

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Abn Amro Bank	6.25	4/27/22	1,300,000	1,399,749	0.085%
Abn Amro Bank	2.7	8/27/21	4,000,000	4,004,764	0.243%
Adani Ports & Special Economic Zone	3.95	1/19/22	2,000,000	2,048,108	0.124%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.95	2/1/22	5,630,000	5,805,938	0.353%
Aia	2.68	9/20/21	4,000,000	3,999,872	0.243%
AIG Global Funding	2.57	6/25/21	2,000,000	2,007,640	0.122%
AIG Global Funding	2.3	7/1/22	665,000	665,757	0.040%
Air Lease	3.5	1/15/22	3,700,000	3,795,856	0.231%
Air Lease	2.25	1/15/23	2,940,000	2,927,432	0.178%
Air Lease	3.75	2/1/22	1,750,000	1,797,457	0.109%
Allegro CLO III	3.12	7/25/27	1,000,000	997,950	0.061%
Ally Auto Receivables Trust 2019-1	2.85	3/15/22	2,678,034	2,686,209	0.163%
Ally Master Owner Trust	2.35	7/15/22	4,000,000	4,002,217	0.243%
Altria	3.49	2/14/22	1,870,000	1,916,174	0.116%
America Movil SAB de CV	5	3/30/20	1,764,000	1,787,220	0.109%
American Campus Communities Operating Partnership	3.35	10/1/20	340,000	343,406	0.021%
American Express	2.89	11/5/21	2,000,000	2,011,876	0.122%
American Express	2.65	5/17/21	2,000,000	2,005,398	0.122%
American Express Credit	2.57	3/3/20	1,000,000	1,000,997	0.061%
American Honda Finance	2.05	1/10/23	3,000,000	2,996,481	0.182%
AmeriCredit Automobile Receivables 2016-1	3.59	2/8/22	1,580,000	1,596,216	0.097%
AmeriCredit Automobile Receivables Trust 2015-2	3	6/8/21	931,840	932,036	0.057%
AmeriCredit Automobile Receivables Trust 2016-3	2.24	4/8/22	1,100,000	1,099,589	0.067%
AmeriCredit Automobile Receivables Trust 2017-2	3.42	4/18/23	4,000,000	4,076,852	0.248%
AmeriCredit Automobile Receivables Trust 2017-3	1.9	3/18/22	641,505	640,467	0.039%
Americredit Automobile Receivables Trust 2018-2	3.15	3/20/23	2,000,000	2,023,188	0.123%
Americredit Automobile Receivables Trust 2019-1	2.97	11/20/23	1,335,000	1,354,515	0.082%
AmeriCredit Automobile Receivables Trust 2019-3	2.06	4/18/24	4,000,000	4,003,031	0.243%
Ameriprise Financial	3	3/22/22	865,000	880,721	0.054%
AMPHENOL CORP 4/2 144A CP	2.17	10/1/19	15,000,000	14,999,007	0.912%
Angel Oak Mortgage Trust 2019-3	3.14	5/25/59	2,537,544	2,555,415	0.155%
Angel Oak Mortgage Trust 2019-3	3.24	5/25/59	1,600,721	1,612,249	0.098%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	3,023,624	3,070,897	0.187%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	3,133,289	3,182,163	0.193%
Angel Oak Mortgage Trust I LLC 2019-1	4.12	11/25/48	3,133,289	3,182,051	0.193%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	4,746,758	4,813,087	0.292%
Angel Oak Mortgage Trust I LLC 2019-2	3.78	3/25/49	2,145,912	2,176,583	0.132%
Angel Oak Mortgage Trust I LLC 2019-2	3.83	3/25/49	1,716,730	1,741,237	0.106%
ANZ New Zealand Int I Ltd/London	3.27	7/28/21	500,000	505,638	0.031%
ArcelorMittal	5.5	3/1/21	1,045,000	1,086,800	0.066%
Ari Fleet Lease Trust 2017	1.91	4/15/26	115,759	115,539	0.007%
Ari Fleet Lease Trust 2018	2.55	10/15/26	404,099	404,750	0.025%
Ari Fleet Lease Trust 2018	3.22	8/16/27	1,898,748	1,915,303	0.116%
Ari Fleet Lease Trust 2019	2.41	11/15/27	2,000,000	2,012,730	0.122%
Ascentium Equipment Receivables 2017-2 Trust	2	5/11/20	161,113	161,088	0.010%
Ascentium Equipment Receivables 2018-1 Trust	2.92	12/10/20	237,154	237,503	0.014%
Ascentium Equipment Receivables 2018-1 Trust	3.21	9/11/23	935,000	945,058	0.057%
Ascentium Equipment Receivables 2019-1	2.84	6/10/22	2,750,000	2,768,943	0.168%
AT&T	3.25	7/15/21	2,000,000	2,017,074	0.123%
Australia & New Zealand Banking	2.62	8/19/20	1,000,000	1,003,225	0.061%
Avis Budget Rental Car Funding AESOP	2.5	2/20/21	1,666,667	1,667,286	0.101%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	1,750,000	1,797,467	0.109%
Avis Budget Rental Car Funding AESOP	3.7	3/20/23	1,290,000	1,319,262	0.080%
Avis Budget Rental Car Funding AESOP	4.53	3/20/23	225,000	231,827	0.014%
Avis Budget Rental Car Funding AESOP	2.5	7/20/21	1,000,000	1,000,762	0.061%
Avnet	5.88	6/15/20	1,000,000	1,023,209	0.062%
Avolon Holdings Funding	3.63	5/1/22	2,605,000	2,641,866	0.161%
Baidu	3	6/30/20	8,140,000	8,169,820	0.496%
Baidu	2.88	7/6/22	2,000,000	2,012,687	0.122%
Banco Santander	3.9	4/11/22	3,000,000	3,037,677	0.185%
BANK 2017-BNK8	2.12	11/15/50	218,019	218,231	0.013%
Bank of America	2.97	10/1/21	2,000,000	2,006,974	0.122%
Bank of America	2.76	6/25/22	2,000,000	2,006,938	0.122%
Bank of Montreal	2.92	8/27/21	1,000,000	1,010,040	0.061%
Bank of New York Mellon	2.41	6/4/21	5,000,000	5,003,705	0.304%

Bank of New York Mellon	1.95	8/23/22	2,000,000	1,999,188	0.121%
Bank of Nova Scotia	2.74	3/7/22	2,000,000	2,012,446	0.122%
Bank of Nova Scotia	2.69	7/14/20	1,000,000	1,002,511	0.061%
Banque Federative Du Credit Mutuel	2.77	7/20/20	1,000,000	1,002,421	0.061%
Banque Federative Du Credit Mutuel	3.01	7/20/22	1,000,000	1,003,636	0.061%
BAPTIST MEMORIAL HEALTH TECP	3.05	10/16/19	10,500,000	10,501,419	0.638%
BAPTIST MEMORIAL HEALTH TECP	2.75	10/16/19	5,911,000	5,911,047	0.359%
BAPTIST MEMORIAL HEALTH TECP	2.75	12/3/19	10,000,000	10,000,661	0.608%
Barclays	3.59	2/15/23	3,000,000	2,988,705	0.182%
Barings CLO Ltd 2013-I	3.08	1/20/28	1,005,000	1,003,859	0.061%
BAT Capital	3.04	8/15/22	1,000,000	1,005,107	0.061%
BAT International Finance	2.75	6/15/20	2,510,000	2,516,426	0.153%
Bayer US Finance	2.38	10/8/19	2,000,000	1,999,982	0.122%
Bayer US Finance II	2.74	6/25/21	5,010,000	5,011,939	0.305%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	656,226	666,866	0.041%
Bayview Opportunity Master Fund IVa Trust 2017-SPL5	3.5	6/28/57	927,780	943,502	0.057%
Bayview Opportunity Master Fund IVb Trust 2017-RT2	3.5	8/28/57	617,807	629,773	0.038%
BB&T	2.97	4/1/22	1,000,000	1,001,734	0.061%
Becton Dickinson And	2.98	12/29/20	2,044,000	2,043,708	0.124%
Becton Dickinson And	3.14	6/6/22	430,000	432,929	0.026%
BlueMountain CLO 2012-2	3.19	11/20/28	3,025,000	3,025,837	0.184%
BMW US Capital	2.94	4/6/22	1,000,000	1,002,482	0.061%
BMW Vehicle Lease Trust 2017-2	2.07	10/20/20	299,877	299,854	0.018%
BMW Vehicle Lease Trust 2018-1	3.26	7/20/21	1,320,000	1,335,273	0.081%
BMW Vehicle Lease Trust 2019-1	2.84	11/22/21	1,500,000	1,513,752	0.092%
Bnp Paribas	2.95	5/23/22	5,000,000	5,066,095	0.308%
BOSTON SCIENTIFIC CORP 4/2 144A CP	2.5	10/4/19	7,000,000	6,998,146	0.425%
BOSTON SCIENTIFIC CORP 4/2 144A CP	2.3	10/8/19	8,000,000	7,995,842	0.486%
BP Capital Markets	2.99	9/16/21	1,000,000	1,007,846	0.061%
BP Capital Markets America	2.81	9/19/22	2,000,000	2,004,360	0.122%
Bpce	3.37	5/22/22	960,000	969,685	0.059%
Branch Banking & Trust	2.75	1/15/20	1,000,000	1,000,887	0.061%
Braskem Finance	5.75	4/15/21	5,000,000	5,200,050	0.316%
Broadcom	3.13	4/15/21	4,000,000	4,037,352	0.245%
Broadcom Corp / Broadcom Cayman Finance	2.2	1/15/21	3,506,000	3,493,908	0.212%
BROADCOM INC 4/2 144A CP	2.53	10/22/19	2,000,000	1,996,902	0.121%
BROADCOM INC 4/2 144A CP	3.5	10/8/19	10,000,000	9,994,202	0.607%
Bunge Ltd Finance	3.5	11/24/20	9,800,000	9,908,310	0.602%
Canadian Imperial Bank of Commerce	2.84	6/16/22	1,000,000	1,007,464	0.061%
CANADIAN NATURAL RESOURC 4/2 144A CP	2.2	10/25/19	10,000,000	9,982,361	0.607%
Canadian Pacer Auto Receivables Trust 2018-2	3	6/21/21	847,559	849,816	0.052%
Capital Auto Receivables Asset Trust 2016-1	4.03	8/21/23	2,517,000	2,523,612	0.153%
Capital Auto Receivables Asset Trust 2016-2	3.16	11/20/23	3,200,000	3,211,807	0.195%
Capital Auto Receivables Asset Trust 2017-1	2.02	8/20/21	212,627	212,499	0.013%
Capital Auto Receivables Asset Trust 2018-2	3.48	10/20/23	545,000	552,333	0.034%
Capital Auto Receivables Asset Trust 2018-2	3.27	6/20/23	1,000,000	1,008,877	0.061%
Capital One Financial	2.72	10/30/20	1,000,000	1,000,835	0.061%
Capital One Financial	3.05	3/9/22	2,000,000	2,013,466	0.122%
Capital One Financial	2.94	5/12/20	1,000,000	1,002,670	0.061%
Capital One NA	3.01	8/8/22	2,000,000	2,006,268	0.122%
Capital One NA	2.15	9/6/22	3,240,000	3,232,976	0.196%
Cardinal Health	2.89	6/15/22	2,000,000	1,988,596	0.121%
CarMax Auto Owner Trust 2015-3	3.27	3/15/22	1,000,000	1,001,157	0.061%
CarMax Auto Owner Trust 2016-2	3.25	11/15/22	2,800,000	2,806,761	0.171%
Carmax Auto Owner Trust 2019-1	3.05	3/15/24	5,000,000	5,101,935	0.310%
Carmax Auto Owner Trust 2019-3	2.18	8/15/24	2,785,000	2,800,276	0.170%
Caterpillar Financial Services	1.9	9/6/22	2,500,000	2,495,905	0.152%
CCG Receivables Trust 2017-1	1.84	11/14/23	126,506	126,312	0.008%
Cenovus Energy	5.7	10/15/19	2,443,462	2,446,516	0.149%
CenterPoint Energy	3.6	11/1/21	535,000	546,875	0.033%
Chevron	2.62	3/3/22	1,000,000	1,004,597	0.061%
CHI TXBL SR B CP	2.5	11/18/19	6,000,000	5,982,801	0.364%
Chrysler Capital Auto Receivables Trust 2016	1.64	7/15/21	20,657	20,654	0.001%
Cigna	3.2	9/17/20	3,000,000	3,026,433	0.184%
Cigna	2.79	9/17/21	6,085,000	6,082,104	0.370%
Citibank NA	2.58	10/20/20	1,000,000	1,001,464	0.061%
Citibank NA	2.42	3/13/21	2,000,000	2,002,238	0.122%
Citigroup	3.13	1/10/20	1,000,000	1,001,432	0.061%
Citigroup	3.17	12/8/21	1,000,000	1,010,574	0.061%
Citigroup	3.46	8/2/21	1,000,000	1,012,640	0.062%
Citigroup Commercial Mortgage Trust 2015-P1	1.65	9/15/48	154,035	153,668	0.009%
Citigroup Mortgage Loan Trust 2019-IMC1	2.72	7/25/49	983,416	981,956	0.060%

Citizens Bank NA/Providence RI	3.25	2/14/22	2,190,000	2,241,664	0.136%
CNAC HK Finbridge	3	7/19/20	2,000,000	2,007,539	0.122%
Cnh Equipment Trust 2016	1.44	12/15/21	162,839	162,327	0.010%
Cnh Equipment Trust 2019	2.96	5/16/22	1,500,000	1,507,202	0.092%
CNH Industrial Capital	4.38	11/6/20	2,538,000	2,584,098	0.157%
CNH INDUSTRIAL CAP LLC 4/2 144A CP	3.05	11/5/19	10,000,000	9,974,400	0.606%
COLT 2018-1 Mortgage Loan Trust	2.93	2/25/48	226,007	225,880	0.014%
COLT 2018-2 Mortgage Loan Trust	3.47	7/27/48	835,680	838,530	0.051%
COLT 2018-3 Mortgage Loan Trust	3.76	10/26/48	934,485	940,527	0.057%
COLT 2018-3 Mortgage Loan Trust	3.87	10/26/48	954,976	961,125	0.058%
COLT 2018-4 Mortgage Loan Trust	4.01	12/28/48	1,618,370	1,636,901	0.099%
COLT 2019-1 Mortgage Loan Trust	3.71	3/25/49	1,351,718	1,370,725	0.083%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	4,459,390	4,536,052	0.276%
COLT 2019-2 Mortgage Loan Trust	3.44	5/25/49	7,544,080	7,673,513	0.466%
COLT 2019-2 Mortgage Loan Trust	3.54	5/25/49	1,676,462	1,705,169	0.104%
COLT 2019-3 Mortgage Loan Trust	2.76	8/25/49	3,203,122	3,219,463	0.196%
Columbia Pipeline	3.3	6/1/20	4,974,000	4,998,870	0.304%
Comcast	2.65	10/1/20	2,085,000	2,090,327	0.127%
Comcast	2.76	10/1/21	1,645,000	1,649,193	0.100%
Conagra Brands	3.03	10/22/20	700,000	700,292	0.043%
Connecticut Avenue Securities Trust 2019-R01	2.87	7/25/31	1,458,784	1,460,068	0.089%
Connecticut Avenue Securities Trust 2019-R02	2.87	8/25/31	1,104,886	1,105,812	0.067%
Connecticut Avenue Securities Trust 2019-R03	2.77	9/25/31	1,240,411	1,240,815	0.075%
Connecticut Avenue Securities Trust 2019-R04	2.77	6/25/39	2,945,775	2,948,697	0.179%
Connecticut Avenue Securities Trust 2019-R05	2.77	7/25/39	1,700,306	1,702,018	0.103%
Consolidated Edison Co of New York	2.51	6/25/21	2,000,000	2,004,974	0.122%
Cooperatieve Rabobank UA/NY	3.17	1/10/22	1,000,000	1,008,769	0.061%
Credit Agricole SA/London	3.38	1/10/22	5,000,000	5,103,755	0.310%
Credit Agricole SA/London	3.1	6/10/20	1,000,000	1,005,699	0.061%
Credit Suisse Group Funding Guernsey	3.13	12/10/20	5,500,000	5,551,601	0.337%
CSAIL 2016-C6 Commercial Mortgage Trust	1.49	1/15/49	77,682	77,454	0.005%
CVS Health	2.73	3/9/20	134,000	134,256	0.008%
CVS Health	2.82	3/9/21	4,355,000	4,367,495	0.265%
Daimler Finance North America	2.89	10/30/19	1,000,000	1,000,554	0.061%
Daimler Finance North America	2.96	11/5/21	4,000,000	4,000,720	0.243%
Daimler Finance North America	2.93	1/6/20	1,000,000	1,001,222	0.061%
Daimler Finance North America	2.61	2/12/21	1,000,000	999,423	0.061%
Daimler Finance North America	2.6	2/22/21	2,000,000	1,999,336	0.122%
Daimler Trucks Retail Trust 2019-1	2.77	8/15/22	2,965,000	2,997,018	0.182%
Danske Bank	5	1/12/22	5,000,000	5,256,770	0.319%
Danske Bank	2.8	3/10/21	6,200,000	6,232,389	0.379%
Danske Bank	3	9/20/22	1,465,000	1,470,318	0.089%
DBS Group Holdings	2.59	6/8/20	2,000,000	2,002,528	0.122%
Deephaven Residential Mortgage Trust 2017-1	3.49	12/26/46	523,947	523,572	0.032%
Deephaven Residential Mortgage Trust 2017-3	2.58	10/25/47	241,005	240,269	0.015%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	595,233	594,475	0.036%
Deephaven Residential Mortgage Trust 2018-2	3.48	4/25/58	1,181,971	1,190,274	0.072%
Deephaven Residential Mortgage Trust 2018-4	4.08	10/25/58	3,443,533	3,478,207	0.211%
Deephaven Residential Mortgage Trust 2019-1	3.74	1/25/59	6,327,458	6,387,446	0.388%
Deephaven Residential Mortgage Trust 2019-1	3.9	1/25/59	6,146,893	6,206,057	0.377%
Deephaven Residential Mortgage Trust 2019-1	3.95	1/25/59	3,073,447	3,102,988	0.189%
Deephaven Residential Mortgage Trust 2019-3	2.96	7/25/59	4,783,283	4,804,456	0.292%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	3,491,540	3,522,859	0.214%
Deephaven Residential Mortgage Trust 2019-2	3.66	4/25/59	1,684,700	1,699,797	0.103%
Deephaven Residential Mortgage Trust 2019-2	3.76	4/25/59	1,562,559	1,576,523	0.096%
Delta Air Lines	2.6	12/4/20	495,000	494,033	0.030%
Delta Air Lines	2.88	3/13/20	730,000	731,012	0.044%
Deutsche Bank AG/New York NY	3.15	1/22/21	2,500,000	2,494,293	0.152%
Deutsche Bank AG/New York NY	3.09	1/22/21	2,000,000	1,981,736	0.120%
Deutsche Bank AG/New York NY	3.58	2/4/21	3,000,000	2,981,130	0.181%
Deutsche Bank AG/New York NY	2.95	8/20/20	2,000,000	1,999,640	0.122%
Diageo Capital	2.36	5/18/20	2,000,000	2,001,220	0.122%
Discover Bank	8.7	11/18/19	776,000	782,017	0.048%
Discover Bank	7	4/15/20	3,448,000	3,529,790	0.215%
DNB Bank	2.69	10/2/20	1,000,000	1,002,500	0.061%
DNB Bank	3.21	6/2/21	1,000,000	1,012,478	0.062%
Dollar Tree	3	4/17/20	5,175,000	5,176,190	0.315%
Duke Energy Florida	2.1	12/15/19	77,500	77,453	0.005%
DuPont de Nemours	2.87	11/15/20	3,000,000	3,016,776	0.183%
Dxc Technology	3.08	3/1/21	2,779,000	2,778,447	0.169%
Edison International	2.13	4/15/20	2,475,000	2,465,716	0.150%
EDP Finance BV	4.13	1/15/20	2,130,000	2,132,773	0.130%

Elanco Animal Health	3.91	8/27/21	720,000	737,330	0.045%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	666,697	666,319	0.040%
Elara Hgv Timeshare Issuer 2016	2.73	4/25/28	1,953,924	1,954,697	0.119%
ELECTRICITE DE FRANCE 4/2 144A CP	2.15	10/11/19	3,800,000	3,797,324	0.231%
ENABLE MIDST PARTNERS LP 4/2 144A CP	2.5	11/25/19	17,000,000	16,930,531	1.029%
ENCANA CORP 4/2 144A CP	2.64	10/7/19	10,000,000	9,995,431	0.607%
ENEL FINANCE AMERICA LLC 4/2 144A CP	2.42	11/22/19	15,000,000	14,949,540	0.909%
ENERGY TRANSFER PARTNERS 4/2 144A CP	2.55	10/1/19	18,100,000	18,098,649	1.100%
ENI FINANCE USA INC 4/2 144A CP	2.33	11/12/19	14,230,000	14,190,499	0.862%
Enterprise Fleet Financing	2.04	2/22/22	942,488	941,820	0.057%
Enterprise Fleet Financing	2.13	5/22/23	326,369	326,167	0.020%
Enterprise Fleet Financing	2.13	7/20/22	218,101	218,054	0.013%
Enterprise Fleet Financing 2018-2	3.14	2/20/24	1,537,489	1,548,898	0.094%
Enterprise Fleet Financing 2019-1	2.98	10/22/24	3,530,000	3,569,651	0.217%
Enterprise Fleet Financing 2019-2	2.29	2/20/25	3,280,000	3,297,393	0.200%
Enterprise Products Operating	2.55	10/15/19	1,000,000	1,000,137	0.061%
EQT	3.09	10/1/20	9,695,000	9,658,653	0.587%
Equifax	3.03	8/15/21	3,000,000	2,985,111	0.181%
Exelon Generation	4	10/1/20	5,000,000	5,057,235	0.307%
Exeter Automobile Receivables Trust 2019-3	2.58	8/15/23	5,000,000	5,024,013	0.305%
Express Scripts Holding	2.87	11/30/20	2,000,000	2,000,130	0.122%
Fannie Mae Connecticut Avenue Securities	4.02	10/25/28	24,048	24,119	0.001%
Fannie Mae Connecticut Avenue Securities	2.97	10/25/29	1,714,194	1,716,936	0.104%
Fannie Mae Connecticut Avenue Securities	2.7	10/25/30	1,051,589	1,051,736	0.064%
Fannie Mae Connecticut Avenue Securities	2.77	12/25/30	472,247	472,424	0.029%
Fannie Mae Connecticut Avenue Securities	3.47	1/25/29	18,411	18,441	0.001%
Fannie Mae Connecticut Avenue Securities	2.57	1/25/30	98,722	98,701	0.006%
Fannie Mae Connecticut Avenue Securities	2.74	1/25/31	1,354,647	1,355,170	0.082%
Fannie Mae Connecticut Avenue Securities	2.77	2/25/30	203,746	203,753	0.012%
Fannie Mae Connecticut Avenue Securities	2.57	3/25/31	552,497	552,344	0.034%
Fannie Mae Connecticut Avenue Securities	2.67	5/25/30	268,378	268,359	0.016%
Fannie Mae Connecticut Avenue Securities	3.32	7/25/29	99,190	99,393	0.006%
Fannie Mae Connecticut Avenue Securities	2.67	8/25/30	117,210	117,207	0.007%
Fannie Mae Connecticut Avenue Securities	3.17	9/25/29	306,787	307,265	0.019%
Fannie Mae REMICS	2.42	1/25/45	389,861	389,645	0.024%
Federal National Mortgage Assn.	4.5	1/1/27	12,682	13,059	0.001%
Fifth Third Bank/Cincinnati OH	2.52	10/30/20	1,500,000	1,500,209	0.091%
Fifth Third Bank/Cincinnati OH	2.71	7/26/21	3,000,000	3,002,490	0.182%
FMC TECH INC 4/2 144A CP	2.3	10/28/19	4,500,000	4,492,069	0.273%
FMC TECH INC 4/2 144A CP	2.3	10/30/19	2,236,000	2,231,770	0.136%
Ford Credit Auto Lease Trust 2018	3.05	8/15/21	500,000	503,715	0.031%
Ford Credit Floorplan Master Owner Trust	2.34	9/15/22	1,170,000	1,171,274	0.071%
Ford Motor Credit	2.7	11/2/20	2,643,000	2,620,043	0.159%
Ford Motor Credit	3.31	1/9/20	2,000,000	2,000,246	0.122%
Ford Motor Credit	3.1	4/5/21	3,000,000	2,967,168	0.180%
Ford Motor Credit	2.92	6/12/20	1,000,000	998,833	0.061%
FORD MOTOR CREDIT CO 4/2 144A CP	2.75	4/20/20	2,000,000	1,968,964	0.120%
FORD MOTOR CREDIT CO 4/2 144A CP	3.15	7/27/20	5,000,000	4,882,735	0.297%
Fox	3.67	1/25/22	980,000	1,012,997	0.062%
Freddie Mac REMICS	2.38	2/15/45	485,141	482,127	0.029%
Freddie Mac STACR 2019-HQA3	2.81	9/25/49	1,665,000	1,666,392	0.101%
Freddie Mac Stacr Trust 2018-HQA2	2.77	10/25/48	4,359,326	4,360,203	0.265%
Freddie Mac STACR Trust 2019-DNA1	2.92	1/25/49	2,223,709	2,227,046	0.135%
Freddie Mac STACR Trust 2019-DNA2	2.82	3/25/49	1,038,153	1,038,580	0.063%
Freddie Mac STACR Trust 2019-DNA3	2.75	7/25/49	2,000,723	2,001,462	0.122%
Freddie Mac Stacr Trust 2019-HQA1	2.92	2/25/49	961,919	963,007	0.059%
Freddie Mac STACR Trust 2019-HQA2	2.72	4/25/49	942,453	942,873	0.057%
Freddie Mac STACR Trust 2019-HRP1	2.77	2/25/49	500,000	500,000	0.030%
Freddie Mac Structured Agency Credit Risk debt Notes	3.22	10/25/29	319,573	320,616	0.019%
Freddie Mac Structured Agency Credit Risk debt Notes	4.46	11/25/48	1,974,294	1,972,581	0.120%
Freddie Mac Structured Agency Credit Risk debt Notes	2.82	12/25/29	97,838	97,863	0.006%
Freddie Mac Structured Agency Credit Risk debt Notes	3.74	2/25/48	414,139	416,799	0.025%
Freddie Mac Structured Agency Credit Risk debt Notes	2.77	3/25/30	679,243	679,307	0.041%
Freddie Mac Structured Agency Credit Risk debt Notes	2.57	4/25/30	31,439	31,435	0.002%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	727,817	729,652	0.044%
Freddie Mac Structured Agency Credit Risk debt Notes	2.47	7/25/30	668,164	667,203	0.041%
Freddie Mac Structured Agency Credit Risk debt Notes	3.22	8/25/29	124,685	124,871	0.008%
Freddie Mac Structured Agency Credit Risk debt Notes	4.16	8/25/48	734,646	740,136	0.045%
Freddie Mac Structured Agency Credit Risk debt Notes	2.72	9/25/30	1,968,988	1,969,429	0.120%
Freddie Mac Structured Agency Credit Risk debt Notes	3.98	9/25/47	293,856	295,368	0.018%
Freddie Mac Whole Loan Securities Trust 2016-SC02	3.61	10/25/46	1,400,770	1,412,682	0.086%
Fresenius Medical Care US Finance	5.75	2/15/21	575,000	598,719	0.036%

Fresenius Medical Care US Finance II	4.13	10/15/20	1,251,000	1,265,074	0.077%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	523,461	529,956	0.032%
Galton Funding Mortgage Trust 2017-2	3.5	6/25/59	4,618,417	4,640,124	0.282%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	2,828,546	2,869,025	0.174%
GATX	3.01	11/5/21	2,700,000	2,697,710	0.164%
GATX CORP 4/2 144A CP	2.2	10/4/19	11,000,000	10,997,086	0.668%
Ge Capital International Funding Co Unlimited	2.34	11/15/20	16,000,000	15,955,360	0.970%
General Electric	2.2	1/9/20	775,000	774,209	0.047%
General Electric	2.5	3/28/20	1,550,000	1,546,451	0.094%
General Electric	4.38	9/16/20	2,000,000	2,035,208	0.124%
General Mills	2.86	4/16/21	2,960,000	2,963,869	0.180%
General Motors	3.01	8/7/20	2,505,000	2,508,903	0.152%
General Motors Financial	3.34	11/6/21	6,000,000	6,011,958	0.365%
General Motors Financial	3.23	4/13/20	1,000,000	1,002,462	0.061%
GENERAL MOTORS FINL CO 4/2 144A CP	2.3	10/1/19	5,000,000	4,999,627	0.304%
GENERAL MOTORS FINL CO 4/2 144A CP	2.32	10/3/19	5,000,000	4,998,890	0.304%
Georgia Power	2	3/30/20	4,000,000	3,994,956	0.243%
GMF Floorplan Owner Revolving Trust	2.97	1/18/22	4,000,000	4,005,276	0.243%
GMF Floorplan Owner Revolving Trust	2.33	3/15/22	1,920,000	1,920,163	0.117%
GMF Floorplan Owner Revolving Trust	3.5	3/15/22	2,500,000	2,505,381	0.152%
GMF Floorplan Owner Revolving Trust	2.13	7/15/22	930,000	929,625	0.056%
GMF Floorplan Owner Revolving Trust	2.63	7/15/22	710,000	710,490	0.043%
GMF Floorplan Owner Revolving Trust	3.49	9/15/22	5,000,000	5,052,550	0.307%
GMF Floorplan Owner Revolving Trust	3.68	9/15/22	5,000,000	5,052,252	0.307%
GM Financial Automobile Leasing Trust 2017-1	2.74	8/20/20	2,000,000	2,000,799	0.122%
GM Financial Automobile Leasing Trust 2017-3	2.01	11/20/20	128,805	128,793	0.008%
GM Financial Automobile Leasing Trust 2018-2	3.06	6/21/21	2,000,000	2,009,719	0.122%
GM Financial Automobile Leasing Trust 2018-3	3.18	6/21/21	1,780,000	1,792,113	0.109%
GM Financial Automobile Leasing Trust 2019-1	2.98	12/20/21	4,000,000	4,043,970	0.246%
GM Financial Automobile Leasing Trust 2019-2	2.89	3/20/23	1,250,000	1,264,331	0.077%
GM Financial Consumer Automobile Receivables Trust 2018-4	2.93	11/16/21	1,543,111	1,546,857	0.094%
GM Financial Consumer Automobile Receivables Trust 2019-3	2.18	4/16/24	3,000,000	3,017,840	0.183%
Goldman Sachs	2.83	12/27/20	1,000,000	1,000,959	0.061%
Goldman Sachs	3.64	4/23/21	1,000,000	1,014,012	0.062%
Goldman Sachs	2.63	4/25/21	3,882,000	3,905,641	0.237%
Goldman Sachs Bank USA/New York NY	3.02	5/24/21	3,500,000	3,502,254	0.213%
GreatAmerica Leasing Receivables Funding LLC Series 2016-1	2.71	4/20/23	1,700,000	1,698,171	0.103%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	2.6	6/15/21	390,000	390,875	0.024%
Halcyon Loan Advisors Funding 2014-3	3.38	10/22/25	563,584	563,633	0.034%
Heathrow Funding	4.88	7/15/21	9,140,000	9,471,407	0.576%
Hewlett Packard Enterprise	3.01	10/5/21	4,000,000	4,000,084	0.243%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	147,839	148,216	0.009%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	1,081,506	1,092,281	0.066%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	6,710,676	6,762,657	0.411%
Homeward Opportunities Fund I Trust 2019-1	3.56	1/25/59	3,367,968	3,394,022	0.206%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	1,498,746	1,510,299	0.092%
Homeward Opportunities Fund I Trust 2019-2	2.7	9/25/59	3,465,804	3,461,266	0.210%
HSBC Holdings	2.65	1/5/22	5,000,000	5,034,945	0.306%
HSBC Holdings	4.34	3/8/21	500,000	512,522	0.031%
HSBC Holdings	2.72	5/18/21	2,965,000	2,965,125	0.180%
HSBC Holdings	2.78	9/11/21	2,000,000	2,002,450	0.122%
Hyundai Auto Lease Securitization Trust 2018	2.81	4/15/21	930,000	933,151	0.057%
Hyundai Auto Lease Securitization Trust 2019	2.92	7/15/21	5,936,351	5,968,028	0.363%
Hyundai Auto Lease Securitization Trust 2019	2.04	8/15/22	2,250,000	2,248,823	0.137%
HYUNDAI CAP AMER 4/2 144A CP	2.22	10/15/19	8,000,000	7,992,467	0.486%
Hyundai Capital America	2.95	3/12/21	1,000,000	1,000,370	0.061%
Hyundai Capital America	3	6/20/22	1,155,000	1,163,124	0.071%
Hyundai Capital America	3.24	7/8/21	1,000,000	1,001,597	0.061%
Hyundai Capital America	3.15	9/18/20	2,000,000	2,006,590	0.122%
Imperial Brands Finance	2.95	7/21/20	7,683,000	7,702,976	0.468%
Ing Groep	3.25	3/29/22	985,000	997,260	0.061%
International Flavors & Fragrances	3.4	9/25/20	635,000	642,296	0.039%
International Lease Finance	8.63	1/15/22	1,500,000	1,702,509	0.103%
Interpublic Group of	3.5	10/1/20	720,000	728,337	0.044%
Intesa Sanpaolo	6.5	2/24/21	4,050,000	4,243,278	0.258%
INTESA SANPAOLO NEW YORK YCD	2.85	1/5/21	3,000,000	3,010,174	0.183%
INTESA SANPAOLO NY YCD	2.79	4/6/20	3,000,000	3,004,920	0.183%
InTown Hotel Portfolio Trust 2018-STAY	2.73	1/15/33	685,000	683,924	0.042%
Jabil	5.63	12/15/20	3,000,000	3,103,293	0.189%
Japan Treasury Discount Bill	-0.16	10/10/19	1,078,000,000	9,970,331	0.606%
Japan Treasury Discount Bill	-0.1	11/5/19	1,066,050,000	9,860,901	0.599%
Japan Treasury Discount Bill	-0.14	12/16/19	1,049,500,000	9,709,833	0.590%

JD.com	3.13	4/29/21	10,084,000	10,133,892	0.616%
Jimmy Johns Funding	3.61	7/30/47	2,641,100	2,660,882	0.162%
John deere Owner Trust 2019	2.91	7/17/23	1,750,000	1,781,320	0.108%
JPMorgan Chase	3.2	6/7/21	1,000,000	1,011,427	0.061%
JP Morgan Chase Commercial Mortgage Securities	3.05	9/15/29	5,000,000	5,000,000	0.304%
JP Morgan Chase Commercial Mortgage Securities	3.4	9/15/29	7,000,000	7,000,000	0.425%
Keurig Dr Pepper	3.55	5/25/21	2,595,000	2,650,193	0.161%
Keysight Technologies	3.3	10/30/19	3,340,000	3,341,323	0.203%
Korea development Bank	2.58	2/27/20	500,000	500,354	0.030%
Kraft Heinz Foods	3	8/10/22	1,280,000	1,272,705	0.077%
L3Harris Technologies	2.75	4/30/20	1,600,000	1,599,750	0.097%
Life Technologies	6	3/1/20	8,610,000	8,743,369	0.531%
Lloyds Bank	6.5	9/14/20	6,335,000	6,562,217	0.399%
Lloyds Banking	3	1/11/22	5,215,000	5,271,082	0.320%
Magnetite XVI	3.1	1/18/28	1,000,000	987,726	0.060%
Manufacturers & Traders Trust	2.55	1/25/21	1,000,000	997,924	0.061%
Marathon Oil	2.8	11/1/22	2,500,000	2,515,655	0.153%
Marriott International Inc/MD	2.75	3/8/21	860,000	863,859	0.052%
Marsh & McLennan	3.5	12/29/20	1,165,000	1,183,529	0.072%
Martin Marietta Materials	2.66	12/20/19	470,000	470,348	0.029%
Martin Marietta Materials	2.8	5/22/20	2,315,000	2,318,010	0.141%
MassMutual Global Funding II	2.25	7/1/22	1,800,000	1,806,786	0.110%
MCCORMICK & CO 4/2 144A CP	2.2	10/7/19	10,000,000	9,995,178	0.607%
Mercedes-Benz Auto Lease Trust 2018	2.41	2/16/21	1,268,899	1,269,849	0.077%
Mercedes-Benz Auto Lease Trust 2019	3.1	11/15/21	2,000,000	2,020,904	0.123%
Metropolitan Life Global Funding I	3.38	1/11/22	2,040,000	2,095,837	0.127%
Metropolitan Life Global Funding I	2.4	6/17/22	5,000,000	5,043,795	0.307%
Microchip Technology	3.92	6/1/21	8,050,000	8,222,198	0.500%
Mississippi Power	2.75	3/27/20	1,070,000	1,068,682	0.065%
Mitsubishi Ufj Financial	3.07	2/22/22	595,000	598,666	0.036%
Mitsubishi Ufj Financial	3.22	3/7/22	3,000,000	3,066,162	0.186%
Mitsubishi Ufj Financial	2.62	7/18/22	5,000,000	5,038,020	0.306%
Mitsubishi Ufj Financial	2.92	7/26/21	1,695,000	1,699,160	0.103%
Mmaf Equipment Finance Llc 2018	2.92	7/12/21	433,912	434,814	0.026%
Mmaf Equipment Finance Llc 2019	2.07	10/12/22	2,500,000	2,500,702	0.152%
Mmaf Equipment Finance Llc 2019	2.84	1/10/22	2,500,000	2,513,652	0.153%
Morgan Stanley	3.46	1/20/22	2,000,000	2,016,508	0.123%
Morgan Stanley	2.73	2/10/21	1,000,000	1,000,826	0.061%
Morgan Stanley	3.22	6/10/22	2,000,000	2,006,458	0.122%
Morgan Stanley	5.5	7/28/21	4,000,000	4,233,812	0.257%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	1.39	9/15/49	240,980	239,204	0.015%
Morgan Stanley Capital I Trust 2015-MS1	1.64	5/15/48	355,212	354,056	0.022%
Mplx	3	9/9/21	2,375,000	2,383,906	0.145%
Mplx	3.2	9/9/22	2,765,000	2,768,456	0.168%
MVW Owner Trust 2015-1	2.52	12/20/32	383,894	383,666	0.023%
National Bank of Canada	2.69	6/12/20	1,000,000	1,002,530	0.061%
NATIONWIDE BUILDING SOC 4/2 144A CP	2.16	3/12/20	7,000,000	6,930,961	0.421%
Navient Private Education Loan Trust 2018	2.38	12/15/59	640,175	639,915	0.039%
Navient Private Education Refi Loan Trust 2018	2.53	2/18/42	667,065	667,543	0.041%
Navient Private Education Refi Loan Trust 2019	3.03	1/15/43	1,947,916	1,963,464	0.119%
Navient Private Education Refi Loan Trust 2019	2.82	2/15/68	6,636,987	6,696,739	0.407%
Navient Private Education Refi Loan Trust 2019-D	2.43	12/15/59	2,860,689	2,857,962	0.174%
Navient Private Education Refi Loan Trust 2019-E	2.39	5/15/68	2,958,200	2,964,841	0.180%
Navistar Financial dealer Note Master Owner Trust II	2.66	5/25/24	2,500,000	2,504,725	0.152%
Neuberger Berman CLO XIX	3.1	7/15/27	2,000,000	1,997,075	0.121%
Neuberger Berman CLO XVI-S	3.15	1/15/28	1,005,000	1,003,236	0.061%
NEWELL RUBBERMAID INC 4/2 144A CP	2.66	10/3/19	4,200,000	4,199,067	0.255%
New Residential Mortgage Loan Trust 2018-NQM1	3.99	11/25/48	3,719,036	3,772,293	0.229%
New Residential Mortgage Loan Trust 2019-NQM1	3.67	1/25/49	2,755,532	2,797,731	0.170%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	3,505,180	3,550,452	0.216%
New Residential Mortgage Loan Trust 2019-NQM2	3.7	4/25/49	2,108,382	2,135,547	0.130%
New Residential Mortgage Loan Trust 2019-NQM2	3.75	4/25/49	1,746,072	1,768,541	0.107%
New York Life Global Funding	2.58	4/9/20	1,000,000	1,001,246	0.061%
New York Life Global Funding	2.56	8/6/21	1,580,000	1,577,753	0.096%
NextEra Energy Capital Holdings	2.69	8/28/21	2,500,000	2,496,905	0.152%
NextEra Energy Capital Holdings	3.34	9/1/20	4,000,000	4,044,596	0.246%
Nissan Auto Lease Trust 2019	2.29	4/15/25	2,000,000	2,010,153	0.122%
Nissan Auto Receivables 2019-A Owner Trust	2.82	1/18/22	3,000,000	3,012,103	0.183%
Nissan Master Owner Trust Receivables	2.35	10/17/22	695,000	695,206	0.042%
Nissan Motor Acceptance	2.88	1/13/20	1,000,000	1,000,843	0.061%
Nissan Motor Acceptance	2.79	9/21/21	4,000,000	3,998,324	0.243%
Nissan Motor Acceptance	2.49	9/28/20	4,000,000	3,998,204	0.243%

Nordea Bank Abp	4.88	5/13/21	7,060,000	7,300,965	0.444%
Nordea Bank Abp	3.12	5/27/21	500,000	505,599	0.031%
NXP BV / NXP Funding	4.13	6/1/21	9,730,000	9,973,250	0.606%
OBX 2019-EXP2 Trust	2.92	7/25/59	1,726,852	1,727,950	0.105%
Occidental Petroleum	2.6	8/13/21	3,305,000	3,326,535	0.202%
Occidental Petroleum	2.7	8/15/22	3,125,000	3,151,753	0.192%
OCP CLO 2014-7	2.88	7/20/29	1,428,571	1,428,711	0.087%
OCP CLO 2015-10	3.09	10/26/27	1,000,000	997,215	0.061%
OZLM VIII	3.47	10/17/29	5,000,000	4,987,082	0.303%
PACCAR Financial	3.15	8/9/21	2,000,000	2,038,422	0.124%
PACCAR Financial	2	9/26/22	5,000,000	5,006,995	0.304%
Panasonic	2.54	7/19/22	4,090,000	4,117,436	0.250%
Park Aerospace Holdings	5.25	8/15/22	7,220,000	7,608,075	0.462%
PayPal Holdings	2.2	9/26/22	5,000,000	5,012,005	0.305%
Penske Truck Leasing Co Lp / PTL Finance	3.3	4/1/21	3,000,000	3,041,814	0.185%
Penske Truck Leasing Co Lp / PTL Finance	3.65	7/29/21	840,000	858,978	0.052%
PENTAIR FINANCE SA 4/2 144A CP	2.5	10/21/19	16,700,000	16,675,256	1.013%
Pentair Finance Sarl	2.65	12/1/19	6,964,000	6,964,947	0.423%
Perrigo Finance Unlimited	3.5	3/15/21	2,954,000	2,961,539	0.180%
Philip Morris International	2.57	2/21/20	265,000	265,345	0.016%
Phillips 66	2.73	2/26/21	1,615,000	1,615,103	0.098%
Plains All American Pipeline LP / PAA Finance	5.75	1/15/20	2,000,000	2,019,898	0.123%
Plains All American Pipeline LP / PAA Finance	2.6	12/15/19	5,943,000	5,943,707	0.361%
PNC Bank NA	2.53	1/22/21	2,000,000	1,999,760	0.122%
PNC Bank NA	2.44	6/10/21	5,000,000	5,003,215	0.304%
Regions Bank/Birmingham AL	2.7	4/1/21	1,255,000	1,254,163	0.076%
Regions Bank/Birmingham AL	2.68	8/13/21	820,000	819,476	0.050%
Royal Bank of Canada	2.98	2/1/22	2,000,000	2,017,708	0.123%
Royal Bank Of Scotland	6.4	10/21/19	2,390,000	2,394,947	0.146%
Sabine Pass Liquefaction	5.63	2/1/21	8,000,000	8,264,000	0.502%
Santander Drive Auto Receivables Trust 2015-2	4.02	9/15/22	5,000,000	5,003,549	0.304%
Santander Drive Auto Receivables Trust 2015-3	4.5	6/17/23	5,000,000	5,013,537	0.305%
Santander Drive Auto Receivables Trust 2015-5	3.65	12/15/21	741,700	744,117	0.045%
Santander Drive Auto Receivables Trust 2016-1	4.02	4/15/22	1,000,000	1,010,675	0.061%
Santander Drive Auto Receivables Trust 2017-3	2.19	3/15/22	268,807	268,800	0.016%
Santander Drive Auto Receivables Trust 2018-2	2.75	9/15/21	225,313	225,360	0.014%
Santander Drive Auto Receivables Trust 2018-3	3.03	2/15/22	1,148,389	1,149,314	0.070%
Santander Drive Auto Receivables Trust 2018-4	3.27	1/17/23	1,215,000	1,222,322	0.074%
Santander Drive Auto Receivables Trust 2018-5	3.52	12/15/22	2,440,000	2,457,742	0.149%
Santander Drive Auto Receivables Trust 2019-1	3	12/15/22	1,845,000	1,858,638	0.113%
Santander Drive Auto Receivables Trust 2019-1	3.21	9/15/23	1,540,000	1,557,830	0.095%
Santander Drive Auto Receivables Trust 2019-2	2.79	12/15/23	3,750,000	3,789,966	0.230%
Santander Drive Auto Receivables Trust 2019-3	2.28	9/15/23	2,900,000	2,904,923	0.177%
Santander Retail Auto Lease Trust 2017	2.22	1/20/21	453,368	453,371	0.028%
Santander Retail Auto Lease Trust 2018	2.31	10/20/20	287,412	287,447	0.017%
Santander Retail Auto Lease Trust 2019	2.3	1/20/23	2,000,000	2,011,580	0.122%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	2,655,000	2,695,397	0.164%
Santander UK	2.82	11/15/21	3,000,000	2,996,481	0.182%
Santander UK Group Holdings	3.13	1/8/21	4,000,000	4,026,016	0.245%
Saudi Arabian Oil	2.75	4/16/22	10,000,000	10,088,439	0.613%
Sempra Energy	2.8	1/15/21	1,925,000	1,917,856	0.117%
Sempra Energy	2.4	2/1/20	5,415,000	5,415,043	0.329%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	735,382	749,272	0.046%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	2,283,602	2,306,999	0.140%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	1,642,898	1,661,857	0.101%
Service Properties Trust	4.25	2/15/21	3,000,000	3,042,276	0.185%
Sierra Timeshare 2015-2 Receivables Funding	2.43	6/20/32	1,264,873	1,263,301	0.077%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	1,873,728	1,872,531	0.114%
Sierra Timeshare 2016-2 Receivables Funding	2.33	7/20/33	383,041	382,083	0.023%
Sierra Timeshare Conduit Receivables Funding	2.91	3/20/34	153,649	155,036	0.009%
Skandinaviska Enskilda Banken	3.05	3/25/22	4,000,000	4,082,640	0.248%
SI Green Operating Partnership	3.15	8/16/21	3,000,000	3,000,291	0.182%
SLM Student Loan Trust 2010-1	2.42	3/25/25	630,090	611,222	0.037%
SMART ABS Series 2016-2US Trust	1.71	3/15/21	191,299	191,114	0.012%
SMBC Aviation Capital Finance DAC	2.65	7/15/21	2,000,000	2,003,162	0.122%
Smb Private Education Loan Trust 2014	3.53	4/15/32	3,000,000	3,037,194	0.185%
Smb Private Education Loan Trust 2014	3.05	5/15/26	1,066,376	1,073,344	0.065%
Smb Private Education Loan Trust 2015	3.03	6/15/27	667,908	670,172	0.041%
Smb Private Education Loan Trust 2018	2.38	3/16/26	543,621	543,779	0.033%
Smb Private Education Loan Trust 2019	2.38	7/15/26	2,133,197	2,132,562	0.130%
STACR Trust 2018-DNA3	2.77	9/25/48	1,477,644	1,478,903	0.090%
STACR Trust 2018-HRP2	3.27	2/25/47	2,095,000	2,100,951	0.128%

Standard Chartered	3.43	1/20/23	2,050,000	2,055,377	0.125%
Standard Chartered	2.74	9/10/22	3,215,000	3,221,385	0.196%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	1,583,996	1,614,047	0.098%
Starwood Mortgage Residential Trust 2019-1	2.94	6/25/49	7,649,853	7,665,637	0.466%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	4,860,460	4,916,044	0.299%
Starwood Mortgage Residential Trust 2019-IMC1	3.65	2/25/49	3,499,881	3,562,270	0.216%
Starwood Mortgage Residential Trust 2019-IMC1	3.75	2/25/49	1,749,941	1,781,110	0.108%
Sumitomo Mitsui Banking	2.69	10/16/20	5,000,000	5,006,160	0.304%
Svenska Handelsbanken	1.88	9/7/21	3,174,000	3,163,059	0.192%
Swedbank	2.65	3/10/21	10,410,000	10,439,502	0.634%
Swedbank	2.82	3/14/22	2,000,000	1,994,872	0.121%
Swedbank AB/New York	2.45	8/24/20	1,000,000	1,001,154	0.061%
Synchrony Financial	2.7	2/3/20	7,910,000	7,917,293	0.481%
Synchrony Financial	2.85	7/25/22	1,190,000	1,199,973	0.073%
Syngenta Finance	3.7	4/24/20	2,280,000	2,290,331	0.139%
SYNGENTA WILMINGTON INC 4/2 144A CP	3.32	10/8/19	10,000,000	9,994,747	0.607%
Telefonica Emisiones	5.13	4/27/20	3,600,000	3,653,964	0.222%
Toronto-Dominion Bank	2.52	1/25/21	1,000,000	999,985	0.061%
Toronto-Dominion Bank	2.57	6/11/21	2,000,000	2,007,582	0.122%
Toronto-Dominion Bank	3.2	7/13/21	1,000,000	1,011,178	0.061%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	83,496	83,629	0.005%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	1,119,679	1,115,131	0.068%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	150,358	149,464	0.009%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	229,707	231,800	0.014%
Towd Point Mortgage Trust 2017-3	2.75	7/25/57	381,488	382,553	0.023%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	514,866	518,837	0.032%
Towd Point Mortgage Trust 2017-5	2.62	2/25/57	736,727	733,894	0.045%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	1,124,559	1,135,243	0.069%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	1,588,010	1,617,005	0.098%
Toyota Auto Receivables 2019-A Owner Trust	2.83	10/15/21	2,000,000	2,006,997	0.122%
Toyota Motor	3.18	7/20/21	1,000,000	1,021,481	0.062%
Toyota Motor Credit	3.03	1/11/22	1,000,000	1,008,352	0.061%
TRP Government Reserve	2		1,072	1,072	0.000%
Tyson Foods	2.68	6/2/20	1,600,000	1,601,296	0.097%
UBS AG/London	2.62	12/1/20	4,552,000	4,566,157	0.277%
Ubs Group Funding Switzerland	3	4/15/21	5,601,000	5,665,932	0.344%
United Technologies	2.82	8/16/21	1,350,000	1,350,126	0.082%
Unum	5.63	9/15/20	1,296,000	1,333,986	0.081%
US Bancorp	2.92	1/24/22	1,000,000	1,006,032	0.061%
US Bank NA/Cincinnati OH	3	2/4/21	4,000,000	4,049,504	0.246%
U.S. Treasury Bonds	2.13	8/15/21	6,000,000	6,047,813	0.368%
U.S. Treasury Notes	1.96	10/31/20	8,000,000	7,985,622	0.485%
U.S. Treasury Notes	2.03	1/31/21	8,000,000	7,988,045	0.485%
U.S. Treasury Notes	2.05	4/30/21	14,100,000	14,079,751	0.856%
U.S. Treasury Notes	1.96	7/31/20	8,000,000	7,991,552	0.486%
U.S. Treasury Notes	2.13	7/31/21	20,000,000	19,985,817	1.215%
U.S. Treasury Notes	2.13	9/30/21	6,000,000	6,054,375	0.368%
Vanke Real Estate Hong Kong	2.95	10/14/21	5,000,000	5,002,598	0.304%
Vanke Real Estate Hong Kong	3.95	12/23/19	1,000,000	1,002,865	0.061%
Verizon Owner Trust 2016-2	2.15	5/20/21	3,000,000	2,998,975	0.182%
Verizon Owner Trust 2017-3	2.53	4/20/22	1,000,000	1,003,794	0.061%
Verizon Owner Trust 2018-1	3.2	9/20/22	1,900,000	1,930,382	0.117%
Verus Securitization Trust 2018-1	2.93	2/25/48	416,031	416,017	0.025%
Verus Securitization Trust 2018-2	3.68	6/1/58	1,176,999	1,183,160	0.072%
Verus Securitization Trust 2018-2	3.78	6/1/58	610,067	613,247	0.037%
Verus Securitization Trust 2018-2	3.83	6/1/58	754,881	758,807	0.046%
Verus Securitization Trust 2018-3	4.11	10/25/58	2,885,813	2,917,583	0.177%
Verus Securitization Trust 2018-3	4.18	10/25/58	808,054	816,943	0.050%
Verus Securitization Trust 2018-3	4.28	10/25/58	1,352,770	1,367,616	0.083%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	1,494,680	1,498,894	0.091%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	1,703,192	1,735,845	0.105%
Verus Securitization Trust 2019-1	3.84	2/25/59	5,069,109	5,124,951	0.311%
Verus Securitization Trust 2019-1	3.94	2/25/59	4,893,785	4,947,573	0.301%
Verus Securitization Trust 2019-1	4.04	2/25/59	2,047,233	2,069,685	0.126%
Verus Securitization Trust 2019-2	3.21	4/25/59	3,148,944	3,166,201	0.192%
Verus Securitization Trust 2019-2	3.35	4/25/59	3,578,352	3,598,509	0.219%
Verus Securitization Trust 2019-2	3.45	4/25/59	1,789,176	1,799,239	0.109%
Verus Securitization Trust 2019-3	2.78	7/25/59	2,919,639	2,920,267	0.177%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	3,541,600	3,570,861	0.217%
Verus Securitization Trust 2019-INV1	3.5	12/25/59	3,646,494	3,678,261	0.224%
Verus Securitization Trust 2019-INV1	3.66	12/25/59	1,490,504	1,503,481	0.091%
Verus Securitization Trust 2019-INV1	4.03	12/25/59	455,000	460,488	0.028%

Verus Securitization Trust 2019-INV2	2.91	7/25/59	4,269,881	4,281,302	0.260%
Volkswagen Group of America Finance	3.12	11/12/21	4,000,000	4,021,976	0.244%
Volkswagen Group of America Finance	2.95	11/13/20	4,000,000	4,012,412	0.244%
Volkswagen Group of America Finance	2.5	9/24/21	2,435,000	2,440,971	0.148%
Volvo Financial Equipment LLC Series 2017-1	1.92	3/15/21	114,632	114,525	0.007%
Volvo Financial Equipment LLC Series 2019-1	2.9	11/15/21	1,500,000	1,506,456	0.092%
Volvo Financial Equipment Master Owner Trust	2.53	11/15/22	220,000	220,417	0.013%
Votorantim	6.75	4/5/21	6,000,000	6,352,500	0.386%
Vulcan Materials	2.78	3/1/21	4,650,000	4,650,381	0.283%
Vulcan Materials	2.72	6/15/20	250,000	249,981	0.015%
VW CREDIT INC 4/2 144A CP	2.22	10/3/19	2,000,000	1,999,601	0.122%
Wabtec	3.42	9/15/21	4,675,000	4,675,295	0.284%
Wells Fargo	3.11	2/11/22	1,000,000	1,005,789	0.061%
Wells Fargo Bank NA	3.33	7/23/21	3,000,000	3,027,012	0.184%
Wells Fargo Bank NA	2.76	7/23/21	1,820,000	1,822,679	0.111%
Wells Fargo Bank NA	2.08	9/9/22	3,000,000	2,990,886	0.182%
Wells Fargo Commercial Mortgage Trust 2015-NXS1	1.34	5/15/48	15	15	0.000%
Wells Fargo Commercial Mortgage Trust 2016-LC24	1.44	10/15/49	49,749	49,670	0.003%
Westpac Banking	2.62	1/25/21	2,000,000	2,002,592	0.122%
Wheels SPV 2	2.13	4/20/26	1,000,000	998,008	0.061%
WHIRLPOOL CORP 4/2 144A CP	2.22	10/11/19	13,000,000	12,990,915	0.789%
Williams	5.25	3/15/20	6,000,000	6,052,626	0.368%
World Omni Automobile Lease Securitization Trust 2018	3.19	12/15/21	1,260,000	1,276,166	0.078%
World Omni Automobile Lease Securitization Trust 2018	2.83	7/15/21	1,000,000	1,004,678	0.061%
World Omni Automobile Lease Securitization Trust 2019	2.03	11/15/22	2,500,000	2,499,637	0.152%
World Omni Automobile Lease Securitization Trust 2019	2.94	5/16/22	1,750,000	1,774,806	0.108%
World Omni Auto Receivables Trust 2018-D	3.01	4/15/22	3,389,429	3,403,021	0.207%
World Omni Auto Receivables Trust 2019	3.04	5/15/24	3,500,000	3,577,919	0.217%
WPP Finance 2010	4.75	11/21/21	1,162,000	1,216,129	0.074%
Zimmer Biomet Holdings	2.91	3/19/21	3,000,000	2,997,456	0.182%
Zoetis	2.58	8/20/21	3,000,000	2,977,956	0.181%

Total Investments in Securities **1,654,113,275**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
HSBC SECURITIES INC	USD	10,014,420	JPY	(1,078,000,000)	10/10/2019	37,355	0.002%
HSBC SECURITIES INC	USD	9,793,630	JPY	(1,049,500,000)	12/16/2019	32,456	0.002%
UBS SECURITIES LLC	USD	10,095,046	JPY	(1,066,050,000)	11/05/2019	210,895	0.013%

Total Forward Currency Exchange Contracts **280,706**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX IG S32 REC 47.5 10/16/2019	47.50	10/16/2019	(50,000,000)	(5,866)	0.000%
CDX IG S32 REC 50 10/16/2019	50.00	10/16/2019	(25,000,000)	(8,366)	(0.001%)
US 2YR FUTR OPTN dec19C 107.625	107.63	11/22/2019	(25,000,000)	(76,172)	(0.005%)
US 2YR FUTR OPTN Nov19P 107.5	107.50	10/25/2019	(20,000,000)	(12,500)	(0.001%)

Total Options **(102,903)**

NET ASSETS **1,645,503,171**

NET ASSET VALUE PER SHARE

Ultra Short-Term Bond Fund Shares **5.03**

(\$1,429,764,436 / 284,022,043 Shares Outstanding)

Ultra Short-Term Bond Fund - I Class Shares **5.04**

(\$215,738,734 / 42,793,523 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 Moldavian 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 Colombian 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.