-1	2.93	2/25/48	485,162	485,402	0.036%
Verus Securitization Trust 2018-2	3.68	6/1/58	1,323,266	1,338,279	0.100%
Verus Securitization Trust 2018-2	3.78	6/1/58	685,882	693,047	0.052%
Verus Securitization Trust 2018-2	3.83	6/1/58	848,692	857,547	0.064%
Verus Securitization Trust 2018-3	4.11	10/25/58	3,184,854	3,253,855	0.242%
Verus Securitization Trust 2018-3	4.18	10/25/58	891,771	911,082	0.068%
Verus Securitization Trust 2018-3	4.28	10/25/58	1,492,920	1,525,228	0.114%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	1,682,983	1,704,977	0.127%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	1,838,517	1,886,084	0.140%
Verus Securitization Trust 2019-1	3.84	2/25/59	5,734,337	5,822,894	0.434%
Verus Securitization Trust 2019-1	3.94	2/25/59	5,535,994	5,621,320	0.419%
Verus Securitization Trust 2019-1	4.04	2/25/59	2,315,891	2,351,516	0.175%
Verus Securitization Trust 2019-2	3.21	4/25/59	3,391,382	3,417,657	0.255%
Verus Securitization Trust 2019-2	3.35	4/25/59	3,853,849	3,883,670	0.289%
Verus Securitization Trust 2019-2	3.45	4/25/59	1,926,925	1,941,819	0.145%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	5,211,909	5,268,787	0.392%
Verus Securitization Trust 2019-INV1	3.5	12/25/59	3,850,041	3,891,956	0.290%
Verus Securitization Trust 2019-INV1	3.66	12/25/59	1,573,704	1,592,241	0.119%
Verus Securitization Trust 2019-INV1	4.03	12/25/59	455,000	461,911	0.034%
Volkswagen Group of America Finance	3.48	11/12/21	4,000,000	4,027,700	0.300%
Volkswagen Group of America Finance	3.31	11/13/20	4,000,000	4,012,900	0.299%
Volvo Financial Equipment LLC Series 2017-1	1.92	3/15/21	165,304	164,991	0.012%
Volvo Financial Equipment LLC Series 2019-1	2.9	11/15/21	1,500,000	1,507,313	0.112%
Volvo Financial Equipment Master Owner Trust	2.89	11/15/22	220,000	220,636	0.016%
Votorantim	6.75	4/5/21	6,000,000	6,375,000	0.475%
Vulcan Materials	3.17	3/1/21	4,650,000	4,651,581	0.346%
Vulcan Materials	3.01	6/15/20	250,000	249,189	0.019%
Wabtec	3.71	9/15/21	4,000,000	4,000,708	0.298%
Wells Fargo	3.47	2/11/22	1,000,000	1,005,975	0.075%
Wells Fargo Bank NA	3.33	7/23/21	3,000,000	3,027,861	0.226%
Wells Fargo Bank NA	3.09	7/23/21	1,820,000	1,822,583	0.136%
Wells Fargo Commercial Mortgage Trust 2015-C30	1.65	9/15/58	8,900	8,889	0.001%
Wells Fargo Commercial Mortgage Trust 2015-NXS1	1.34	5/15/48	50,569	50,461	0.004%
Wells Fargo Commercial Mortgage Trust 2016-LC24	1.44	10/15/49	104,252	103,889	0.008%
Westpac Banking	2.93	1/25/21	2,000,000	2,002,502	0.149%
Wheels SPV 2	2.13	4/20/26	1,000,000	996,624	0.074%
Williams	5.25	3/15/20	6,000,000	6,110,964	0.455%
World Omni Automobile Lease Securitization Trust 2018	3.19	12/15/21	1,260,000	1,280,216	0.095%
World Omni Automobile Lease Securitization Trust 2018	2.83	7/15/21	1,000,000	1,004,757	0.075%
World Omni Automobile Lease Securitization Trust 2019	2.94	5/16/22	1,750,000	1,776,451	0.132%
World Omni Auto Receivables Trust 2018-D	3.01	4/15/22	4,385,747	4,405,713	0.328%
World Omni Auto Receivables Trust 2019	3.04	5/15/24	3,500,000	3,578,890	0.267%
Zimmer Biomet Holdings	3.17	3/19/21	3,000,000	2,997,084	0.223%
Zoetis	2.96	8/20/21	3,000,000	2,975,742	0.222%
Total Investments in Securities				1,330,710,858	

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
JP MORGAN CHASE BANK	USD	9,039	JPY	(1,000,389)	07/01/2019	(242)	0.000%
JP MORGAN CHASE BANK	USD	45,055	JPY	(5,000,000)	07/01/2019	(1,332)	0.000%
JP MORGAN CHASE BANK	USD	10,066,337	JPY	(1,100,800,000)	08/05/2019	(173,999)	-0.013%

Total Forward Currency Exchange Contracts (175,573)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
CDX IG CDSI S32 5YR 06/20/2024	(25,000,000)	(534,700)	(0.040%)

Total Swap Contracts (534,700)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
EDM0 90DAY EURO\$ FUTR JUN 20	(160)	6/15/2020	(9,838,000)	(127,331)	(0.733%)
EDU0 90DAY EURO\$ FUTR SEP 20	(160)	9/14/2020	(9,844,500)	(134,956)	(0.733%)

Total Futures Contracts (262,287)

NET ASSETS 1,342,553,289

NET ASSET VALUE PER SHARE

Ultra Short-Term Bond Fund Shares 5.03
(\$1,147,919,893 / 228,111,769 Shares Outstanding)

Ultra Short-Term Bond Fund - I Class Shares 5.04
(\$194,633,396 / 38,619,745 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

ADP Andorran Peseta	DOP Dominican Peso	LBP Lebanese Pound	QAR Qatari Rial
AED United Arab Emirates Dirham	DZD Algerian Dinar	LKR Sri Lanka Rupee	RON Romanian Leu
AFA Afghanistan Afghani	ECS Ecuador Sucre	LRD Liberian Dollar	RSD Serbian Dinar
ALL Albania Lek	EEK Estonian Kroon	LTL Lithuanian Litas	RUB Russian Rouble
AMD Armenian Dram	EGP Egyptian Pound	LVL Latvian Lats	RWF Rwandan Franc
ANG Netherlands Antillian Guilder	ETB Ethiopian Birr	LYD Libyan Dinar	SAR Saudi Riyal
AOA Angolan Kwanza	EUR Euro	MAD Moroccan Dirham	SDD Sudanese Dinar
ARS Argentine Peso	FJD Fiji Dollar	MDL Moldovan Leu	SEK Swedish Krona
AUD Australian Dollar	FKP Falkland Islands Pound	MGA Malagasy Franc	SGD Singapore Dollar
AZM Azerbaijan Manat	GBP British Pound	MOP Macau Pataca	SIT Slovenian Tolar
BAM Bosnia and Herzegovina Convertible Mark	GHC Ghanaian Cedi	MRO Mauritanian Ouguiya	SKK Slovak Koruna
BBD Barbados Dollar	GIP Gibraltar Pound	MTL Maltese Lira	SLL Sierra Leonean Leone
BDT Bangladesh Taka	GTQ Guatemalan Quetzal	MUR Mauritius Rupee	SOS Somali Shilling
BGN Bulgarian Lev	GYD Guyanan Dollar	MWK Malawi Kwacha	SVC El Salvador Colon
BHD Bahraini Dinar	HKD Hong Kong Dollar	MXN Mexican Peso	SZL Swazi Lilangeni
BMD Bermudian Dollar	HNL Honduran Lempira	MYR Malaysian Ringgit	THB Thai Baht
BOB Bolivian Boliviano	HRK Croatian Kuna	MZM Mozambican Metical	TND Tunisian Dinar
BRL Brazilian Real	HTG Haitian Gourde	NAD Namibian Dollar	TRY Turkish Lira

BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	Nicaraguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvni
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

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.