

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
ABN AMRO BANK NV 144A	2.97	1/18/19	1,000,000	1,001,546	0.112%
ABN AMRO BANK NV 144A	2.88	8/27/21	4,000,000	4,009,548	0.447%
ACER 2016-2A A3 144A	1.65	5/10/22	871,857	869,010	0.097%
ACER 2017-1A A2 144A	1.87	7/10/19	114,496	114,354	0.013%
ACER 2017-2A A2 144A	2	5/11/20	1,318,124	1,311,353	0.146%
ACER 2018-1A A2 144A	2.92	12/10/20	625,000	624,399	0.070%
ACER 2018-1A A3 144A	3.21	9/11/23	935,000	932,537	0.104%
ACTAVIS FUNDING SCS	2.45	6/15/19	1,000,000	996,727	0.111%
AESOP 2014-1A A 144A	2.46	7/20/20	1,000,000	997,384	0.111%
AESOP 2014-2A A 144A	2.5	2/20/21	2,000,000	1,984,394	0.221%
AESOP 2015-1A A 144A	2.5	7/20/21	1,000,000	986,746	0.110%
AFIN 2015-2 D	3.16	11/20/20	925,000	926,338	0.103%
AFIN 2016-1 D	4.03	8/21/23	2,517,000	2,540,775	0.283%
AFIN 2016-2 A3	1.46	6/22/20	271,670	271,104	0.030%
AFIN 2016-2 D	3.16	11/20/23	3,200,000	3,192,004	0.356%
AFIN 2016-3 A3	1.54	8/20/20	153,340	152,896	0.017%
AFIN 2017-1 A3 144A	2.02	8/20/21	425,000	421,380	0.047%
AIA GROUP LTD 144A	2.86	9/20/21	4,000,000	4,003,936	0.446%
AIG GLOBAL FUNDING 144A	1.95	10/18/19	1,110,000	1,096,047	0.122%
AIG GLOBAL FUNDING 144A	2.83	6/25/21	2,000,000	2,002,524	0.223%
AIR LEASE CORP	2.13	1/15/20	1,290,000	1,267,171	0.141%
AIR LEASE CORP	3.5	1/15/22	700,000	695,378	0.077%
AIR LEASE CORP	2.5	3/1/21	455,000	442,976	0.049%
ALLEG 2015-1A AR 144A	3.18	7/25/27	1,000,000	993,941	0.111%
ALLYA 2015-2 C 144A	2.41	1/15/21	670,000	669,379	0.075%
ALLYA 2015-2 D 144A	3.01	3/15/22	335,000	335,195	0.037%
ALLYA 2016-1 C	2.29	6/15/21	670,000	666,734	0.074%
ALLYA 2016-1 D	2.84	9/15/22	335,000	333,966	0.037%
AMCAR 2014-1 E 144A	3.58	8/9/21	2,000,000	2,001,527	0.223%
AMCAR 2014-4 D	3.07	11/9/20	1,500,000	1,501,981	0.167%
AMCAR 2015-2 D	3	6/8/21	1,000,000	999,956	0.111%
AMCAR 2016-1 D	3.59	2/8/22	1,580,000	1,585,696	0.177%
AMCAR 2016-2 B	2.21	5/10/21	4,000,000	3,985,122	0.444%
AMCAR 2016-3 C	2.24	4/8/22	1,100,000	1,084,243	0.121%
AMCAR 2017-2 D	3.42	4/18/23	4,000,000	3,972,253	0.442%
AMCAR 2017-3 A3	1.9	3/18/22	925,000	913,556	0.102%
AMCAR 2018-2 A3	3.15	3/20/23	2,000,000	1,998,176	0.223%
AMERICA MOVIL SAB DE CV	5	3/30/20	6,000,000	6,149,425	0.685%
AMERICAN EXPRESS CO	2.84	5/17/21	2,000,000	2,010,736	0.224%
AMERICAN EXPRESS CREDIT	2.75	3/3/20	1,000,000	1,002,535	0.112%
AMERICAN HONDA FINANCE	2.49	11/13/19	2,000,000	2,002,070	0.223%
AMERICAN INTL GROUP	2.3	7/16/19	1,000,000	994,754	0.111%
AMOT 2018-3 A	2.48	7/15/22	4,000,000	4,009,964	0.447%
ANADARKO PETROLEUM	8.7	3/15/19	2,465,000	2,527,936	0.282%
ANTHEM INC	2.5	11/21/20	760,000	748,421	0.083%
ANZ NEW ZEALAND INTL/LDN 144A	3.35	7/28/21	500,000	507,502	0.057%
APPLE INC	2.84	2/9/22	1,000,000	1,013,606	0.113%
ARCELORMITTAL	5.5	3/1/21	2,000,000	2,072,500	0.231%
ARCELORMITTAL	5.25	8/5/20	3,090,000	3,174,975	0.354%
ARC PROP OPER PART LP/CL	3	2/6/19	2,600,000	2,598,872	0.289%
ARIFL 2017-A A2 144A	1.91	4/15/26	342,352	340,192	0.038%
ARIFL 2018-A A2 144A	2.55	10/15/26	675,000	671,907	0.075%
ARIFL 2018-B A2 144A	3.22	8/16/27	2,000,000	1,999,947	0.223%
AT&T 4/2 CP 144A	0	6/5/19	3,500,000	3,430,559	0.382%
AT&T INC	3.29	7/15/21	2,000,000	2,020,000	0.225%
AUST & NZ BANKING GROUP 144A	2.82	8/19/20	1,000,000	1,004,156	0.112%
AUST & NZ BANKING GRP NY 144A	3.03	9/23/19	1,000,000	1,005,279	0.112%
AVNET INC	5.88	6/15/20	1,000,000	1,037,643	0.116%
BABSN 2013-IA AR 144A	3.15	1/20/28	1,005,000	1,000,155	0.111%
BAIDU INC	2.75	6/9/19	1,000,000	996,412	0.111%
BANCO SANTANDER SA	3.89	4/11/22	3,000,000	3,060,315	0.341%
BANK 2017-BNK8 A1	2.12	11/15/50	272,464	265,807	0.030%
BANK OF AMERICA CORP	2.99	10/1/21	2,000,000	2,010,294	0.224%
BANK OF AMERICA CORP	2.73	1/23/22	2,000,000	1,993,536	0.222%
BANK OF AMERICA CORP	3.02	6/25/22	2,000,000	2,005,166	0.223%

BANK OF MONTREAL	2.93	12/12/19	1,000,000	1,004,742	0.112%
BANK OF MONTREAL	2.68	7/13/20	1,000,000	1,004,021	0.112%
BANK OF MONTREAL	3.1	8/27/21	1,000,000	1,013,395	0.113%
BANK OF NOVA SCOTIA	2.96	3/7/22	2,000,000	2,014,210	0.224%
BANK OF NOVA SCOTIA	2.73	7/14/20	1,000,000	1,002,967	0.112%
BANK OF NY MELLON CORP	3.18	8/17/20	1,770,000	1,795,361	0.200%
BANQUE FED CRED MUTUEL 144A	2.84	7/20/20	1,000,000	1,003,160	0.112%
BANQUE FED CRED MUTUEL 144A	3.08	7/20/22	1,000,000	1,002,496	0.112%
BANQUE FED CRED MUTUEL 144A	3.31	7/20/23	3,000,000	3,016,023	0.336%
BARCLAYS PLC	2.75	11/8/19	2,000,000	1,989,182	0.222%
BAT CAPITAL CORP 144A	3.19	8/15/22	1,000,000	1,007,638	0.112%
BAYER US FINANCE II LLC 144A	3	6/25/21	5,010,000	5,029,604	0.560%
BAYER US FINANCE LLC 144A	2.38	10/8/19	2,000,000	1,978,440	0.220%
BB&T CORPORATION	3.05	1/15/20	2,000,000	2,012,786	0.224%
BB&T CORPORATION	2.99	4/1/22	1,000,000	1,008,725	0.112%
BECTON DICKINSON AND CO	3.26	12/29/20	2,725,000	2,729,965	0.304%
BECTON DICKINSON AND CO	3.35	6/6/22	430,000	432,645	0.048%
BELL 2016-1A A21 144A	3.83	5/25/46	4,925,000	4,924,803	0.549%
BMWLT 2016-2 A3	1.43	9/20/19	249,380	248,688	0.028%
BMWLT 2017-2 A3	2.07	10/20/20	450,000	445,991	0.050%
BMW US CAPITAL LLC 144A	2.98	4/6/22	1,000,000	1,003,689	0.112%
BMW US CAPITAL LLC 144A	2.82	8/13/21	1,465,000	1,467,855	0.164%
BOMFT 2017-RT2 A 144A	3.5	8/28/57	776,882	770,113	0.086%
BOMFT 2017-RT3 A 144A	3.5	1/28/58	843,961	836,631	0.093%
BOMFT 2017-SPL5 A 144A	3.5	6/28/57	1,191,418	1,184,137	0.132%
BP CAPITAL MARKETS PLC	3.2	9/16/21	1,000,000	1,018,843	0.113%
BP CAPITAL MARKETS PLC	2.99	9/19/22	2,000,000	2,030,154	0.226%
BPCE SA 144A	3.53	5/22/22	960,000	968,493	0.108%
BRANCH BANKING & TRUST	2.79	1/15/20	1,000,000	1,003,218	0.112%
BROADCOM CRP / CAYMN FI	2.38	1/15/20	1,500,000	1,482,393	0.165%
BROADCOM CRP / CAYMN FI	2.2	1/15/21	3,506,000	3,396,648	0.378%
CAMPBELL SOUP CO	2.96	3/15/21	2,000,000	1,998,762	0.223%
CANADIAN IMPERIAL BANK	3.05	6/16/22	1,000,000	1,008,733	0.112%
CAPITAL ONE BANK USA NA	2.3	6/5/19	1,250,000	1,245,744	0.139%
CAPITAL ONE FINANCIAL CO	2.79	10/30/20	1,000,000	1,000,932	0.111%
CAPITAL ONE FINANCIAL CO	3.28	3/9/22	2,000,000	2,014,526	0.224%
CAPITAL ONE FINANCIAL CO	3.1	5/12/20	1,000,000	1,006,138	0.112%
CAPITAL ONE NA	3.16	8/8/22	2,000,000	1,999,846	0.223%
CAPITAL ONE NA	3.1	9/13/19	1,000,000	1,004,054	0.112%
CARDINAL HEALTH INC	3.1	6/15/22	2,000,000	2,004,656	0.223%
CARMX 2015-3 D	3.27	3/15/22	1,000,000	998,450	0.111%
CARMX 2016-2 D	3.25	11/15/22	2,800,000	2,775,510	0.309%
CAS 2016-C03 1M1	4.22	10/25/28	66,689	67,474	0.008%
CAS 2016-C04 1M1	3.67	1/25/29	64,670	65,113	0.007%
CAS 2016-C07 2M1	3.52	5/25/29	125,408	125,817	0.014%
CAS 2017-C01 1M1	3.52	7/25/29	240,294	241,934	0.027%
CAS 2017-C02 2M1	3.37	9/25/29	724,361	728,745	0.081%
CAS 2017-C03 1M1	3.17	10/25/29	326,583	328,594	0.037%
CAS 2017-C05 1M1	2.77	1/25/30	332,127	332,427	0.037%
CAS 2017-C06 1M1	2.97	2/25/30	550,066	551,130	0.061%
CAS 2017-C07 2M1	2.87	5/25/30	715,944	716,121	0.080%
CAS 2018-C02 2M1	2.87	8/25/30	347,600	348,082	0.039%
CAS 2018-C03 1M1	2.9	10/25/30	1,428,703	1,431,170	0.159%
CAS 2018-C04 2M1	2.97	12/25/30	912,922	914,278	0.102%
CAS 2018-C05 1M1	2.94	1/25/31	1,766,917	1,770,109	0.197%
CATERPILLAR FINL SERVICE	2.6	9/7/21	740,000	740,579	0.082%
CCART 2014-BA D 144A	3.44	8/16/21	1,250,000	1,251,489	0.139%
CCART 2016-BA A3 144A	1.64	7/15/21	460,173	457,740	0.051%
CCG 2015-1 B 144A	2.6	1/17/23	2,000,000	1,999,537	0.223%
CCG 2017-1 A2 144A	1.84	11/14/23	421,929	418,562	0.047%
CELULOSA ARAUCO CONSTITU	7.25	7/29/19	4,000,000	4,139,880	0.461%
CENOVUS ENERGY INC	5.7	10/15/19	6,353,000	6,495,943	0.724%
CGCMT 2014-GC25 A1	1.49	10/10/47	25,937	25,872	0.003%
CGCMT 2015-GC27 A1	1.35	2/10/48	102,014	101,607	0.011%
CGCMT 2015-P1 A1	1.65	9/15/48	450,236	445,986	0.050%
CHEVRON CORP	2.8	3/3/22	1,000,000	1,003,812	0.112%
CHI TXBL SR B CP	3.2	12/21/18	8,000,000	7,956,992	0.886%
CITIBANK NA	2.65	10/20/20	1,000,000	1,000,772	0.111%
CITIBANK NA	2.69	2/12/21	1,000,000	1,000,149	0.111%
CITIBANK NA	2.6	9/18/19	2,000,000	2,003,190	0.223%
CITIGROUP INC	3.12	1/10/20	1,000,000	1,006,967	0.112%
CITIGROUP INC	3.4	12/8/21	1,000,000	1,015,434	0.113%

CITIGROUP INC	3.25	6/7/19	1,000,000	1,005,770	0.112%
CITIGROUP INC	3.54	8/2/21	1,000,000	1,018,073	0.113%
CITIZENS BANK NA/RI	2.86	3/2/20	1,000,000	1,002,391	0.112%
CITIZENS BANK NA/RI	3.12	5/26/22	1,325,000	1,329,884	0.148%
CNH 2016-C A3	1.44	12/15/21	481,266	475,701	0.053%
CNH INDUSTRIAL CAPITAL L	4.38	11/6/20	2,538,000	2,569,725	0.286%
COLT 2017-1 A1 144A	2.61	5/27/47	205,288	203,726	0.023%
COLT 2017-1 A3 144A	3.07	5/27/47	54,341	53,875	0.006%
COLT 2017-2 A1A 144A	2.42	10/25/47	983,701	977,001	0.109%
COLT 2018-1 A1 144A	2.93	2/25/48	505,330	502,741	0.056%
COLT 2018-2 A1 144A	3.47	7/27/48	1,796,184	1,789,881	0.199%
COLT 2018-3 A1 144A	3.69	10/26/48	1,770,000	1,773,139	0.198%
COLT 2018-3 A2 144A	3.76	10/26/48	1,505,000	1,504,930	0.168%
COLT 2018-3 A3 144A	3.87	10/26/48	1,538,000	1,537,922	0.171%
COLUMBIA PIPELINE GROUP	3.3	6/1/20	2,974,000	2,966,140	0.330%
COMM 2014-CR20 A1	1.32	11/10/47	60,665	60,254	0.007%
COMM 2014-CR21 A1	1.49	12/10/47	57,080	56,770	0.006%
COMM 2014-LC15 A1	1.26	4/10/47	177,068	176,680	0.020%
COMM 2014-LC17 A1	1.38	10/10/47	31,001	30,945	0.003%
COMM 2015-CR22 A1	1.57	3/10/48	121,188	120,591	0.013%
COMM 2015-CR24 A1	1.65	8/10/48	191,352	190,874	0.021%
COMM 2015-PC1 A1	1.67	7/10/50	595,716	593,077	0.066%
CONSOLIDATED EDISON CO O	2.77	6/25/21	2,000,000	2,010,528	0.224%
COOPERAT RABOBANK UA/NY	2.76	4/26/21	2,000,000	2,002,402	0.223%
CRART 2015-1 B	2.51	2/16/21	1,000,000	995,687	0.111%
CREDIT AGRICOLE LONDON 144A	3.3	6/10/20	1,000,000	1,011,713	0.113%
CSAIL 2015-C2 A1	1.45	6/15/57	237,514	236,565	0.026%
CSAIL 2016-C6 A1	1.49	1/15/49	258,553	255,382	0.028%
CSAILL 2015-C1 A1	1.68	4/15/50	148,700	147,710	0.016%
CVS HEALTH CORP	2.96	3/9/20	1,335,000	1,342,603	0.150%
CVS HEALTH CORP	3.05	3/9/21	4,355,000	4,384,392	0.488%
DAIMLER FINANCE NA LLC 144A	2.96	10/30/19	1,000,000	1,003,485	0.112%
DAIMLER FINANCE NA LLC 144A	2.97	1/6/20	1,000,000	1,004,628	0.112%
DAIMLER FINANCE NA LLC 144A	2.77	2/12/21	1,000,000	1,000,846	0.111%
DAIMLER FINANCE NA LLC 144A	2.76	2/22/21	2,000,000	2,002,064	0.223%
DANSKE BANK A/S 144A	2.2	3/2/20	5,660,000	5,555,035	0.619%
DANSKE BANK A/S 144A	2.83	3/2/20	2,000,000	1,998,880	0.223%
DBS GROUP HOLDINGS LTD 144A	2.82	6/8/20	2,000,000	2,002,042	0.223%
DELTA AIR LINES INC	2.6	12/4/20	495,000	483,996	0.054%
DELTA AIR LINES INC	2.88	3/13/20	730,000	724,086	0.081%
DEUTSCHE BANK AG	4.25	5/10/19	2,500,000	2,510,783	0.280%
DEUTSCHE BANK NY	3.16	1/22/21	2,000,000	1,975,152	0.220%
DIAGEO CAPITAL PLC	2.56	5/18/20	2,000,000	2,002,374	0.223%
DISCOVER BANK	8.7	11/18/19	776,000	818,061	0.091%
DISCOVERY COMMUNICATIONS	3.05	9/20/19	2,000,000	2,006,474	0.223%
DNB BANK ASA 144A	2.71	10/2/20	1,000,000	1,001,813	0.112%
DNB BANK ASA 144A	3.39	6/2/21	1,000,000	1,016,208	0.113%
DOLLAR TREE INC	3.04	4/17/20	1,910,000	1,913,373	0.213%
DOMINION ENERGY INC	2.58	7/1/20	250,000	246,528	0.027%
DOMINION ENERGY INC 144A	2.87	6/1/19	2,000,000	2,004,562	0.223%
DOMINION RESOURCES INC	2.96	7/1/19	1,000,000	999,012	0.111%
D.R. HORTON INC	3.75	3/1/19	630,000	630,805	0.070%
DRMT 2017-1A A3 144A	3.49	12/26/46	1,180,730	1,176,954	0.131%
DRMT 2017 3A A1 144A	2.58	10/25/47	463,773	459,679	0.051%
DRMT 2018-1A A1 144A	2.98	12/25/57	1,129,362	1,121,437	0.125%
DRMT 2018-2A A1 144A	3.48	4/25/58	1,999,741	1,989,752	0.222%
DROT 2014-1 A 144A	2.54	5/20/27	108,928	108,870	0.012%
DUKE ENERGY FLORIDA LLC	2.1	12/15/19	387,500	385,028	0.043%
DXC TECHNOLOGY CO	3.27	3/1/21	3,613,000	3,613,318	0.402%
EDP FINANCE BV 144A	4.9	10/1/19	7,661,000	7,765,734	0.865%
EFF 2016-2 A2 144A	1.74	2/22/22	297,553	296,559	0.033%
EFF 2016-2 A3 144A	2.04	2/22/22	1,000,000	987,576	0.110%
EFF 2017-1 A2 144A	2.13	7/20/22	752,412	748,616	0.083%
EFF 2017-3 A2 144A	2.13	5/22/23	661,925	656,086	0.073%
EFF 2018-1 A2 144A	2.87	10/20/23	1,350,000	1,346,548	0.150%
EFF 2018-2 A2 144A	3.14	2/20/24	1,815,000	1,814,187	0.202%
ELANCO ANIMAL HEALTH INC 144A	3.91	8/27/21	720,000	721,529	0.080%
ENABLE MIDSTREAM PARTNER	2.4	5/15/19	1,000,000	995,158	0.111%
ENBRIDGE ENERGY PARTNERS 4/2 144A CP	0	10/1/18	8,000,000	7,998,417	0.891%
ENCANA CORP	6.5	5/15/19	3,046,000	3,106,783	0.346%
ENERGY TRANSFER PARTNERS	9.7	3/15/19	2,134,000	2,196,648	0.245%
ENERGY TRANSFER PARTNERS 4/2 144A CP	2.8	10/4/18	8,000,000	7,996,393	0.891%

ENERGY TRANSFER PARTNERS LP	9	4/15/19	1,000,000	1,031,418	0.115%
ENLINK MIDSTREAM PARTNER	2.7	4/1/19	6,450,000	6,427,509	0.716%
ENTERPRISE PRODUCTS OPER	2.55	10/15/19	1,000,000	995,508	0.111%
EQT CORP	8.13	6/1/19	4,777,000	4,932,792	0.549%
EQUIFAX INC	3.18	8/15/21	3,000,000	3,027,774	0.337%
EXELON GENERATION CO LLC	2.95	1/15/20	2,639,000	2,628,278	0.293%
EXPRESS SCRIPTS HOLDING	3.06	11/30/20	2,000,000	2,010,300	0.224%
FHR 4434 FA	2.51	2/15/45	561,618	562,787	0.063%
FIFTH THIRD BANK	2.59	10/30/20	1,500,000	1,500,222	0.167%
FIFTH THIRD BANK	2.77	7/26/21	3,000,000	3,003,129	0.335%
FLORIDA GAS TRANSMISSION 144A	7.9	5/15/19	1,000,000	1,029,090	0.115%
FNMA 15YR	4.5	1/1/27	89,015	90,115	0.010%
FNR 2014-89 FM	2.62	1/25/45	470,673	473,036	0.053%
FORDF 2017-2 B	2.34	9/15/22	1,170,000	1,149,047	0.128%
FORDL 2018-A A4	3.05	8/15/21	500,000	498,201	0.055%
FORD MOTOR CREDIT CO 4/2 144A CP	0	2/19/19	2,000,000	1,976,224	0.220%
FORD MOTOR CREDIT CO LLC	2.78	11/2/20	2,643,000	2,630,988	0.293%
FORD MOTOR CREDIT CO LLC	3.34	1/9/20	2,000,000	2,008,528	0.224%
FORD MOTOR CREDIT CO LLC	3.15	4/5/21	3,000,000	2,981,049	0.332%
FORD MOTOR CREDIT CO LLC	3.12	6/12/20	1,000,000	999,866	0.111%
FRESENIUS MED CARE II 144A	4.13	10/15/20	1,251,000	1,260,383	0.140%
FRESENIUS MED CARE US 144A	5.75	2/15/21	575,000	599,438	0.067%
FWLS 2016-SC02 M1	3.61	10/25/46	1,649,274	1,634,841	0.182%
GALC 2016-1 C 144A	2.71	4/20/23	1,700,000	1,684,031	0.188%
GALC 2017-1 A2 144A	1.72	4/22/19	43,908	43,886	0.005%
GALC 2018-1 A3 144A	2.6	6/15/21	390,000	386,417	0.043%
GALXY 2018-29A A 144A	3.1	11/15/26	3,855,000	3,824,830	0.426%
GATX CORP	3.06	11/5/21	2,700,000	2,705,457	0.301%
GATX CORP	2.5	3/15/19	1,966,000	1,961,464	0.218%
GENERAL MILLS INC	2.88	4/16/21	2,960,000	2,973,847	0.331%
GENERAL MOTORS CO	3.14	8/7/20	2,505,000	2,512,114	0.280%
GENERAL MOTORS FINL CO	3.27	4/13/20	1,000,000	1,006,627	0.112%
GENERAL MOTORS FINL CO	3.79	5/9/19	500,000	503,061	0.056%
GENERAL MOTORS FINL CO	3.5	7/10/19	1,000,000	1,005,281	0.112%
GEORGIA POWER CO	2	3/30/20	4,000,000	3,905,252	0.435%
GFMT 2018-1 A43 144A	3.5	11/25/57	775,981	772,394	0.086%
GFORT 2016-1 A1 144A	1.96	5/17/21	650,000	646,744	0.072%
GFORT 2017-1 C 144A	2.97	1/18/22	4,000,000	3,985,022	0.444%
GFORT 2017-2 A1 144A	2.13	7/15/22	930,000	912,633	0.102%
GFORT 2017-2 C 144A	2.63	7/15/22	710,000	698,285	0.078%
GFORT 2017-3 C 144A	2.46	8/16/21	2,000,000	1,988,945	0.222%
GFORT 2018-1 A 144A	2.36	3/15/22	1,920,000	1,921,207	0.214%
GFORT 2018-1 D 144A	3.5	3/15/22	2,500,000	2,496,440	0.278%
GILEAD SCIENCES INC	2.59	9/20/19	2,000,000	1,998,570	0.223%
GMALT 2016-3 A3	1.61	12/20/19	277,215	276,513	0.031%
GMALT 2017-1 C	2.74	8/20/20	2,000,000	1,983,762	0.221%
GMALT 2017-3 A3	2.01	11/20/20	385,000	381,843	0.043%
GMALT 2018-2 A3	3.06	6/21/21	2,000,000	2,001,292	0.223%
GMALT 2018-3 A3	3.18	6/21/21	1,780,000	1,780,201	0.198%
GOLDMAN SACHS GROUP INC	3.12	10/31/22	2,000,000	2,008,190	0.224%
GOLDMAN SACHS GROUP INC	3.13	12/13/19	1,000,000	1,006,176	0.112%
GOLDMAN SACHS GROUP INC	3.11	12/27/20	1,000,000	1,005,112	0.112%
GOLDMAN SACHS GROUP INC	3.7	4/23/21	1,000,000	1,021,910	0.114%
GSMS 2014-GC24 A1	1.51	9/10/47	82,126	81,767	0.009%
GSMS 2014-GC26 A1	1.43	11/10/47	114,787	114,502	0.013%
GSMS 2015-GC28 A1	1.53	2/10/48	251,643	250,350	0.028%
HALFMOON PARENT INC 144A	3.2	9/17/20	10,000,000	9,959,900	1.109%
HALFMOON PARENT INC 144A	2.98	9/17/21	6,085,000	6,089,448	0.678%
HALST 2016-C A3 144A	1.49	2/18/20	174,124	173,871	0.019%
HALST 2017-B A2B 144A	2.44	12/16/19	502,028	502,279	0.056%
HALST 2018-A A3 144A	2.81	4/15/21	930,000	926,642	0.103%
HARLEY-DAVIDSON FINL SER 144A	2.81	5/21/20	2,520,000	2,528,233	0.282%
HARRIS CORPORATION	2.82	4/30/20	1,600,000	1,601,661	0.178%
HCP INC	3.75	2/1/19	2,078,000	2,082,129	0.232%
HGVT 2017-AA A 144A	2.66	12/26/28	205,334	201,437	0.022%
HLA 2014-3A AR 144A	3.45	10/22/25	1,000,000	999,200	0.111%
HOF 2018-1 A1 144A	3.77	6/25/48	1,487,300	1,487,318	0.166%
HP ENTERPRISE CO	3.09	10/5/21	4,000,000	4,003,900	0.446%
HP ENTERPRISE CO 144A	2.1	10/4/19	1,876,000	1,858,977	0.207%
HSBC HOLDINGS PLC	4.57	3/8/21	500,000	521,294	0.058%
HSBC HOLDINGS PLC	2.92	5/18/21	2,965,000	2,968,454	0.331%
HSBC HOLDINGS PLC	3.97	5/25/21	1,500,000	1,544,939	0.172%

HSBC HOLDINGS PLC	2.98	9/11/21	2,000,000	2,001,460	0.223%
HYUNDAI CAPITAL AMERICA 144A	3.15	3/12/21	1,000,000	999,627	0.111%
HYUNDAI CAPITAL AMERICA 144A	2.5	3/18/19	2,000,000	1,994,082	0.222%
HYUNDAI CAPITAL AMERICA 144A	3.26	7/8/21	1,000,000	1,002,113	0.112%
HYUNDAI CAPITAL AMERICA 144A	3.34	9/18/20	2,000,000	2,009,726	0.224%
IHPT 2018-STAY A 144A	2.86	1/15/33	685,000	684,592	0.076%
ING GROEP NV	3.54	3/29/22	985,000	999,764	0.111%
INTERPUBLIC GROUP COS	3.5	10/1/20	720,000	719,947	0.080%
INTESA SANPAOLO NEW YORK YCD	2.82	5/10/19	3,000,000	3,000,000	0.334%
INTESA SANPAOLO NEW YORK YCD	2.97	7/17/19	4,000,000	4,001,543	0.446%
INTESA SANPAOLO SPA 144A	6.5	2/24/21	2,400,000	2,477,244	0.276%
INTL FLAVOR & FRAGRANCES	3.4	9/25/20	635,000	635,566	0.071%
INTL LEASE FINANCE CORP	8.25	12/15/20	2,346,000	2,560,607	0.285%
INTL LEASE FINANCE CORP	5.88	4/1/19	1,175,000	1,191,414	0.133%
INTL LEASE FINANCE CORP	6.25	5/15/19	1,000,000	1,019,242	0.114%
JD.COM INC	3.13	4/29/21	6,000,000	5,831,780	0.650%
JERSEY CENTRAL PWR & LT	7.35	2/1/19	2,746,000	2,780,957	0.310%
JPMBB 2014 C25 A1	1.52	11/15/47	81,547	81,253	0.009%
JPMBB 2015-C27 A1	1.41	2/15/48	229,796	228,325	0.025%
JPMBB 2015-C28 A1	1.45	10/15/48	163,664	163,264	0.018%
JPMCC 2016-JP3 A1	1.46	8/15/49	382,235	373,394	0.042%
JP MORGAN CHASE BANK NA	2.63	2/1/21	1,500,000	1,500,918	0.167%
JP MORGAN CHASE BANK NA	2.96	9/23/19	1,000,000	1,004,022	0.112%
JPMORGAN CHASE & CO	3.42	6/7/21	1,000,000	1,018,325	0.113%
JUNIPER NETWORKS INC	3.13	2/26/19	1,335,000	1,337,504	0.149%
KEYSIGHT TECHNOLOGIES	3.3	10/30/19	3,340,000	3,335,631	0.372%
KILROY REALTY LP	6.63	6/1/20	3,717,000	3,873,947	0.432%
KINDER MORGAN ENER PART	2.65	2/1/19	2,000,000	1,998,258	0.223%
KINDER MORGAN INC	3.05	12/1/19	2,000,000	1,995,348	0.222%
KKR 12 A1R 144A	3.39	7/15/27	1,000,000	1,000,242	0.111%
KOREA DEVELOPMENT BANK	2.76	2/27/20	500,000	499,365	0.056%
KRAFT HEINZ FOODS CO	3.16	8/10/22	1,280,000	1,286,476	0.143%
KRAFT HEINZ FOODS CO	2.76	8/9/19	5,000,000	5,006,050	0.558%
LEASEPLAN CORPORATION NV 144A	2.88	1/22/19	5,785,000	5,781,043	0.644%
LIFE TECHNOLOGIES CORP	6	3/1/20	4,947,000	5,116,479	0.570%
LLOYDS TSB BANK PLC 144A	6.5	9/14/20	5,335,000	5,578,292	0.621%
MAGNE 2015-16A AR 144A	3.13	1/18/28	1,000,000	996,776	0.111%
MANUF & TRADERS TRUST CO	2.61	1/25/21	1,000,000	998,364	0.111%
MANUF & TRADERS TRUST CO	2.93	5/18/22	1,000,000	1,005,805	0.112%
MAPLE ESCROW SUB 144A	3.55	5/25/21	2,595,000	2,588,941	0.288%
MARTIN MARIETTA MATERIAL	2.84	12/20/19	470,000	471,129	0.052%
MARTIN MARIETTA MATERIAL	2.96	5/22/20	2,315,000	2,322,545	0.259%
MBALT 2016-B A4	1.52	6/15/22	390,000	388,570	0.043%
MBALT 2018-A A3	2.41	2/16/21	1,500,000	1,491,579	0.166%
MBMOT 2017-AA A 144A	2.46	5/16/21	770,000	770,837	0.086%
MDPK 2014-14A A2R 144A	3.47	7/20/26	2,000,000	1,999,952	0.223%
MET LIFE GLOB FUNDING I 144A	2.73	6/12/20	1,000,000	1,005,070	0.112%
MET LIFE GLOB FUNDING I 144A	2.56	9/19/19	2,000,000	1,998,698	0.223%
MICROCHIP TECHNOLOGY INC 144A	3.92	6/1/21	4,770,000	4,762,506	0.530%
MISSISSIPPI POWER CO	3.03	3/27/20	1,070,000	1,070,109	0.119%
MITSUBISHI UFJ FIN GRP	3.23	2/22/22	595,000	600,144	0.067%
MITSUBISHI UFJ FIN GRP	2.98	7/26/21	1,695,000	1,701,856	0.190%
MMAF 2018-A A2 144A	2.92	7/12/21	1,000,000	998,972	0.111%
MORGAN STANLEY	3.53	1/20/22	2,000,000	2,028,720	0.226%
MORGAN STANLEY	2.89	2/10/21	1,000,000	1,003,153	0.112%
MORGAN STANLEY	3.12	2/14/20	1,000,000	1,002,391	0.112%
MORGAN STANLEY	3.28	7/22/22	2,000,000	2,015,126	0.224%
MORGAN STANLEY	5.63	9/23/19	1,000,000	1,026,976	0.114%
MSBAM 2014-C19 A1	1.57	12/15/47	117,742	117,129	0.013%
MSBAM 2016-C30 A1	1.39	9/15/49	337,418	328,737	0.037%
MSC 2015-MS1 A1	1.64	5/15/48	751,646	742,628	0.083%
MSC 2017-CLS C 144A	3.16	11/15/34	955,000	955,000	0.106%
MVWOT 2015-1A A 144A	2.52	12/20/32	552,684	541,058	0.060%
NALT 2016-B A3	1.5	7/15/19	716,787	716,058	0.080%
NALT 2017-A A3	1.91	4/15/20	1,340,000	1,332,159	0.148%
NALT 2017-B A4	2.17	12/15/21	405,000	399,908	0.045%
NATIONAL AUSTRALIA BANK 144A	2.82	5/22/20	1,000,000	1,002,940	0.112%
NATIONAL BANK OF CANADA	2.89	6/12/20	1,000,000	1,005,566	0.112%
NATIONWIDE BLDG SOCIETY 144A	2.35	1/21/20	800,000	790,538	0.088%
NAVSL 2018-A A1 144A	2.53	2/18/42	1,481,974	1,470,675	0.164%
NAVSL 2018-BA A1 144A	2.51	12/15/59	1,591,323	1,592,390	0.177%
NEUB 2015-19A A1R2 144A	3.14	7/15/27	2,000,000	1,999,488	0.223%

NEUB 2017-16SA A 144A	3.19	1/15/28	1,005,000	1,001,259	0.112%
NEW YORK LIFE GLOBAL FDG 144A	2.73	10/24/19	1,000,000	1,002,921	0.112%
NEW YORK LIFE GLOBAL FDG 144A	2.61	4/9/20	1,000,000	1,002,548	0.112%
NEW YORK LIFE GLOBAL FDG 144A	2.66	8/6/21	1,580,000	1,579,147	0.176%
NEXTERA ENERGY CAPITAL	2.86	8/28/21	2,500,000	2,499,598	0.278%
NEXTERA ENERGY CAPITAL	3.34	9/1/20	4,000,000	4,008,700	0.447%
NISSAN MOTOR ACCEPTANCE 144A	2.92	1/13/20	1,000,000	1,003,794	0.112%
NISSAN MOTOR ACCEPTANCE 144A	2.98	9/21/21	4,000,000	4,007,532	0.446%
NISSAN MOTOR ACCEPTANCE 144A	2.78	9/28/20	4,000,000	3,996,736	0.445%
NISSAN MOTOR ACCEPTANCE CORP 144A	2.85	9/13/19	1,000,000	1,002,042	0.112%
NMOTR 2016-A A2	1.54	6/15/21	875,000	864,902	0.096%
NMOTR 2017-C A	2.48	10/17/22	695,000	696,178	0.078%
NORDEA BANK AB 144A	3.3	5/27/21	500,000	507,543	0.057%
OCP 2014-7A XRR 144A	2.95	7/20/29	2,500,000	2,500,000	0.278%
OCP 2015-10A A1R 144A	3.15	10/26/27	1,000,000	999,872	0.111%
ONEOK PARTNERS LP	8.63	3/1/19	1,570,000	1,604,912	0.179%
OZLM 2014-8A A1AR 144A	3.47	10/17/26	1,580,000	1,580,016	0.176%
PACCAR FINANCIAL CORP	3.15	8/9/21	2,000,000	1,991,682	0.222%
PENTAIR FINANCE SARL	2.65	12/1/19	1,390,000	1,380,943	0.154%
PETROLEOS MEXICANOS	8	5/3/19	10,000,000	10,300,000	1.147%
PHILIP MORRIS INTL INC	2.73	2/21/20	265,000	265,770	0.030%
PHILLIPS 66	2.91	2/26/21	1,615,000	1,613,634	0.180%
PLAINS ALL AMER PIPELINE	5.75	1/15/20	1,000,000	1,025,671	0.114%
PLAINS ALL AMER PIPELINE	2.6	12/15/19	2,220,000	2,203,758	0.245%
PLAINS MIDSTREAM CANADA 4/2 144A CP	3.2	10/1/18	6,900,000	6,898,505	0.768%
PNC BANK NA	2.6	1/22/21	2,000,000	2,000,382	0.223%
POTASH CORP-SASKATCHEWAN	6.5	5/15/19	3,408,000	3,477,319	0.387%
QVC INC	3.13	4/1/19	2,377,000	2,375,277	0.265%
RABOBANK NEDERLAND NY	3.16	1/10/22	1,000,000	1,012,618	0.113%
RABOBANK NEDERLAND NY	2.85	8/9/19	1,000,000	1,003,427	0.112%
REGIONS BANK	2.72	4/1/21	1,255,000	1,254,216	0.140%
REGIONS BANK	2.84	8/13/21	820,000	820,617	0.091%
ROYAL BANK OF CANADA	3.07	2/1/22	2,000,000	2,026,954	0.226%
ROYAL BANK OF CANADA	2.7	3/2/20	1,000,000	1,002,954	0.112%
ROYAL BK SCOTLND GRP PLC	6.4	10/21/19	2,000,000	2,063,106	0.230%
SCHLUMBERGER FIN CA 144A	2.2	11/20/20	2,000,000	1,952,470	0.217%
SDART 2015-2 E 144A	4.02	9/15/22	5,000,000	5,020,973	0.559%
SDART 2015-3 E 144A	4.5	6/17/23	5,000,000	5,053,615	0.563%
SDART 2015-5 C	2.74	12/15/21	881,178	881,050	0.098%
SDART 2015-5 D	3.65	12/15/21	1,000,000	1,003,890	0.112%
SDART 2016-1 B	2.47	12/15/20	294,215	294,206	0.033%
SDART 2016-1 D	4.02	4/15/22	1,000,000	1,009,930	0.112%
SDART 2017-1 B	2.1	6/15/21	180,000	179,500	0.020%
SDART 2017-3 B	2.19	3/15/22	585,000	580,650	0.065%
SDART 2018-2 A3	2.75	9/15/21	1,395,000	1,392,181	0.155%
SDART 2018-3 A3	3.03	2/15/22	2,000,000	1,998,363	0.223%
SDART 2018-4 B	3.27	1/17/23	1,215,000	1,211,338	0.135%
SEMPRA ENERGY	2.84	1/15/21	1,925,000	1,924,946	0.214%
SEMPRA ENERGY	2.4	2/1/20	5,415,000	5,353,827	0.596%
SEMT 2018-CH1 A11 144A	3.5	2/25/48	1,045,122	1,041,482	0.116%
SEMT 2018-CH2 A12 144A	4	6/25/48	3,350,359	3,372,836	0.376%
SEMT 2018-CH4 A11 144A	4	10/25/48	3,000,000	3,018,513	0.336%
SES GLOBAL AMERICAS HLDG 144A	2.5	3/25/19	6,894,000	6,872,677	0.766%
SHIRE ACQ INV IRELAND DA	1.9	9/23/19	5,000,000	4,946,440	0.551%
SIEMENS FINANCIERINGSMAT 144A	2.67	3/16/20	2,000,000	2,004,338	0.223%
SL GREEN OPERATING PARTN	3.34	8/16/21	3,000,000	3,003,888	0.335%
SLMA 2003-11 A6 144A	2.88	12/15/25	1,641,143	1,648,954	0.184%
SLMA 2010-1 A	2.62	3/25/25	732,867	721,631	0.080%
SLMA 2013-A B 144A	2.5	3/15/47	2,000,000	1,986,614	0.221%
SMAT 2016-2US A3A	1.71	3/15/21	750,000	742,517	0.083%
SMB 2014-A A2A 144A	3.05	5/15/26	1,824,949	1,822,791	0.203%
SMB 2015-A A2B 144A	3.16	6/15/27	1,014,711	1,024,338	0.114%
SMB 2015-C A2A 144A	2.75	7/15/27	791,947	784,409	0.087%
SMB 2018-A A1 144A	2.51	3/16/26	1,501,132	1,501,851	0.167%
SMBC AVIATION CAPITAL FI 144A	2.65	7/15/21	2,000,000	1,926,708	0.215%
SOCIETE GENERALE	2.63	10/1/18	1,000,000	1,000,000	0.111%
SOUTHERN CO 144A	2.8	2/14/20	5,000,000	5,000,113	0.557%
SRFC 2014-2A A 144A	2.05	6/20/31	109,311	109,058	0.012%
SRFC 2014-3A A 144A	2.3	10/20/31	78,351	77,659	0.009%
SRFC 2016-2A A 144A	2.33	7/20/33	171,819	168,474	0.019%
SRT 2017-A A3 144A	2.22	1/20/21	680,000	673,236	0.075%
SRT 2018-A A2B 144A	2.44	10/20/20	1,967,318	1,968,047	0.219%

STACR 2017-DNA2 M1	3.42	10/25/29	458,004	463,078	0.052%
STACR 2017-DNA3 M1	2.97	3/25/30	906,475	909,983	0.101%
STACR 2017-HQA1 M1	3.42	8/25/29	306,922	308,991	0.034%
STACR 2017-HQA2 M1	3.02	12/25/29	211,893	212,388	0.024%
STACR 2017-HQA3 M1	2.77	4/25/30	197,094	197,094	0.022%
STACR 2017-SPI1 M1 144A	3.99	9/25/47	431,084	431,472	0.048%
STACR 2018-DNA1 M1	2.67	7/25/30	948,970	947,546	0.106%
STACR 2018-DNA3 M 144A	2.88	9/25/48	1,925,000	1,928,740	0.215%
STACR 2018-HQA1 M1	2.92	9/25/30	3,247,918	3,254,587	0.363%
STACR 2018-SPI1 M1 144A	3.75	2/25/48	507,862	504,423	0.056%
STACR 2018-SPI2 M1 144A	3.82	5/25/48	938,198	937,649	0.104%
STACR 2018-SPI3 M1 144A	4.17	8/25/48	1,125,000	1,128,871	0.126%
STANDARD CHARTERED PLC 144A	3.56	1/20/23	2,050,000	2,054,061	0.229%
STANDARD CHARTERED PLC 144A	2.4	9/8/19	1,500,000	1,490,358	0.166%
SUMITOMO MITSUI BANKING	2.64	10/18/19	2,000,000	2,001,806	0.223%
SUMITOMO MITSUI BANKING	3.01	10/19/18	1,000,000	1,000,347	0.111%
SUMITOMO MITSUI BANKING	2.69	1/17/20	2,000,000	2,000,708	0.223%
SUMITOMO MITSUI TR BK LT 144A	2.83	3/6/19	1,000,000	1,000,755	0.111%
SUMITOMO MITSUI TR BK LT 144A	2.78	9/19/19	2,000,000	2,003,584	0.223%
SUNTRUST BANKS INC	2.87	1/31/20	1,000,000	1,002,926	0.112%
SVENSKA HANDELSBANKEN AB	2.78	5/24/21	4,000,000	4,009,736	0.447%
SWEDBANK AB 144A	3.03	3/14/22	2,000,000	2,014,966	0.224%
SWEDBANK NEW YORK CD	2.63	8/24/20	1,000,000	999,439	0.111%
SYNCHRONY FINANCIAL	2.7	2/3/20	3,360,000	3,321,236	0.370%
SYNGENTA FINANCE NV 144A	3.7	4/24/20	2,280,000	2,277,392	0.254%
SYNGENTA WILMINGTON INC 4/2 144A CP	0	11/16/18	5,000,000	4,982,632	0.555%
TELEFONICA SA	5.88	7/15/19	1,000,000	1,022,190	0.114%
TELEFONOS DE MEXICO SAB	5.5	11/15/19	4,000,000	4,098,897	0.457%
TENCENT HOLDINGS LTD 144A	2.95	1/19/23	965,000	962,475	0.107%
TENCENT HOLDINGS LTD 144A	3.38	5/2/19	3,000,000	3,007,255	0.335%
TIME WARNER CABLE INC	8.75	2/14/19	1,000,000	1,020,679	0.114%
TORONTO-DOMINION BANK	2.49	10/24/19	2,000,000	2,000,556	0.223%
TORONTO-DOMINION BANK	2.58	1/25/21	1,000,000	1,000,634	0.111%
TORONTO-DOMINION BANK	2.76	6/11/21	2,000,000	2,012,868	0.224%
TORONTO-DOMINION BANK	3.24	7/13/21	1,000,000	1,014,570	0.113%
TOYOTA MOTOR CORP	3.18	7/20/21	1,000,000	1,001,365	0.112%
TOYOTA MOTOR CREDIT CORP	3.02	1/11/22	1,000,000	1,012,658	0.113%
TPMT 2016-1 A1B 144A	2.75	2/25/55	120,687	118,823	0.013%
TPMT 2016-3 A1 144A	2.25	4/25/56	1,490,759	1,454,610	0.162%
TPMT 2016-4 A1 144A	2.25	7/25/56	198,004	192,407	0.021%
TPMT 2017-1 A1 144A	2.75	10/25/56	284,732	278,811	0.031%
TPMT 2017-3 A1 144A	2.75	7/25/57	486,251	473,652	0.053%
TPMT 2017-4 A1 144A	2.75	6/25/57	611,368	594,243	0.066%
TPMT 2017-5 A1 144A	2.82	2/25/57	1,091,944	1,092,923	0.122%
TPMT 2017-6 A1 144A	2.75	10/25/57	1,332,596	1,299,468	0.145%
TPMT 2018-2 A1 144A	3.25	3/25/58	1,910,844	1,885,424	0.210%
TRANSCANADA PIPELINES	2.59	11/15/19	2,000,000	2,003,242	0.223%
TRP Government Reserve	2.09		1,048	1,048	0.000%
TYSON FOODS INC	2.87	6/2/20	1,600,000	1,606,104	0.179%
TYSON FOODS INC	2.65	8/15/19	1,100,000	1,097,609	0.122%
UBS AG LONDON 144A	2.8	12/1/20	4,552,000	4,557,157	0.508%
UNITED TECHNOLOGIES CORP	2.97	8/16/21	1,350,000	1,353,983	0.151%
USAOT 2015-1 B	1.96	11/15/22	1,000,000	999,692	0.111%
US BANCORP	2.98	1/24/22	1,000,000	1,007,753	0.112%
US BANK NA CINCINNATI	2.59	7/24/20	3,000,000	3,006,045	0.335%
U S TREASURY BILL	2.13	1/17/19	5,000,000	4,967,225	0.553%
U S TREASURY BILL	2.11	1/24/19	5,275,000	5,237,760	0.583%
U S TREASURY BILL	2.16	1/31/19	5,000,000	4,962,214	0.553%
U S TREASURY BILL	2.19	2/14/19	5,055,000	5,011,746	0.558%
US TREASURY N/B	0.88	10/15/18	3,000,000	2,998,125	0.334%
US TREASURY N/B	3.75	11/15/18	3,000,000	3,005,156	0.335%
US TREASURY N/B	1.13	1/15/19	3,000,000	2,990,156	0.333%
US TREASURY N/B	1.25	12/15/18	3,000,000	2,994,375	0.334%
US TREASURY N/B	1.25	1/31/19	3,000,000	2,989,219	0.333%
US TREASURY N/B	2.75	2/15/19	3,000,000	3,004,219	0.335%
US TREASURY N/B	1	3/15/19	3,000,000	2,981,250	0.332%
VERUS 2018-1 A1 144A	2.93	2/25/48	715,271	705,652	0.079%
VERUS 2018-2 A1 144A	3.68	6/1/58	1,837,519	1,837,363	0.205%
VERUS 2018-2 A2 144A	3.78	6/1/58	952,431	952,348	0.106%
VERUS 2018-2 A3 144A	3.83	6/1/58	1,178,513	1,178,408	0.131%
VERUS 2018-INV1 A1 144A	3.63	3/25/58	2,087,354	2,083,809	0.232%
VFET 2017-1A A3 144A	1.92	3/15/21	270,000	267,798	0.030%

VIACOM INC	2.75	12/15/19	1,405,000	1,393,913	0.155%
VMOT 2017-A A 144A	2.56	11/15/22	220,000	220,593	0.025%
VMWARE INC	2.3	8/21/20	1,000,000	983,586	0.110%
VOTO-VOTORANTIM O/S TRAD 144A	6.63	9/25/19	2,000,000	2,055,000	0.229%
VULCAN MATERIALS CO	2.97	3/1/21	4,650,000	4,665,764	0.520%
VULCAN MATERIALS CO	2.93	6/15/20	250,000	250,637	0.028%
VZOT 2016-2A B 144A	2.15	5/20/21	3,000,000	2,959,404	0.330%
WABTEC	3.38	9/15/21	4,000,000	4,008,492	0.446%
WALMART INC	2.6	6/23/21	6,000,000	6,028,308	0.671%
WELLS FARGO BANK NA	2.85	7/23/21	1,820,000	1,824,798	0.203%
WELLS FARGO & COMPANY	3.02	1/30/20	1,000,000	1,006,281	0.112%
WELLS FARGO & COMPANY	3.27	2/11/22	1,000,000	1,009,378	0.112%
WESTPAC BANKING CORP	2.68	1/25/21	2,000,000	1,999,904	0.223%
WESTPAC BANKING CORP	2.75	3/6/20	1,000,000	1,003,682	0.112%
WFCM 2015-C26 A1	1.45	2/15/48	58,645	58,445	0.007%
WFCM 2015-C28 A1	1.53	5/15/48	111,737	111,193	0.012%
WFCM 2015-C30 A1	1.65	9/15/58	211,252	210,280	0.023%
WFCM 2015-LC20 A1	1.47	4/15/50	426,832	423,438	0.047%
WFCM 2015-NXS1 A1	1.34	5/15/48	202,323	200,831	0.022%
WFCM 2016-LC24 A1	1.44	10/15/49	261,828	259,471	0.029%
WFRBS 2014-C23 A1	1.66	10/15/57	61,087	60,813	0.007%
WHLS 2016-1A A2 144A	1.59	5/20/25	48,960	48,808	0.005%
WHLS 2017-1A A3 144A	2.13	4/20/26	1,000,000	980,920	0.109%
WILLIS NORTH AMERICA INC	7	9/29/19	1,102,000	1,141,266	0.127%
WOLS 2018-A A3	2.83	7/15/21	1,000,000	995,532	0.111%
WOLS 2018-B A3	3.19	12/15/21	1,260,000	1,259,900	0.140%
WPP LLC 4/2 144A CP	0	10/1/18	3,000,000	2,999,406	0.334%
XEROX CORPORATION	5.63	12/15/19	1,000,000	1,023,297	0.114%
ZIMMER BIOMET HOLDINGS	3.09	3/19/21	3,000,000	3,003,183	0.335%
ZOETIS INC	2.76	8/20/21	3,000,000	3,003,858	0.335%

Total Investments in Securities **892,661,104**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
TUZ8C 105.625 UST CALL OPT FUT DEC 18	105.63	11/23/2018	(20,000,000)	(9,375)	(0.001%)

Total Options **(9,375)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
90DAY EURODOLLAR FUT DEC 19	(160)	12/16/2019	(9,686,000)	28,330	(1.079%)
90DAY EURODOLLAR FUT JUN 19	(0)	6/17/2019	(9,701,000)	28,268	(1.081%)
90DAY EURODOLLAR FUT MAR 19	(0)	3/18/2019	(9,716,000)	23,868	(1.082%)
90DAY EURODOLLAR FUT MAR 20	(160)	3/16/2020	(9,683,500)	28,580	(1.079%)
90DAY EURODOLLAR FUT SEP 19	(0)	9/16/2019	(9,692,000)	29,830	(1.080%)
EDM0 90DAY EURO\$ FUTR JUN 20	(160)	6/15/2020	(9,683,000)	27,830	(1.079%)
EDU0 90DAY EURO\$ FUTR SEP 20	(160)	9/14/2020	(9,683,500)	26,205	(1.079%)
EDZ0 90DAY EURO\$ FUTR DEC20	(160)	12/14/2020	(9,683,500)	25,164	(1.079%)
FED FUND 30DAY FUTR MAR 19 FFH9	(600)	3/29/2019	(19,514,000)	57,959	(2.174%)
FVZ8 5YR US NOTE FUT DEC 18	(70)	12/31/2018	(7,873,359)	75,567	(0.877%)
TUZ8 2YR US NOTE FUT DEC 18	(125)	12/31/2018	(26,341,798)	88,065	(2.934%)

Total Futures Contracts **439,665**

NET ASSETS 897,767,957

NET ASSET VALUE PER SHARE

Ultra Short-Term Bond Fund Shares **5.01**
(\$780,259,218 / 154,969,404 Shares Outstanding)

Ultra Short-Term Bond Fund - I Class Shares **5.02**
(\$117,508,739 / 23,476,899 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.