

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
ABN AMRO BANK NV 144A	3.26	8/27/21	4,000,000	3,974,768	0.355%
ACER 2016-2A A3 144A	1.65	5/10/22	614,223	611,538	0.055%
ACER 2017-1A A2 144A	1.87	7/10/19	19,208	19,201	0.002%
ACER 2017-2A A2 144A	2	5/11/20	998,856	994,011	0.089%
ACER 2018-1A A2 144A	2.92	12/10/20	625,000	624,372	0.056%
ACER 2018-1A A3 144A	3.21	9/11/23	935,000	933,771	0.083%
AESOP 2014-1A A 144A	2.46	7/20/20	1,000,000	997,071	0.089%
AESOP 2014-2A A 144A	2.5	2/20/21	2,000,000	1,990,850	0.178%
AESOP 2015-1A A 144A	2.5	7/20/21	1,000,000	990,507	0.089%
AFIN 2015-2 D	3.16	11/20/20	925,000	924,783	0.083%
AFIN 2016-1 D	4.03	8/21/23	2,517,000	2,532,173	0.226%
AFIN 2016-2 A3	1.46	6/22/20	100,663	100,531	0.009%
AFIN 2016-2 D	3.16	11/20/23	3,200,000	3,196,738	0.286%
AFIN 2016-3 A3	1.54	8/20/20	80,505	80,321	0.007%
AFIN 2017-1 A3 144A	2.02	8/20/21	425,000	421,280	0.038%
AFIN 2018-2 A3 144A	3.27	6/20/23	1,000,000	1,002,016	0.090%
AFIN 2018-2 B 144A	3.48	10/20/23	545,000	547,764	0.049%
AIA GROUP LTD 144A	3.31	9/20/21	4,000,000	3,984,640	0.356%
AIG GLOBAL FUNDING 144A	1.95	10/18/19	1,110,000	1,099,133	0.098%
AIG GLOBAL FUNDING 144A	3.28	6/25/21	2,000,000	1,985,220	0.177%
AIR LEASE CORP	2.13	1/15/20	1,290,000	1,275,491	0.114%
AIR LEASE CORP	3.5	1/15/22	700,000	689,940	0.062%
AIR LEASE CORP	2.5	3/1/21	455,000	443,111	0.040%
ALLEG 2015-1A AR 144A	3.33	7/25/27	1,000,000	996,588	0.089%
ALLYA 2015-2 C 144A	2.41	1/15/21	670,000	669,106	0.060%
ALLYA 2015-2 D 144A	3.01	3/15/22	335,000	334,954	0.030%
ALLYA 2016-1 C	2.29	6/15/21	670,000	667,361	0.060%
ALLYA 2016-1 D	2.84	9/15/22	335,000	334,275	0.030%
AMCAR 2014-4 D	3.07	11/9/20	1,500,000	1,499,547	0.134%
AMCAR 2015-2 D	3	6/8/21	1,000,000	997,160	0.089%
AMCAR 2016-1 D	3.59	2/8/22	1,580,000	1,587,484	0.142%
AMCAR 2016-2 B	2.21	5/10/21	4,000,000	3,987,982	0.357%
AMCAR 2016-3 C	2.24	4/8/22	1,100,000	1,082,886	0.097%
AMCAR 2017-2 D	3.42	4/18/23	4,000,000	3,990,552	0.357%
AMCAR 2017-3 A3	1.9	3/18/22	925,000	914,985	0.082%
AMCAR 2018-2 A3	3.15	3/20/23	2,000,000	2,007,402	0.179%
AMERICA MOVIL SAB DE CV	5	3/30/20	6,000,000	6,106,996	0.546%
AMERICAN EXPRESS CO	3.19	11/5/21	2,000,000	1,996,314	0.178%
AMERICAN EXPRESS CO	3.17	5/17/21	2,000,000	1,990,152	0.178%
AMERICAN EXPRESS CREDIT	3.17	3/3/20	1,000,000	998,722	0.089%
AMERICAN HONDA FINANCE	2.77	11/13/19	2,000,000	1,993,730	0.178%
AMERICAN INTL GROUP	2.3	7/16/19	1,000,000	998,072	0.089%
AMOT 2018-3 A	2.78	7/15/22	4,000,000	3,986,470	0.356%
ANADARKO PETROLEUM	8.7	3/15/19	2,465,000	2,489,756	0.223%
ANADARKO PETROLEUM CORP	6.95	6/15/19	1,500,000	1,521,966	0.136%
ANTHEM INC	2.5	11/21/20	760,000	748,439	0.067%
ANZ NEW ZEALAND INTL/LDN 144A	3.52	7/28/21	500,000	502,488	0.045%
APPLE INC	3.1	2/9/22	1,000,000	997,384	0.089%
ARCELORMITTAL	5.5	3/1/21	2,000,000	2,057,500	0.184%
ARCELORMITTAL	5.25	8/5/20	5,560,000	5,636,450	0.504%
ARC PROP OPER PART LP/CL	3	2/6/19	2,600,000	2,599,046	0.232%
ARIFL 2017-A A2 144A	1.91	4/15/26	284,458	282,406	0.025%
ARIFL 2018-A A2 144A	2.55	10/15/26	675,000	671,810	0.060%
ARIFL 2018-B A2 144A	3.22	8/16/27	2,000,000	2,005,602	0.179%
AT&T 4/2 CP 144A	0	6/5/19	3,500,000	3,452,013	0.309%
AT&T INC	3.39	7/15/21	2,000,000	1,989,046	0.178%
AUST & NZ BANKING GROUP 144A	3.14	8/19/20	1,000,000	999,291	0.089%
AUST & NZ BANKING GRP NY 144A	3.48	9/23/19	1,000,000	1,002,550	0.090%
AVNET INC	5.88	6/15/20	1,000,000	1,029,838	0.092%
BABSN 2013-IA AR 144A	3.27	1/20/28	1,005,000	993,721	0.089%
BAIDU INC	2.75	6/9/19	1,000,000	998,351	0.089%
BANCO SANTANDER SA	3.98	4/11/22	3,000,000	2,984,994	0.267%
BANK 2017-BNK8 A1	2.12	11/15/50	259,081	254,618	0.023%
BANK OF AMERICA CORP	3.05	10/1/21	2,000,000	1,985,056	0.177%
BANK OF AMERICA CORP	2.86	1/23/22	2,000,000	1,961,176	0.175%

BANK OF AMERICA CORP	3.47	6/25/22	2,000,000	1,974,362	0.176%
BANK OF MONTREAL	3.38	12/12/19	1,000,000	1,001,427	0.090%
BANK OF MONTREAL	2.78	7/13/20	1,000,000	996,279	0.089%
BANK OF MONTREAL	3.48	8/27/21	1,000,000	1,002,361	0.090%
BANK OF NOVA SCOTIA	3.41	3/7/22	2,000,000	1,982,308	0.177%
BANK OF NOVA SCOTIA	2.83	7/14/20	1,000,000	997,475	0.089%
BANK OF NY MELLON CORP	3.51	8/17/20	1,770,000	1,783,436	0.159%
BANQUE FED CRED MUTUEL 144A	2.96	7/20/20	1,000,000	996,930	0.089%
BANQUE FED CRED MUTUEL 144A	3.2	7/20/22	1,000,000	991,112	0.089%
BANQUE FED CRED MUTUEL 144A	3.43	7/20/23	3,000,000	2,974,260	0.266%
BARCLAYS PLC	2.75	11/8/19	7,000,000	6,933,927	0.620%
BARCLAYS PLC	4.05	2/15/23	3,000,000	2,886,168	0.258%
BAT CAPITAL CORP	3.5	8/15/22	1,000,000	990,223	0.089%
BAT INTL FINANCE PLC 144A	2.75	6/15/20	1,200,000	1,179,816	0.105%
BAYER US FINANCE II LLC 144A	3.45	6/25/21	5,010,000	4,941,032	0.442%
BAYER US FINANCE LLC 144A	2.38	10/8/19	2,000,000	1,988,494	0.178%
BB&T CORPORATION	3.15	1/15/20	2,000,000	2,005,302	0.179%
BB&T CORPORATION	3.05	4/1/22	1,000,000	994,185	0.089%
BECTON DICKINSON AND CO	2.68	12/15/19	2,611,000	2,585,974	0.231%
BECTON DICKINSON AND CO	3.68	12/29/20	2,725,000	2,697,952	0.241%
BECTON DICKINSON AND CO	3.77	6/6/22	430,000	422,499	0.038%
BESTGAIN REAL ESTATE LYR	3.95	12/23/19	8,000,000	8,017,760	0.717%
BLUEM 2012-2A AR2 144A	3.69	11/20/28	3,025,000	3,006,143	0.269%
BMWLT 2016-2 A3	1.43	9/20/19	119,565	119,387	0.011%
BMWLT 2017-2 A3	2.07	10/20/20	450,000	446,664	0.040%
BMWLT 2018-1 A3	3.26	7/20/21	1,320,000	1,326,271	0.119%
BMW US CAPITAL LLC 144A	3.05	4/6/22	1,000,000	982,399	0.088%
BMW US CAPITAL LLC 144A	3.12	8/13/21	1,465,000	1,452,332	0.130%
BOMFT 2017-RT2 A 144A	3.5	8/28/57	716,210	709,785	0.063%
BOMFT 2017-RT3 A 144A	3.5	1/28/58	775,745	767,857	0.069%
BOMFT 2017-SPL5 A 144A	3.5	6/28/57	1,098,937	1,088,935	0.097%
BOSTON SCIENTIFIC CORP 4/2 144A CP	3	1/15/19	10,000,000	9,988,333	0.893%
BP CAPITAL MARKETS PLC	3.66	9/16/21	1,000,000	1,006,202	0.090%
BP CAP MARKETS AMERICA	3.45	9/19/22	2,000,000	2,023,934	0.181%
BPCE SA 144A	3.9	5/22/22	960,000	955,222	0.085%
BRANCH BANKING & TRUST	2.89	1/15/20	1,000,000	999,879	0.089%
BROADCOM CRP / CAYMN FI	2.38	1/15/20	1,500,000	1,481,216	0.132%
BROADCOM CRP / CAYMN FI	2.2	1/15/21	3,506,000	3,405,273	0.304%
CANADIAN IMPERIAL BANK	3.51	6/16/22	1,000,000	991,137	0.089%
CAPITAL ONE BANK USA NA	2.3	6/5/19	1,250,000	1,244,856	0.111%
CAPITAL ONE FINANCIAL CO	2.97	10/30/20	1,000,000	999,783	0.089%
CAPITAL ONE FINANCIAL CO	3.72	3/9/22	2,000,000	1,980,436	0.177%
CAPITAL ONE FINANCIAL CO	3.38	5/12/20	1,000,000	998,026	0.089%
CAPITAL ONE NA	3.41	8/8/22	2,000,000	1,956,492	0.175%
CAPITAL ONE NA	3.54	9/13/19	1,000,000	1,002,105	0.090%
CARDINAL HEALTH INC	3.56	6/15/22	2,000,000	1,975,188	0.177%
CARMX 2015-3 D	3.27	3/15/22	1,000,000	998,667	0.089%
CARMX 2016-2 D	3.25	11/15/22	2,800,000	2,784,700	0.249%
CAS 2016-C03 1M1	4.51	10/25/28	55,570	56,011	0.005%
CAS 2016-C04 1M1	3.96	1/25/29	52,624	52,818	0.005%
CAS 2016-C07 2M1	3.81	5/25/29	78,543	78,629	0.007%
CAS 2017-C01 1M1	3.81	7/25/29	204,392	205,009	0.018%
CAS 2017-C02 2M1	3.66	9/25/29	622,445	623,840	0.056%
CAS 2017-C03 1M1	3.46	10/25/29	2,551,474	2,553,453	0.228%
CAS 2017-C05 1M1	3.06	1/25/30	289,043	288,619	0.026%
CAS 2017-C06 1M1	3.26	2/25/30	468,099	467,638	0.042%
CAS 2017-C07 2M1	3.16	5/25/30	631,372	630,227	0.056%
CAS 2018-C02 2M1	3.16	8/25/30	300,433	300,095	0.027%
CAS 2018-C03 1M1	3.19	10/25/30	1,397,566	1,394,004	0.125%
CAS 2018-C04 2M1	3.26	12/25/30	824,993	824,351	0.074%
CAS 2018-C05 1M1	3.23	1/25/31	1,724,484	1,720,397	0.154%
CAS 2018-C06 1M1	3.06	3/25/31	1,403,288	1,398,909	0.125%
CATERPILLAR FINL SERVICE	3.05	9/7/21	740,000	741,013	0.066%
CCART 2016-BA A3 144A	1.64	7/15/21	336,279	334,620	0.030%
CCG 2017-1 A2 144A	1.84	11/14/23	351,886	348,924	0.031%
CELULOSA ARAUCO CONSTITU	7.25	7/29/19	4,000,000	4,097,360	0.366%
CENOVUS ENERGY INC	5.7	10/15/19	2,443,462	2,486,222	0.222%
CENTERPOINT ENERGY INC	3.6	11/1/21	535,000	534,264	0.048%
CGCMT 2014-GC25 A1	1.49	10/10/47	10,764	10,746	0.001%
CGCMT 2015-GC27 A1	1.35	2/10/48	59,342	59,158	0.005%
CGCMT 2015-P1 A1	1.65	9/15/48	376,929	373,508	0.033%
CHEVRON CORP	3.22	3/3/22	1,000,000	1,003,519	0.090%

CHI TXBL SR B CP	3.2	1/10/19	5,000,000	4,996,650	0.447%
CHI TXBL SR B CP	3.2	1/3/19	6,000,000	5,998,820	0.536%
CITIBANK NA	2.77	10/20/20	1,000,000	992,783	0.089%
CITIBANK NA	2.97	2/12/21	1,000,000	988,166	0.088%
CITIBANK NA	3.06	9/18/19	2,000,000	1,998,690	0.179%
CITIGROUP INC	3.2	1/10/20	1,000,000	1,000,949	0.089%
CITIGROUP INC	3.84	12/8/21	1,000,000	999,922	0.089%
CITIGROUP INC	3.7	6/7/19	1,000,000	1,001,877	0.090%
CITIGROUP INC	3.75	8/2/21	1,000,000	1,002,244	0.090%
CITIZENS BANK NA/RI	3.28	3/2/20	1,000,000	999,345	0.089%
CITIZENS BANK NA/RI	3.5	5/26/22	1,325,000	1,303,583	0.117%
CNAC HK FINBRIDGE CO LTD	3	7/19/20	2,000,000	1,978,624	0.177%
CNH 2016-C A3	1.44	12/15/21	429,932	424,950	0.038%
CNH INDUSTRIAL CAPITAL L	4.38	11/6/20	2,538,000	2,553,863	0.228%
CNH INDUSTRIAL CAP LLC 4/2 144A CP	3.5	5/9/19	5,000,000	4,939,245	0.442%
COLT 2017-1 A1 144A	2.61	5/27/47	177,248	176,135	0.016%
COLT 2017-1 A3 144A	3.07	5/27/47	46,919	46,573	0.004%
COLT 2017-2 A1A 144A	2.42	10/25/47	806,315	801,103	0.072%
COLT 2018-1 A1 144A	2.93	2/25/48	435,676	430,656	0.038%
COLT 2018-2 A1 144A	3.47	7/27/48	1,524,535	1,517,703	0.136%
COLT 2018-3 A1 144A	3.69	10/26/48	1,661,644	1,659,478	0.148%
COLT 2018-3 A2 144A	3.76	10/26/48	1,412,867	1,420,348	0.127%
COLT 2018-3 A3 144A	3.87	10/26/48	1,443,847	1,451,494	0.130%
COLT 2018-4 A1 144A	4.01	12/28/48	3,022,130	3,039,193	0.272%
COLUMBIA PIPELINE GROUP	3.3	6/1/20	2,974,000	2,967,035	0.265%
COMCAST CORP	2.74	10/1/20	2,085,000	2,076,387	0.186%
COMCAST CORP	2.85	10/1/21	1,645,000	1,629,909	0.146%
COMM 2014-CR20 A1	1.32	11/10/47	45,715	45,438	0.004%
COMM 2015-CR22 A1	1.57	3/10/48	26,406	26,360	0.002%
COMM 2015-CR24 A1	1.65	8/10/48	89,327	89,158	0.008%
COMM 2015-PC1 A1	1.67	7/10/50	432,750	430,834	0.039%
CONAGRA BRANDS INC	3.22	10/22/20	700,000	701,607	0.063%
CONSOLIDATED EDISON CO O	3.22	6/25/21	2,000,000	1,980,478	0.177%
COOPERAT RABOBANK UA/NY	2.94	4/26/21	2,000,000	1,990,144	0.178%
CPART 2018-2A A2A 144A	3	6/21/21	1,500,000	1,500,836	0.134%
CRART 2015-1 B	2.51	2/16/21	1,000,000	996,079	0.089%
CREDIT AGRICOLE LONDON 144A	3.74	6/10/20	1,000,000	1,002,596	0.090%
CSAIL 2015-C2 A1	1.45	6/15/57	133,408	132,931	0.012%
CSAIL 2016-C6 A1	1.49	1/15/49	225,887	222,937	0.020%
CSAILL 2015-C1 A1	1.68	4/15/50	115,783	114,940	0.010%
CVS HEALTH CORP	3.4	3/9/20	1,335,000	1,331,928	0.119%
CVS HEALTH CORP	3.49	3/9/21	4,355,000	4,335,298	0.388%
DAIMLER FINANCE NA LLC 144A	3.14	10/30/19	1,000,000	1,001,826	0.090%
DAIMLER FINANCE NA LLC 144A	3.25	11/5/21	4,000,000	4,039,860	0.361%
DAIMLER FINANCE NA LLC 144A	3.04	1/6/20	1,000,000	998,853	0.089%
DAIMLER FINANCE NA LLC 144A	3.05	2/12/21	1,000,000	993,412	0.089%
DAIMLER FINANCE NA LLC 144A	3.13	2/22/21	2,000,000	1,974,752	0.177%
DANSKE BANK A/S 144A	2.2	3/2/20	8,110,000	7,936,405	0.709%
DANSKE BANK A/S 144A	3.25	3/2/20	2,000,000	1,978,034	0.177%
DBS GROUP HOLDINGS LTD 144A	3.26	6/8/20	2,000,000	2,001,816	0.179%
DELL INT LLC / EMC CORP 144A	3.48	6/1/19	2,000,000	1,998,174	0.179%
DELTA AIR LINES INC	2.6	12/4/20	495,000	485,801	0.043%
DELTA AIR LINES INC	2.88	3/13/20	730,000	727,815	0.065%
DEUTSCHE BANK AG	4.53	5/10/19	2,500,000	2,498,670	0.223%
DEUTSCHE BANK NY	3.28	1/22/21	2,000,000	1,917,484	0.171%
DEUTSCHE BANK NY	3.77	2/4/21	3,000,000	2,916,684	0.261%
DIAGEO CAPITAL PLC	2.88	5/18/20	2,000,000	1,992,494	0.178%
DISCOVER BANK	8.7	11/18/19	776,000	810,859	0.072%
DISCOVER BANK	7	4/15/20	3,448,000	3,589,227	0.321%
DISCOVERY COMMUNICATIONS	3.5	9/20/19	2,000,000	1,998,360	0.179%
DNB BANK ASA 144A	2.77	10/2/20	1,000,000	993,688	0.089%
DNB BANK ASA 144A	3.81	6/2/21	1,000,000	1,008,746	0.090%
DOLLAR TREE INC	3.15	4/17/20	5,175,000	5,147,045	0.460%
DOMINION ENERGY INC	2.58	7/1/20	250,000	246,176	0.022%
DOMINION ENERGY INC 144A	3.29	6/1/19	2,000,000	1,998,578	0.179%
DOMINION RESOURCES INC	2.96	7/1/19	1,000,000	998,063	0.089%
DOWDUPONT INC	3.42	11/15/20	3,000,000	3,000,150	0.268%
D.R. HORTON INC	3.75	3/1/19	630,000	630,498	0.056%
DRMT 2017-1A A3 144A	3.49	12/26/46	931,124	928,067	0.083%
DRMT 2017 3A A1 144A	2.58	10/25/47	375,436	370,644	0.033%
DRMT 2018-1A A1 144A	2.98	12/25/57	918,524	909,637	0.081%
DRMT 2018-2A A1 144A	3.48	4/25/58	1,770,914	1,762,848	0.158%

DRMT 2018-4A A1 144A	4.08	10/25/58	4,919,786	4,953,631	0.443%
DUKE ENERGY FLORIDA LLC	2.1	12/15/19	310,000	307,894	0.028%
DXC TECHNOLOGY CO	3.69	3/1/21	2,779,000	2,779,220	0.248%
EDP FINANCE BV 144A	4.9	10/1/19	9,801,000	9,865,981	0.882%
EDP FINANCE BV 144A	4.13	1/15/20	2,130,000	2,133,732	0.191%
EFF 2016-2 A2 144A	1.74	2/22/22	222,205	221,378	0.020%
EFF 2016-2 A3 144A	2.04	2/22/22	1,000,000	986,970	0.088%
EFF 2017-1 A2 144A	2.13	7/20/22	629,205	625,487	0.056%
EFF 2017-3 A2 144A	2.13	5/22/23	582,337	577,196	0.052%
EFF 2018-2 A2 144A	3.14	2/20/24	1,815,000	1,813,659	0.162%
ELANCO ANIMAL HEALTH INC 144A	3.91	8/27/21	720,000	723,810	0.065%
ENABLE MIDST PARTNERS LP 4/2 144A CP	3.53	1/10/19	10,000,000	9,991,917	0.893%
ENABLE MIDSTREAM PARTNER	2.4	5/15/19	1,000,000	993,884	0.089%
ENBRIDGE ENERGY PARTNERS 4/2 144A CP	3.22	1/3/19	5,000,000	4,998,902	0.447%
ENCANA CORP	6.5	5/15/19	3,046,000	3,076,725	0.275%
ENERGY TRANSFER PARTNERS	9.7	3/15/19	2,134,000	2,160,976	0.193%
ENERGY TRANSFER PARTNERS 4/2 144A CP	3.15	1/2/19	5,000,000	4,999,214	0.447%
ENERGY TRANSFER PARTNERS 4/2 144A CP	3.55	3/4/19	5,000,000	4,971,921	0.444%
ENERGY TRANSFER PARTNERS LP	9	4/15/19	1,000,000	1,013,581	0.091%
ENLINK MIDSTREAM PARTNER	2.7	4/1/19	10,105,000	10,050,969	0.899%
ENTERPRISE PRODUCTS OPER	2.55	10/15/19	1,000,000	993,458	0.089%
ENTERPRISE PRODUCTS OPER	3.5	2/1/22	3,335,000	3,344,752	0.299%
EQT CORP	3.17	10/1/20	685,000	667,032	0.060%
EQT CORP	8.13	6/1/19	8,828,000	8,968,780	0.802%
EQUIFAX INC	3.49	8/15/21	3,000,000	2,966,664	0.265%
EXELON GENERATION CO LLC	2.95	1/15/20	2,639,000	2,618,302	0.234%
EXPRESS SCRIPTS HOLDING	3.46	11/30/20	2,000,000	2,000,034	0.179%
Federal National Mortgage Assn.	4.5	1/1/27	55,622	56,619	0.005%
FHR 4434 FA	2.81	2/15/45	542,040	542,180	0.048%
FIFTH THIRD BANK	2.77	10/30/20	1,500,000	1,489,181	0.133%
FIFTH THIRD BANK	2.95	7/26/21	3,000,000	3,002,328	0.268%
FLORIDA GAS TRANSMISSION 144A	7.9	5/15/19	1,000,000	1,015,826	0.091%
FNR 2014-89 FM	2.91	1/25/45	445,639	447,812	0.040%
FORDF 2017-2 B	2.34	9/15/22	1,170,000	1,154,123	0.103%
FORDL 2018-A A4	3.05	8/15/21	500,000	500,531	0.045%
FORD MOTOR CREDIT CO 4/2 144A CP	0	2/19/19	2,000,000	1,991,064	0.178%
FORD MOTOR CREDIT CO LLC	2.99	11/2/20	2,643,000	2,569,033	0.230%
FORD MOTOR CREDIT CO LLC	3.41	1/9/20	2,000,000	1,976,688	0.177%
FORD MOTOR CREDIT CO LLC	3.22	4/5/21	3,000,000	2,904,603	0.260%
FORD MOTOR CREDIT CO LLC	3.57	6/12/20	1,000,000	985,316	0.088%
FRESENIUS MED CARE II 144A	4.13	10/15/20	1,251,000	1,244,745	0.111%
FRESENIUS MED CARE US 144A	5.75	2/15/21	575,000	592,825	0.053%
FWLS 2016-SC02 M1	3.61	10/25/46	1,596,429	1,592,476	0.142%
GALC 2016-1 C 144A	2.71	4/20/23	1,700,000	1,689,991	0.151%
GALC 2018-1 A3 144A	2.6	6/15/21	390,000	387,916	0.035%
GALXY 2018-29A A 144A	3.41	11/15/26	3,855,000	3,839,495	0.343%
GATX CORP	3.3	11/5/21	2,700,000	2,704,566	0.242%
GATX CORP	2.5	7/30/19	2,765,000	2,750,445	0.246%
GE CAPITAL INTL FUNDING	2.34	11/15/20	10,000,000	9,652,130	0.863%
GENERAL MILLS INC	2.98	4/16/21	2,960,000	2,901,735	0.259%
GENERAL MOTORS CO	3.39	8/7/20	2,505,000	2,494,667	0.223%
GENERAL MOTORS FINL CO	3.69	11/6/21	6,000,000	5,851,398	0.523%
GENERAL MOTORS FINL CO	3.37	4/13/20	1,000,000	993,367	0.089%
GENERAL MOTORS FINL CO	4.05	5/9/19	500,000	500,454	0.045%
GENERAL MOTORS FINL CO	3.5	7/10/19	1,000,000	999,146	0.089%
GEORGIA POWER CO	2	3/30/20	4,000,000	3,908,180	0.349%
GFMT 2018-1 A43 144A	3.5	11/25/57	708,798	706,520	0.063%
GFORT 2016-1 A1 144A	1.96	5/17/21	650,000	647,019	0.058%
GFORT 2017-1 C 144A	2.97	1/18/22	4,000,000	3,991,752	0.357%
GFORT 2017-2 A1 144A	2.13	7/15/22	930,000	916,915	0.082%
GFORT 2017-2 C 144A	2.63	7/15/22	710,000	702,510	0.063%
GFORT 2017-3 C 144A	2.46	8/16/21	2,000,000	1,989,096	0.178%
GFORT 2018-1 A 144A	2.76	3/15/22	1,920,000	1,915,375	0.171%
GFORT 2018-1 D 144A	3.5	3/15/22	2,500,000	2,502,228	0.224%
GFORT 2018-3 B 144A	3.49	9/15/22	5,000,000	5,030,159	0.450%
GFORT 2018-3 C 144A	3.68	9/15/22	5,000,000	5,030,012	0.450%
GILEAD SCIENCES INC	3.04	9/20/19	2,000,000	1,995,802	0.178%
GMALT 2016-3 A3	1.61	12/20/19	106,979	106,824	0.010%
GMALT 2017-1 C	2.74	8/20/20	2,000,000	1,988,952	0.178%
GMALT 2017-3 A3	2.01	11/20/20	385,000	382,300	0.034%
GMALT 2018-2 A3	3.06	6/21/21	2,000,000	1,997,033	0.179%
GMALT 2018-3 A3	3.18	6/21/21	1,780,000	1,782,582	0.159%

GMCAR 2018-4 A2	2.93	11/16/21	3,000,000	3,000,977	0.268%
GOLDMAN SACHS GROUP INC	3.31	10/31/22	2,000,000	1,948,644	0.174%
GOLDMAN SACHS GROUP INC	3.58	12/13/19	1,000,000	1,000,591	0.089%
GOLDMAN SACHS GROUP INC	3.55	12/27/20	1,000,000	995,968	0.089%
GOLDMAN SACHS GROUP INC	3.85	4/23/21	1,000,000	1,015,544	0.091%
GSMS 2014-GC24 A1	1.51	9/10/47	55,062	54,843	0.005%
GSMS 2015-GC28 A1	1.53	2/10/48	177,390	176,557	0.016%
HALFMOON PARENT INC 144A	3.2	9/17/20	10,000,000	9,966,810	0.891%
HALFMOON PARENT INC 144A	3.44	9/17/21	6,085,000	6,001,313	0.536%
HALST 2016-C A3 144A	1.49	2/18/20	44,731	44,691	0.004%
HALST 2017-B A2B 144A	2.74	12/16/19	285,190	285,194	0.025%
HALST 2018-A A3 144A	2.81	4/15/21	930,000	926,724	0.083%
HARLEY-DAVIDSON FINL SER 144A	3.65	3/2/21	4,000,000	3,999,264	0.358%
HARLEY-DAVIDSON FINL SER 144A	3.15	5/21/20	2,520,000	2,523,203	0.226%
HARRIS CORPORATION	3	4/30/20	1,600,000	1,595,882	0.143%
HCA INC	6.5	2/15/20	3,000,000	3,075,000	0.275%
HGVT 2017-AA A 144A	2.66	12/26/28	188,341	186,390	0.017%
HLA 2014-3A AR 144A	3.57	10/22/25	1,000,000	997,977	0.089%
HOF 2018-1 A1 144A	3.77	6/25/48	1,381,963	1,380,140	0.123%
HP ENTERPRISE CO	3.06	10/5/21	4,000,000	3,949,332	0.353%
HP ENTERPRISE CO 144A	2.1	10/4/19	2,946,000	2,914,048	0.261%
HSBC HOLDINGS PLC	5.01	3/8/21	500,000	511,852	0.046%
HSBC HOLDINGS PLC	3.24	5/18/21	2,965,000	2,921,023	0.261%
HSBC HOLDINGS PLC	4.35	5/25/21	1,500,000	1,505,207	0.135%
HSBC HOLDINGS PLC	3.43	9/11/21	2,000,000	1,980,236	0.177%
HUMANA INC 4/2 144A CP	3.19	2/12/19	10,000,000	9,963,892	0.891%
HYUNDAI CAPITAL AMERICA 144A	3.6	3/12/21	1,000,000	992,317	0.089%
HYUNDAI CAPITAL AMERICA 144A	2.5	3/18/19	2,000,000	1,997,082	0.179%
HYUNDAI CAPITAL AMERICA 144A	3.35	7/8/21	1,000,000	1,002,359	0.090%
HYUNDAI CAPITAL AMERICA 144A	3.8	9/18/20	2,000,000	1,998,614	0.179%
IHPT 2018-STAY A 144A	3.16	1/15/33	685,000	679,370	0.061%
INDONESIA ASAHAN ALUMINI 144A	5.23	11/15/21	955,000	968,908	0.087%
ING GROEP NV	3.95	3/29/22	985,000	982,270	0.088%
INTERPUBLIC GROUP COS	3.5	10/1/20	720,000	718,639	0.064%
INTESA SANPAOLO NEW YORK YCD	3.1	5/10/19	3,000,000	3,000,000	0.268%
INTESA SANPAOLO NEW YORK YCD	3.08	7/17/19	4,000,000	4,001,043	0.358%
INTESA SANPAOLO SPA 144A	6.5	2/24/21	2,400,000	2,458,891	0.220%
INTL FLAVOR & FRAGRANCES	3.4	9/25/20	635,000	634,661	0.057%
INTL LEASE FINANCE CORP	8.25	12/15/20	7,124,000	7,647,493	0.684%
INTL LEASE FINANCE CORP	5.88	4/1/19	1,175,000	1,181,121	0.106%
INTL LEASE FINANCE CORP	6.25	5/15/19	1,000,000	1,009,261	0.090%
JD.COM INC	3.13	4/29/21	6,000,000	5,808,035	0.519%
JERSEY CENTRAL PWR & LT	7.35	2/1/19	2,746,000	2,756,679	0.246%
JPMBB 2014 C25 A1	1.52	11/15/47	44,625	44,491	0.004%
JPMBB 2015-C27 A1	1.41	2/15/48	169,248	168,253	0.015%
JP MORGAN CHASE BANK NA	2.83	2/1/21	1,500,000	1,489,526	0.133%
JP MORGAN CHASE BANK NA	3.41	9/23/19	1,000,000	1,002,328	0.090%
JPMORGAN CHASE & CO	3.87	6/7/21	1,000,000	1,004,675	0.090%
JUNIPER NETWORKS INC	3.13	2/26/19	1,335,000	1,334,567	0.119%
KEYSIGHT TECHNOLOGIES	3.3	10/30/19	3,340,000	3,341,520	0.299%
KINDER MORGAN ENER PART	2.65	2/1/19	2,000,000	1,998,652	0.179%
KINDER MORGAN INC	3.05	12/1/19	2,000,000	1,989,656	0.178%
KOREA DEVELOPMENT BANK	3.14	2/27/20	500,000	499,664	0.045%
KRAFT HEINZ FOODS CO	3.44	8/10/22	1,280,000	1,248,742	0.112%
KRAFT HEINZ FOODS CO	3.02	8/9/19	5,000,000	4,987,215	0.446%
LEASEPLAN CORPORATION NV 144A	2.88	1/22/19	5,785,000	5,785,266	0.517%
LIFE TECHNOLOGIES CORP	6	3/1/20	4,947,000	5,081,123	0.454%
LLOYDS TSB BANK PLC 144A	6.5	9/14/20	5,335,000	5,576,387	0.499%
MAGNE 2015-16A AR 144A	3.24	1/18/28	1,000,000	987,380	0.088%
MANUF & TRADERS TRUST CO	2.76	1/25/21	1,000,000	980,435	0.088%
MANUF & TRADERS TRUST CO	3.25	5/18/22	1,000,000	992,723	0.089%
MAPLE ESCROW SUB 144A	3.55	5/25/21	2,595,000	2,585,025	0.231%
MARTIN MARIETTA MATERIAL	3.29	12/20/19	470,000	469,219	0.042%
MARTIN MARIETTA MATERIAL	3.33	5/22/20	2,315,000	2,313,609	0.207%
MBALT 2016-B A4	1.52	6/15/22	390,000	389,306	0.035%
MBALT 2018-A A3	2.41	2/16/21	1,500,000	1,493,229	0.133%
MBMOT 2017-AA A 144A	2.76	5/16/21	770,000	770,344	0.069%
MET LIFE GLOB FUNDING I 144A	3.18	6/12/20	1,000,000	997,376	0.089%
MET LIFE GLOB FUNDING I 144A	3.02	9/19/19	2,000,000	2,011,132	0.180%
MICROCHIP TECHNOLOGY INC 144A	3.92	6/1/21	4,770,000	4,699,061	0.420%
MISSISSIPPI POWER CO	3.47	3/27/20	1,070,000	1,066,006	0.095%
MITSUBISHI UFJ FIN GRP	3.61	2/22/22	595,000	594,177	0.053%

MITSUBISHI UFJ FIN GRP	3.16	7/26/21	1,695,000	1,684,598	0.151%
MMAF 2018-A A2 144A	2.92	7/12/21	992,048	991,105	0.089%
MORGAN STANLEY	3.65	1/20/22	2,000,000	2,000,016	0.179%
MORGAN STANLEY	3.17	2/10/21	1,000,000	988,766	0.088%
MORGAN STANLEY	3.41	2/14/20	1,000,000	999,545	0.089%
MORGAN STANLEY	3.4	7/22/22	2,000,000	1,971,858	0.176%
MORGAN STANLEY	5.63	9/23/19	1,000,000	1,014,919	0.091%
MSBAM 2014-C19 A1	1.57	12/15/47	82,048	81,664	0.007%
MSBAM 2016-C30 A1	1.39	9/15/49	314,610	307,635	0.028%
MSC 2015-MS1 A1	1.64	5/15/48	656,996	649,658	0.058%
MSC 2017-CLS C 144A	3.46	11/15/34	955,000	940,769	0.084%
MVWOT 2015-1A A 144A	2.52	12/20/32	508,381	500,631	0.045%
NALT 2017-A A3	1.91	4/15/20	1,340,000	1,333,322	0.119%
NALT 2017-B A4	2.17	12/15/21	405,000	401,387	0.036%
NATIONAL AUSTRALIA BANK 144A	3.19	5/22/20	1,000,000	1,001,039	0.089%
NATIONAL BANK OF CANADA	3.34	6/12/20	1,000,000	1,000,215	0.089%
NATIONWIDE BLDG SOCIETY 144A	2.35	1/21/20	800,000	791,976	0.071%
NAVSL 2018-A A1 144A	2.53	2/18/42	1,298,069	1,288,669	0.115%
NAVSL 2018-BA A1 144A	2.81	12/15/59	1,304,166	1,302,465	0.116%
NEUB 2015-19A A1R2 144A	3.24	7/15/27	2,000,000	1,982,415	0.177%
NEUB 2017-16SA A 144A	3.29	1/15/28	1,005,000	986,496	0.088%
NEW YORK LIFE GLOBAL FDG 144A	2.88	10/24/19	1,000,000	1,002,060	0.090%
NEW YORK LIFE GLOBAL FDG 144A	2.68	4/9/20	1,000,000	996,427	0.089%
NEW YORK LIFE GLOBAL FDG 144A	2.91	8/6/21	1,580,000	1,580,398	0.141%
NEXTERA ENERGY CAPITAL	3.26	8/28/21	2,500,000	2,467,730	0.221%
NEXTERA ENERGY CAPITAL	3.34	9/1/20	4,000,000	3,989,124	0.357%
NISSAN MOTOR ACCEPTANCE 144A	3.02	1/13/20	1,000,000	997,236	0.089%
NISSAN MOTOR ACCEPTANCE 144A	3.42	9/21/21	4,000,000	3,915,960	0.350%
NISSAN MOTOR ACCEPTANCE 144A	3.2	9/28/20	4,000,000	3,981,656	0.356%
NISSAN MOTOR ACCEPTANCE CORP 144A	3.3	9/13/19	1,000,000	997,382	0.089%
NMOTR 2016-A A2	1.54	6/15/21	875,000	869,150	0.078%
NMOTR 2017-C A	2.78	10/17/22	695,000	694,032	0.062%
NORDEA BANK AB 144A	3.68	5/27/21	500,000	503,152	0.045%
NRZT 2018-NQM1 A1 144A	3.99	11/25/48	4,643,374	4,712,041	0.421%
NUTRIEN LTD	6.5	5/15/19	1,000,000	1,011,379	0.090%
OCP 2014-7A XRR 144A	3.07	7/20/29	2,500,000	2,499,978	0.223%
OCP 2015-10A A1R 144A	3.33	10/26/27	1,000,000	992,041	0.089%
ONEOK PARTNERS LP	8.63	3/1/19	1,570,000	1,581,631	0.141%
OZLM 2014-8A A1RR 144A	3.63	10/17/29	5,000,000	4,973,952	0.445%
PACCAR FINANCIAL CORP	3.15	8/9/21	2,000,000	1,999,510	0.179%
PENTAIR FINANCE SA 4/2 144A CP	3.1	1/2/19	1,100,000	1,099,827	0.098%
PENTAIR FINANCE SARL	2.65	12/1/19	1,390,000	1,380,210	0.123%
PETROLEOS MEXICANOS	8	5/3/19	10,000,000	10,135,000	0.906%
PHILIP MORRIS INTL INC	3.07	2/21/20	265,000	264,701	0.024%
PHILLIPS 66	3.29	2/26/21	1,615,000	1,613,679	0.144%
PLAINS ALL AMER PIPELINE	5.75	1/15/20	1,000,000	1,016,409	0.091%
PLAINS ALL AMER PIPELINE	2.6	12/15/19	5,943,000	5,864,499	0.524%
PNC BANK NA	2.72	1/22/21	2,000,000	1,986,404	0.178%
POTASH CORP-SASKATCHEWAN	6.5	5/15/19	3,408,000	3,443,474	0.308%
QVC INC	3.13	4/1/19	2,377,000	2,378,398	0.213%
RABOBANK NEDERLAND NY	3.24	1/10/22	1,000,000	998,760	0.089%
RABOBANK NEDERLAND NY	3.11	8/9/19	1,000,000	1,001,264	0.090%
REGIONS BANK	2.78	4/1/21	1,255,000	1,230,736	0.110%
REGIONS BANK	3.12	8/13/21	820,000	805,056	0.072%
ROYAL BANK OF CANADA	3.27	2/1/22	2,000,000	1,990,138	0.178%
ROYAL BANK OF CANADA	3.12	3/2/20	1,000,000	998,725	0.089%
ROYAL BK SCOTLND GRP PLC	6.4	10/21/19	2,390,000	2,442,339	0.218%
SANTANDER UK PLC	3.28	11/15/21	3,000,000	2,972,130	0.266%
SCHLUMBERGER FIN CA 144A	2.2	11/20/20	2,000,000	1,958,744	0.175%
SDART 2015-2 E 144A	4.02	9/15/22	5,000,000	5,018,392	0.449%
SDART 2015-3 E 144A	4.5	6/17/23	5,000,000	5,043,129	0.451%
SDART 2015-5 C	2.74	12/15/21	543,422	542,852	0.049%
SDART 2015-5 D	3.65	12/15/21	1,000,000	1,002,237	0.090%
SDART 2016-1 D	4.02	4/15/22	1,000,000	1,009,203	0.090%
SDART 2017-1 B	2.1	6/15/21	161,464	161,074	0.014%
SDART 2017-3 B	2.19	3/15/22	585,000	580,874	0.052%
SDART 2018-2 A3	2.75	9/15/21	1,395,000	1,391,465	0.124%
SDART 2018-3 A3	3.03	2/15/22	2,000,000	2,001,153	0.179%
SDART 2018-4 B	3.27	1/17/23	1,215,000	1,217,980	0.109%
SDART 2018-5 B	3.52	12/15/22	2,440,000	2,441,684	0.218%
SEMPRA ENERGY	2.94	1/15/21	1,925,000	1,891,416	0.169%
SEMPRA ENERGY	2.4	2/1/20	5,415,000	5,350,773	0.478%

SEMPRA ENERGY	2.69	7/15/19	1,154,000	1,150,315	0.103%
SEMT 2018-CH1 A11 144A	3.5	2/25/48	985,798	982,502	0.088%
SEMT 2018-CH2 A12 144A	4	6/25/48	2,991,368	3,013,755	0.269%
SEMT 2018-CH4 A11 144A	4	10/25/48	2,771,220	2,799,655	0.250%
SES GLOBAL AMERICAS HLDG 144A	2.5	3/25/19	8,494,000	8,487,494	0.759%
SHERWIN-WILLIAMS CO 4/2 144A CP	2.9	1/10/19	10,000,000	9,993,300	0.893%
SHIRE ACQ INV IRELAND DA	1.9	9/23/19	6,800,000	6,715,313	0.600%
SIEMENS FINANCIERINGSMAT 144A	3.13	3/16/20	2,000,000	1,995,870	0.178%
SL GREEN OPERATING PARTN	3.61	8/16/21	3,000,000	3,003,030	0.268%
SLMA 2003-11 A6 144A	3.34	12/15/25	1,535,318	1,542,475	0.138%
SLMA 2010-1 A	2.91	3/25/25	704,736	689,149	0.062%
SLMA 2013-A B 144A	2.5	3/15/47	2,000,000	1,989,972	0.178%
SMAT 2016-2US A3A	1.71	3/15/21	605,314	599,597	0.054%
SMB 2014-A A2A 144A	3.05	5/15/26	1,648,420	1,639,883	0.147%
SMB 2014-A A3 144A	3.96	4/15/32	3,000,000	3,054,452	0.273%
SMB 2015-A A2B 144A	3.46	6/15/27	929,075	933,271	0.083%
SMB 2018-A A1 144A	2.81	3/16/26	1,300,651	1,299,686	0.116%
SMBC AVIATION CAPITAL FI 144A	2.65	7/15/21	2,000,000	1,944,974	0.174%
SOUTHERN CALIF EDISON CO 4/2 144A CP	3.45	2/28/19	8,000,000	7,962,017	0.712%
SOUTHERN CO 144A	3.1	2/14/20	5,000,000	4,989,440	0.446%
SRFC 2014-2A A 144A	2.05	6/20/31	96,642	96,526	0.009%
SRFC 2014-3A A 144A	2.3	10/20/31	70,857	70,443	0.006%
SRFC 2016-2A A 144A	2.33	7/20/33	152,119	147,962	0.013%
SRT 2017-A A3 144A	2.22	1/20/21	680,000	674,411	0.060%
SRT 2018-A A2B 144A	2.74	10/20/20	1,622,741	1,621,771	0.145%
STACR 2017-DNA2 M1	3.71	10/25/29	442,204	444,603	0.040%
STACR 2017-DNA3 M1	3.26	3/25/30	890,091	887,385	0.079%
STACR 2017-HQA1 M1	3.71	8/25/29	269,503	270,324	0.024%
STACR 2017-HQA2 M1	3.31	12/25/29	180,388	180,266	0.016%
STACR 2017-HQA3 M1	3.06	4/25/30	168,610	168,281	0.015%
STACR 2017-SPI1 M1 144A	3.98	9/25/47	414,642	414,287	0.037%
STACR 2018-DNA1 M1	2.96	7/25/30	929,303	924,685	0.083%
STACR 2018-DNA3 M 144A	3.26	9/25/48	1,925,000	1,921,289	0.172%
STACR 2018-HQA1 M1	3.21	9/25/30	3,173,038	3,165,607	0.283%
STACR 2018-HQA2 M1 144A	3.26	10/25/48	4,950,000	4,938,229	0.441%
STACR 2018-HRP2 M2 144A	3.76	2/25/47	2,095,000	2,095,644	0.187%
STACR 2018-SPI1 M1 144A	3.74	2/25/48	493,554	491,448	0.044%
STACR 2018-SPI2 M1 144A	3.82	5/25/48	904,094	900,235	0.080%
STACR 2018-SPI3 M1 144A	4.17	8/25/48	1,076,786	1,079,524	0.097%
STACR 2018-SPI4 M1 144A	4.46	11/25/48	4,430,000	4,423,405	0.395%
STANDARD CHARTERED PLC 144A	3.56	1/20/23	2,050,000	2,016,569	0.180%
STANDARD CHARTERED PLC 144A	2.4	9/8/19	1,500,000	1,491,554	0.133%
STAR 2018-IMC2 A1 144A	4.12	10/25/48	1,959,506	1,975,203	0.177%
SUMITOMO MITSUI BANKING	2.81	10/16/20	5,000,000	4,980,930	0.445%
SUMITOMO MITSUI BANKING	2.75	10/18/19	2,000,000	1,994,974	0.178%
SUMITOMO MITSUI BANKING	2.8	1/17/20	2,000,000	1,998,680	0.179%
SUMITOMO MITSUI TR BK LT 144A	3.25	3/6/19	1,000,000	1,000,201	0.089%
SUMITOMO MITSUI TR BK LT 144A	3.24	9/19/19	2,000,000	2,002,808	0.179%
SUNTRUST BANKS INC	3.06	1/31/20	1,000,000	998,896	0.089%
SVENSKA HANDELSBANKEN AB	3.16	5/24/21	4,000,000	3,964,176	0.354%
SWEDBANK AB 144A	3.48	3/14/22	2,000,000	2,002,298	0.179%
SWEDBANK NEW YORK CD	3.01	8/24/20	1,000,000	998,711	0.089%
SYNCHRONY FINANCIAL	2.7	2/3/20	7,910,000	7,775,103	0.695%
SYNGENTA FINANCE NV 144A	3.7	4/24/20	2,280,000	2,265,187	0.202%
TAKEDA PHARMACEUTICAL 144A	3.8	11/26/20	1,520,000	1,528,538	0.137%
TELEFONICA EMISIONES SAU	5.13	4/27/20	3,600,000	3,672,540	0.328%
TELEFONICA SA	5.88	7/15/19	1,000,000	1,012,436	0.091%
TELEFONOS DE MEXICO SAB	5.5	11/15/19	4,000,000	4,065,920	0.363%
TENCENT HOLDINGS LTD 144A	3.05	1/19/23	965,000	956,987	0.086%
TENCENT HOLDINGS LTD 144A	3.38	5/2/19	3,000,000	3,003,461	0.268%
TIME WARNER CABLE INC	8.75	2/14/19	1,000,000	1,006,270	0.090%
TIME WARNER CABLE INC	8.25	4/1/19	2,465,000	2,492,753	0.223%
TORONTO-DOMINION BANK	2.64	10/24/19	2,000,000	1,997,528	0.179%
TORONTO-DOMINION BANK	2.73	1/25/21	1,000,000	993,761	0.089%
TORONTO-DOMINION BANK	3.2	6/11/21	2,000,000	1,989,930	0.178%
TORONTO-DOMINION BANK	3.34	7/13/21	1,000,000	1,005,001	0.090%
TOYOTA MOTOR CORP	3.18	7/20/21	1,000,000	1,005,014	0.090%
TOYOTA MOTOR CREDIT CORP	3.11	1/11/22	1,000,000	998,169	0.089%
TPMT 2016-1 A1B 144A	2.75	2/25/55	110,111	108,591	0.010%
TPMT 2016-3 A1 144A	2.25	4/25/56	1,387,644	1,355,751	0.121%
TPMT 2016-4 A1 144A	2.25	7/25/56	183,712	178,396	0.016%
TPMT 2017-1 A1 144A	2.75	10/25/56	269,190	263,288	0.024%

TPMT 2017-3 A1 144A	2.75	7/25/57	453,886	441,843	0.039%
TPMT 2017-4 A1 144A	2.75	6/25/57	587,689	571,657	0.051%
TPMT 2017-5 A1 144A	3.11	2/25/57	975,177	969,853	0.087%
TPMT 2017-6 A1 144A	2.75	10/25/57	1,268,036	1,238,059	0.111%
TPMT 2018-2 A1 144A	3.25	3/25/58	1,832,470	1,804,996	0.161%
TRANSCANADA PIPELINES	2.89	11/15/19	2,000,000	1,992,554	0.178%
TRP Government Reserve	2.45		1,054	1,054	0.000%
TYSON FOODS INC	3.29	6/2/20	1,600,000	1,588,251	0.142%
TYSON FOODS INC	2.65	8/15/19	1,100,000	1,096,248	0.098%
UBS AG LONDON 144A	3.22	12/1/20	4,552,000	4,544,644	0.406%
UNITED TECHNOLOGIES CORP	3.28	8/16/21	1,350,000	1,352,747	0.121%
US BANCORP	3.13	1/24/22	1,000,000	1,001,807	0.090%
US BANK NA CINCINNATI	2.74	7/24/20	3,000,000	2,986,809	0.267%
U S TREASURY BILL	2.02	1/17/19	5,000,000	4,995,208	0.447%
U S TREASURY BILL	2.11	1/24/19	5,275,000	5,267,537	0.471%
U S TREASURY BILL	2.16	1/31/19	5,000,000	4,990,917	0.446%
U S TREASURY BILL	1.84	2/14/19	5,055,000	5,040,569	0.451%
U S TREASURY BILL	2.44	5/23/19	7,000,000	6,933,652	0.620%
US TREASURY BILL	2.49	7/18/19	5,000,000	4,932,692	0.441%
US TREASURY N/B	1.13	1/15/19	3,000,000	2,998,125	0.268%
US TREASURY N/B	1.25	1/31/19	3,000,000	2,996,719	0.268%
US TREASURY N/B	2.75	2/15/19	3,000,000	3,000,469	0.268%
US TREASURY N/B	1	3/15/19	3,000,000	2,991,094	0.267%
US TREASURY N/B	1.63	7/31/19	5,600,000	5,570,250	0.498%
US TREASURY N/B	1.63	8/31/19	5,500,000	5,463,047	0.488%
VERUS 2018-1 A1 144A	2.93	2/25/48	634,406	628,026	0.056%
VERUS 2018-2 A1 144A	3.68	6/1/58	1,657,361	1,654,445	0.148%
VERUS 2018-2 A2 144A	3.78	6/1/58	859,051	858,889	0.077%
VERUS 2018-2 A3 144A	3.83	6/1/58	1,062,967	1,063,912	0.095%
VERUS 2018-3 A1 144A	4.11	10/25/58	3,888,880	3,863,905	0.345%
VERUS 2018-3 A2 144A	4.18	10/25/58	1,088,888	1,081,894	0.097%
VERUS 2018-3 A3 144A	4.28	10/25/58	1,822,915	1,822,915	0.163%
VERUS 2018-INV1 A1 144A	3.63	3/25/58	1,943,843	1,941,220	0.174%
VERUS 2018-INV2 A1FX 144A	4.14	10/25/58	2,000,000	2,000,000	0.179%
VFET 2017-1A A3 144A	1.92	3/15/21	270,000	268,143	0.024%
VMOT 2017-A A 144A	2.96	11/15/22	220,000	220,466	0.020%
VMWARE INC	2.3	8/21/20	1,000,000	975,668	0.087%
VOLKSWAGEN GROUP AMERICA 144A	3.56	11/12/21	4,000,000	3,966,412	0.355%
VOLKSWAGEN GROUP AMERICA 144A	3.39	11/13/20	4,000,000	3,979,428	0.356%
VOTO-VOTORANTIM O/S TRAD 144A	6.63	9/25/19	2,000,000	2,042,500	0.183%
VULCAN MATERIALS CO	3.39	3/1/21	4,650,000	4,654,320	0.416%
VULCAN MATERIALS CO	3.39	6/15/20	250,000	247,505	0.022%
VZOT 2016-2A B 144A	2.15	5/20/21	3,000,000	2,965,405	0.265%
WABTEC	3.84	9/15/21	4,000,000	3,990,452	0.357%
WALMART INC	3.05	6/23/21	6,000,000	5,984,334	0.535%
WELLS FARGO BANK NA	3.33	7/23/21	3,000,000	2,997,192	0.268%
WELLS FARGO BANK NA	2.98	7/23/21	1,820,000	1,806,630	0.162%
WELLS FARGO & COMPANY	3.2	1/30/20	1,000,000	1,002,761	0.090%
WELLS FARGO & COMPANY	3.55	2/11/22	1,000,000	997,328	0.089%
WESTPAC BANKING CORP	2.83	1/25/21	2,000,000	1,985,134	0.177%
WESTPAC BANKING CORP	3.17	3/6/20	1,000,000	998,712	0.089%
WFCM 2015-C26 A1	1.45	2/15/48	29,321	29,244	0.003%
WFCM 2015-C28 A1	1.53	5/15/48	75,132	74,789	0.007%
WFCM 2015-C30 A1	1.65	9/15/58	144,571	143,933	0.013%
WFCM 2015-LC20 A1	1.47	4/15/50	281,823	280,001	0.025%
WFCM 2015-NXS1 A1	1.34	5/15/48	152,290	151,250	0.014%
WFCM 2016-LC24 A1	1.44	10/15/49	209,899	208,182	0.019%
WFRBS 2014-C23 A1	1.66	10/15/57	41,034	40,859	0.004%
WHLS 2016-1A A2 144A	1.59	5/20/25	28,421	28,343	0.003%
WHLS 2017-1A A3 144A	2.13	4/20/26	1,000,000	984,184	0.088%
WILLIAMS PARTNERS LP	5.25	3/15/20	2,000,000	2,039,254	0.182%
WILLIS NORTH AMERICA INC	7	9/29/19	1,102,000	1,133,966	0.101%
WOART 2018-D A2A	3.01	4/15/22	5,000,000	4,998,259	0.447%
WOLS 2018-A A3	2.83	7/15/21	1,000,000	996,775	0.089%
WOLS 2018-B A3	3.19	12/15/21	1,260,000	1,267,101	0.113%
XEROX CORPORATION	5.63	12/15/19	1,000,000	1,010,414	0.090%
ZIMMER BIOMET HOLDINGS	3.55	3/19/21	3,000,000	2,966,088	0.265%
ZOETIS INC	3.08	8/20/21	3,000,000	2,987,124	0.267%

Total Investments in Securities

1,112,509,347



<b>Futures Contracts</b>	<b>Contracts</b>	<b>Expiration</b>	<b>Contract Value</b>	<b>Unrealized G/L</b>	<b>% of Net Assets</b>
90DAY EURODOLLAR FUT DEC 19	(160)	12/16/2019	(9,735,000)	(20,831)	(0.870%)
90DAY EURODOLLAR FUT JUN 19	(0)	6/17/2019	(9,731,500)	(2,393)	(0.870%)
90DAY EURODOLLAR FUT MAR 19	(0)	3/18/2019	(9,729,000)	10,707	(0.870%)
90DAY EURODOLLAR FUT MAR 20	(160)	3/16/2020	(9,744,500)	(32,581)	(0.871%)
90DAY EURODOLLAR FUT SEP 19	(0)	9/16/2019	(9,734,000)	(12,331)	(0.870%)
EDMO 90DAY EURO\$ FUTR JUN 20	(160)	6/15/2020	(9,750,500)	(39,831)	(0.872%)
EDU0 90DAY EURO\$ FUTR SEP 20	(160)	9/14/2020	(9,754,500)	(44,956)	(0.872%)
EDZ0 90DAY EURO\$ FUTR DEC20	(160)	12/14/2020	(9,753,000)	(44,337)	(0.872%)
FED FUND 30DAY FUTR MAR 19 FFH9	(600)	3/29/2019	(19,519,000)	52,959	(1.745%)
FVH9 5YR US NOTE FUT MAR 19	(150)	3/29/2019	(17,203,125)	(253,396)	(1.538%)
TUH9 2YR US NOTE FUT MAR 19	(200)	3/29/2019	(42,462,500)	(255,928)	(3.796%)

Total Futures Contracts **(642,918)**

**NET ASSETS** **1,118,622,612**

**NET ASSET VALUE PER SHARE**

**Ultra Short-Term Bond Fund Shares** **4.99**

**(\$977,023,129 / 195,839,057 Shares Outstanding)**

**Ultra Short-Term Bond Fund - I Class Shares** **5.00**

**(\$141,599,483 / 28,344,018 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.