

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
BELLEMEADE RE 2017-1 LTD	078767AA8	Agency CMO	20,276,624	10/25/2027	0.25%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAA2	Agency CMO	39,033	10/25/2023	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAC8	Agency CMO	276,697	1/25/2024	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBJ2	Agency CMO	288,550	8/25/2028	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBR4	Agency CMO	224,695	8/25/2028	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBZ6	Agency CMO	364,894	9/25/2028	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCK8	Agency CMO	165,195	10/25/2028	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCS1	Agency CMO	218,889	10/25/2028	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDG6	Agency CMO	5,007,803	1/25/2029	0.06%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XSS4	Agency CMO	1,764,347	2/25/2030	0.02%
FANNIE MAE POOL	31371N2B0	Agency CMO	4,841	9/1/2018	0.00%
FANNIE MAE POOL	31402DRN2	Agency CMO	158	9/1/2019	0.00%
FANNIE MAE REMICS	31398NM84	Agency CMO	13,394	11/25/2018	0.00%
FANNIE MAE REMICS	31393UYD9	Agency CMO	13,740	1/25/2019	0.00%
FANNIE MAE REMICS	31393XN60	Agency CMO	10,363	5/25/2019	0.00%
FANNIE MAE REMICS	31397QWQ7	Agency CMO	15,746	8/25/2019	0.00%
FANNIE MAE REMICS	31397SAY0	Agency CMO	11,783	6/25/2020	0.00%
FANNIE MAE REMICS	31398RCS2	Agency CMO	26,175	1/25/2021	0.00%
FANNIE MAE REMICS	31358NCV2	Agency CMO	3,761	5/25/2022	0.00%
FANNIE MAE REMICS	31397NEB7	Agency CMO	6,297	3/25/2024	0.00%
FANNIE MAE REMICS	31397SZL1	Agency CMO	92,901	8/25/2025	0.00%
FANNIE MAE REMICS	31397Q5M6	Agency CMO	12,849	9/25/2025	0.00%
FANNIE MAE REMICS	31394EGS1	Agency CMO	783,957	10/25/2031	0.01%
FANNIE MAE REMICS	31393A5B9	Agency CMO	194,995	3/25/2033	0.00%
FANNIE MAE REMICS	31394DA42	Agency CMO	42,942	2/25/2035	0.00%
FANNIE MAE REMICS	31396KMG4	Agency CMO	255,444	8/25/2036	0.00%
FANNIE MAE REMICS	31396YHT2	Agency CMO	48,606	2/25/2038	0.00%
FANNIE MAE REMICS	31397SE83	Agency CMO	70,226	2/25/2039	0.00%
FANNIE MAE REMICS	31397Q6H6	Agency CMO	34,646	3/25/2039	0.00%
FANNIE MAE REMICS	31398GEY1	Agency CMO	2,433	4/25/2039	0.00%
FANNIE MAE REMICS	31397U3J6	Agency CMO	15,246	10/25/2039	0.00%
FANNIE MAE REMICS	31398TH53	Agency CMO	81,803	7/25/2040	0.00%
FANNIE MAE REMICS	31398TXE6	Agency CMO	1,380,248	8/25/2040	0.02%
FREDDIE MAC GOLD POOL	31294KSN6	Agency CMO	6,903	8/1/2018	0.00%
FREDDIE MAC GOLD POOL	31282CKN6	Agency CMO	2,307	10/1/2018	0.00%
FREDDIE MAC GOLD POOL	31283KVC9	Agency CMO	2,451	11/1/2018	0.00%
FREDDIE MAC REMICS	31393JW79	Agency CMO	4,778	2/15/2018	0.00%
FREDDIE MAC REMICS	31394WYN2	Agency CMO	16,109	4/15/2019	0.00%
FREDDIE MAC REMICS	31395FHJ6	Agency CMO	28,814	9/15/2019	0.00%
FREDDIE MAC REMICS	31395FYZ1	Agency CMO	25,876	9/15/2019	0.00%
FREDDIE MAC REMICS	31395TDR2	Agency CMO	3,817	4/15/2020	0.00%

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FREDDIE MAC REMICS	3133T12W1	Agency CMO	98,606	11/15/2023	0.00%
FREDDIE MAC REMICS	31398LSE9	Agency CMO	54,785	7/15/2034	0.00%
FREDDIE MAC REMICS	31397HJC3	Agency CMO	68,671	5/15/2037	0.00%
FREDDIE MAC REMICS	31398EHW7	Agency CMO	19,217	5/15/2037	0.00%
FREDDIE MAC REMICS	3137A1Z30	Agency CMO	176,953	6/15/2037	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AA7	Agency CMO	27,845	7/25/2023	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AL3	Agency CMO	2,737,415	2/25/2024	0.03%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AX7	Agency CMO	5,364,182	4/25/2024	0.07%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0DE6	Agency CMO	242,964	10/25/2024	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0EF2	Agency CMO	8,375,612	3/25/2025	0.10%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FF1	Agency CMO	1,055,782	5/25/2025	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FT1	Agency CMO	22,079,039	12/25/2027	0.28%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0GF0	Agency CMO	12,276,993	3/25/2028	0.16%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0GT0	Agency CMO	19,740,979	4/25/2028	0.25%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0HF9	Agency CMO	7,234,489	5/25/2028	0.09%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0HT9	Agency CMO	12,589,000	7/25/2028	0.16%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0JR1	Agency CMO	12,571,309	10/25/2028	0.16%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KL2	Agency CMO	1,408,668	12/25/2028	0.02%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KM0	Agency CMO	186,000	12/25/2028	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0MZ9	Agency CMO	4,505,165	8/25/2029	0.06%
GNMA	38376XEZ2	Agency CMO	31,595	11/20/2038	0.00%
GNMA	38374UBP5	Agency CMO	19,486	5/16/2039	0.00%
FANNIE MAE POOL	31385XBZ9	Agency Pass-Through	1,006	4/1/2018	0.00%
FANNIE MAE POOL	31402CQZ8	Agency Pass-Through	2,110	11/1/2018	0.00%
FANNIE MAE POOL	31402QR78	Agency Pass-Through	23,657	11/1/2019	0.00%
FANNIE MAE POOL	31403C5N7	Agency Pass-Through	1,738	12/1/2019	0.00%
FANNIE MAE POOL	31403C2Z3	Agency Pass-Through	22,035	6/1/2020	0.00%
FANNIE MAE POOL	3138EHBZ4	Agency Pass-Through	16,968	5/1/2023	0.00%
FANNIE MAE POOL	31418MSV5	Agency Pass-Through	19,130	11/1/2023	0.00%
FREDDIE MAC GOLD POOL	31294KNY7	Agency Pass-Through	1,295	2/1/2018	0.00%
FREDDIE MAC GOLD POOL	3128H2YZ0	Agency Pass-Through	1,891	3/1/2018	0.00%
FREDDIE MAC GOLD POOL	31294KP66	Agency Pass-Through	2,778	4/1/2018	0.00%
FREDDIE MAC GOLD POOL	3128H4NR6	Agency Pass-Through	1,803	5/1/2018	0.00%
FREDDIE MAC GOLD POOL	3128M1QD4	Agency Pass-Through	41	2/1/2019	0.00%
FREDDIE MAC GOLD POOL	31335HH97	Agency Pass-Through	14,543	3/1/2019	0.00%
FREDDIE MAC GOLD POOL	3128M1F61	Agency Pass-Through	21,386	11/1/2019	0.00%
FREDDIE MAC GOLD POOL	3128MBTL1	Agency Pass-Through	23,396	5/1/2021	0.00%
GINNIE MAE I POOL	36200MLB7	Agency Pass-Through	5,374	5/15/2018	0.00%
GINNIE MAE I POOL	36241KAJ7	Agency Pass-Through	19,833	10/15/2019	0.00%
ATLANTIC ASSET SECURITIZATION LLC	04821UCK6	Asset-backed commercial paper	6,775,000	3/19/2018	0.08%
CHARTA LLC	16115WCL9	Asset-backed commercial paper	12,585,000	3/20/2018	0.16%

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CHARTA LLC	16115WCT2	Asset-backed commercial paper	24,000,000	3/27/2018	0.30%
CRC FUNDING LLC	12619UBS9	Asset-backed commercial paper	24,000,000	2/26/2018	0.30%
CRC FUNDING LLC	12619UC58	Asset-backed commercial paper	24,000,000	3/5/2018	0.30%
GOTHAM FUNDING CORP	38346MCU6	Asset-backed commercial paper	33,500,000	3/28/2018	0.41%
LIBERTY STREET FUNDING LLC	53127UCF5	Asset-backed commercial paper	21,500,000	3/15/2018	0.27%
LMA-AMERICAS LLC	53944RC14	Asset-backed commercial paper	5,450,000	3/1/2018	0.07%
LMA-AMERICAS LLC	53944RE38	Asset-backed commercial paper	14,600,000	5/3/2018	0.18%
MATCHPOINT FINANCE PLC	57666BD23	Asset-backed commercial paper	26,500,000	4/2/2018	0.33%
METLIFE SHORT TERM FUNDING LLC	59157UBS8	Asset-backed commercial paper	4,700,000	2/26/2018	0.06%
LOANDEPOT STATION PLACE AGENCY SECURITIZATION TRUST 2017-1	53947HAA5	Asset-backed securities	20,365,000	11/25/2050	0.25%
STATION PLACE SECURITIZATION TRUST 2017-1	85771YAA1	Asset-backed securities	7,817,000	2/25/2049	0.10%
STATION PLACE SECURITIZATION TRUST SERIES 2017-6	85771GAA0	Asset-backed securities	32,563,000	11/24/2018	0.40%
BANK OF NOVA SCOTIA/HOUSTON	06417GQN1	Certificate of deposit	5,000,000	11/1/2018	0.06%
BANK OF NOVA SCOTIA/HOUSTON	06417GUN6	Certificate of deposit	9,500,000	11/9/2018	0.12%
BANK OF TOKYO-MITSUBISHI UFJ LTD/NEW YORK NY	06538NXN2	Certificate of deposit	10,000,000	2/22/2019	0.12%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606BCA2	Certificate of deposit	24,500,000	2/2/2018	0.30%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606BLU8	Certificate of deposit	19,500,000	2/4/2019	0.24%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606BHL3	Certificate of deposit	16,300,000	5/29/2019	0.20%
INTESA SANPAOLO SPA/NEW YORK NY	46115KD23	Certificate of deposit	24,000,000	1/29/2018	0.30%
MIZUHO BANK LTD/NY	60700ALN2	Certificate of deposit	24,500,000	5/10/2018	0.30%
NATIONAL BANK OF CANADA/NEW YORK NY	63307ULQ2	Certificate of deposit	19,500,000	5/8/2019	0.24%
NORDEA BANK AB/NEW YORK NY	65590ACJ3	Certificate of deposit	6,000,000	2/21/2019	0.07%
NORDEA BANK AB/NEW YORK NY	65590ADM5	Certificate of deposit	10,000,000	3/7/2019	0.12%
SKANDINAVISKA ENSKILDA BANKEN AB/NEW YORK NY	83050FQZ7	Certificate of deposit	2,000,000	2/21/2018	0.02%
SKANDINAVISKA ENSKILDA BANKEN AB/NEW YORK NY	83050FRD5	Certificate of deposit	10,000,000	2/22/2018	0.12%
SKANDINAVISKA ENSKILDA BANKEN AB/NEW YORK NY	83050FUF6	Certificate of deposit	19,750,000	5/3/2019	0.24%
STATE STREET BANK & TRUST CO	8574P1LD6	Certificate of deposit	11,500,000	2/9/2018	0.14%
SUMITOMO MITSUI BANKING CORP/NEW YORK	86563YXB4	Certificate of deposit	19,650,000	6/5/2019	0.24%
SVENSKA HANDELSBANKEN/NEW YORK NY	86958JG5	Certificate of deposit	20,000,000	2/12/2019	0.25%
SVENSKA HANDELSBANKEN/NEW YORK NY	86958JPR4	Certificate of deposit	9,750,000	6/7/2019	0.12%
SWEDBANK AB/NEW YORK	87019UW88	Certificate of deposit	28,500,000	8/24/2020	0.35%
AGRIUM INC	00856CAC2	Commercial paper	16,600,000	1/12/2018	0.21%
ALBEMARLE CORP	01265RAK4	Commercial paper	32,400,000	1/19/2018	0.40%
ALBEMARLE CORP	01265RAP3	Commercial paper	21,000,000	1/23/2018	0.26%
ALBEMARLE CORP	01265RAR9	Commercial paper	10,000,000	1/25/2018	0.12%
AMCOR LTD/AUSTRALIA	0234E5AS7	Commercial paper	24,400,000	1/26/2018	0.30%
AMCOR LTD/AUSTRALIA	0234E5B23	Commercial paper	36,000,000	2/2/2018	0.44%
AMEREN ILLINOIS CO	02361LA28	Commercial paper	21,000,000	1/2/2018	0.26%
AMERICAN ELECTRIC POWER CO INC	0255E3A40	Commercial paper	42,000,000	1/4/2018	0.52%
AMERICAN ELECTRIC POWER CO INC	0255E3A81	Commercial paper	18,500,000	1/8/2018	0.23%
AMPHENOL CORP	03209MA38	Commercial paper	11,550,000	1/3/2018	0.14%

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AMPHENOL CORP	03209MA95	Commercial paper	19,000,000	1/9/2018	0.24%
AUTONATION INC	05330NA25	Commercial paper	17,000,000	1/2/2018	0.21%
AUTOZONE INC	05333UAA8	Commercial paper	33,500,000	1/10/2018	0.41%
AUTOZONE INC	05333UAB6	Commercial paper	28,500,000	1/11/2018	0.35%
AXA FINANCIAL INC	05454KAN5	Commercial paper	25,000,000	1/22/2018	0.31%
AXA FINANCIAL INC	05454KBC8	Commercial paper	9,000,000	2/12/2018	0.11%
BANK OF NOVA SCOTIA/THE	06417LDU8	Commercial paper	10,000,000	2/2/2018	0.12%
BARCLAYS BANK, PLC	06742QFG2	Commercial paper	13,500,000	2/16/2018	0.17%
BARCLAYS BANK, PLC	06742QFW7	Commercial paper	4,500,000	3/20/2018	0.06%
BARCLAYS BANK, PLC	06742QGV8	Commercial paper	11,500,000	3/22/2018	0.14%
BAT INTERNATIONAL FINANCE PLC	05531NAA4	Commercial paper	38,000,000	1/10/2018	0.47%
BELL CANADA INC	07787QB13	Commercial paper	29,000,000	2/1/2018	0.36%
BELL CANADA INC	07787QB21	Commercial paper	5,000,000	2/2/2018	0.06%
BELL CANADA INC	07787QB70	Commercial paper	26,000,000	2/7/2018	0.32%
BERKSHIRE HATHAWAY ENERGY CO	08465SA90	Commercial paper	23,600,000	1/9/2018	0.29%
BERKSHIRE HATHAWAY ENERGY CO	08465SAH2	Commercial paper	20,000,000	1/17/2018	0.25%
BOSTON SCIENTIFIC CORP	10114BA23	Commercial paper	29,500,000	1/2/2018	0.36%
BOSTON SCIENTIFIC CORP	10114BA49	Commercial paper	4,555,000	1/4/2018	0.06%
BOSTON SCIENTIFIC CORP	10114BA56	Commercial paper	5,000,000	1/5/2018	0.06%
BOSTON SCIENTIFIC CORP	10114BAG2	Commercial paper	6,398,000	1/16/2018	0.08%
BOSTON SCIENTIFIC CORP	10114BAH0	Commercial paper	15,000,000	1/17/2018	0.19%
BPCE SA	05571CA43	Commercial paper	2,600,000	1/4/2018	0.03%
BPCE SA	05571CB59	Commercial paper	28,800,000	2/5/2018	0.36%
CAMPBELL SOUP CO	13443DAX7	Commercial paper	24,000,000	1/31/2018	0.30%
CANADIAN NATURAL RESOURCES LTD	13638XAP5	Commercial paper	33,500,000	1/23/2018	0.41%
CBS CORP	1248C3AR5	Commercial paper	19,700,000	1/25/2018	0.24%
CBS CORP	1248C3AS3	Commercial paper	19,000,000	1/26/2018	0.23%
CBS CORP	1248C3AW4	Commercial paper	20,000,000	1/30/2018	0.25%
CENTERPOINT ENERGY RESOURCES CORP	15200LAH2	Commercial paper	20,000,000	1/17/2018	0.25%
CENTERPOINT ENERGY RESOURCES CORP	15200LAN9	Commercial paper	9,000,000	1/22/2018	0.11%
CENTERPOINT ENERGY RESOURCES CORP	15200LAQ2	Commercial paper	18,550,000	1/24/2018	0.23%
CENTERPOINT ENERGY RESOURCES CORP	15200LAR0	Commercial paper	12,000,000	1/25/2018	0.15%
CHURCH & DWIGHT CO INC	17133XA50	Commercial paper	19,000,000	1/5/2018	0.24%
COMMONWEALTH BANK OF AUSTRALIA	20272AVV5	Commercial paper	10,000,000	2/15/2018	0.12%
CVS HEALTH CORP	12665KA22	Commercial paper	29,000,000	1/2/2018	0.36%
DANSKE CORP	2363F7B98	Commercial paper	13,900,000	2/9/2018	0.17%
DEUTSCHE TELEKOM AG	25156LAC6	Commercial paper	25,610,000	1/12/2018	0.32%
DNB BANK ASA	2332K4FK5	Commercial paper	10,000,000	1/19/2018	0.12%
DNB BANK ASA	2332K4GM0	Commercial paper	18,500,000	6/20/2018	0.23%
DOLLAR GENERAL CORP	25667MA44	Commercial paper	19,000,000	1/4/2018	0.24%
DUKE ENERGY CORP	26244JA41	Commercial paper	17,000,000	1/4/2018	0.21%

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DUKE ENERGY CORP	26244JA58	Commercial paper	14,800,000	1/5/2018	0.18%
EDISON INTERNATIONAL	28103BA85	Commercial paper	28,500,000	1/8/2018	0.35%
EDISON INTERNATIONAL	28103BA93	Commercial paper	12,000,000	1/9/2018	0.15%
EDISON INTERNATIONAL	28103BAG7	Commercial paper	10,000,000	1/16/2018	0.12%
EI DU PONT DE NEMOURS & CO	2635J5A82	Commercial paper	18,500,000	1/8/2018	0.23%
ENBRIDGE ENERGY PARTNERS LP	2925A3B64	Commercial paper	44,000,000	2/6/2018	0.54%
ENBRIDGE US INC	29251VA48	Commercial paper	16,341,000	1/4/2018	0.20%
ENERGY TRANSFER LP	29277FA27	Commercial paper	60,000,000	1/2/2018	0.74%
ENERGY CORP	29366GAH4	Commercial paper	14,500,000	1/17/2018	0.18%
ENERGY CORP	29366GAW1	Commercial paper	17,000,000	1/30/2018	0.21%
ENERGY CORP	29366GB91	Commercial paper	28,000,000	2/9/2018	0.35%
ENTERPRISE PRODUCTS OPERATING LLC	29380DA26	Commercial paper	14,000,000	1/2/2018	0.17%
ENTERPRISE PRODUCTS OPERATING LLC	29380DAV2	Commercial paper	14,500,000	1/29/2018	0.18%
ENTERPRISE PRODUCTS OPERATING LLC	29380DAW0	Commercial paper	24,000,000	1/30/2018	0.30%
ERP OPERATING LP	26885UAG3	Commercial paper	34,000,000	1/16/2018	0.42%
ERP OPERATING LP	26885UAJ7	Commercial paper	5,000,000	1/18/2018	0.06%
ERP OPERATING LP	26885UAW8	Commercial paper	13,500,000	1/30/2018	0.17%
EVERSOURCE ENERGY	30040YA38	Commercial paper	44,000,000	1/3/2018	0.54%
FLORIDA POWER & LIGHT CO	34108BAX3	Commercial paper	21,000,000	1/31/2018	0.26%
FMC TECHNOLOGIES INC	3024X3AB0	Commercial paper	24,000,000	1/11/2018	0.30%
FORD MOTOR CREDIT CO LLC	3454G1C12	Commercial paper	11,000,000	3/1/2018	0.14%
FORD MOTOR CREDIT CO LLC	3454G1E44	Commercial paper	8,400,000	5/4/2018	0.10%
FORD MOTOR CREDIT CO LLC	3454G1GA8	Commercial paper	4,000,000	7/10/2018	0.05%
FORTIVE CORP	34961EAJ4	Commercial paper	10,000,000	1/18/2018	0.12%
HAWAIIAN ELECTRIC CO INC	41986BA49	Commercial paper	5,000,000	1/4/2018	0.06%
HAWAIIAN ELECTRIC INDUSTRIES INC	41987LA20	Commercial paper	15,250,000	1/2/2018	0.19%
HAWAIIAN ELECTRIC INDUSTRIES INC	41987LA46	Commercial paper	19,000,000	1/4/2018	0.24%
HEWLETT PACKARD ENTERPRISE CO	42824GA83	Commercial paper	4,000,000	1/8/2018	0.05%
HP INC	44331CAQ4	Commercial paper	14,900,000	1/24/2018	0.18%
KCP&L GREATER MISSOURI OPERATIONS CO	48668DA29	Commercial paper	30,000,000	1/2/2018	0.37%
KCP&L GREATER MISSOURI OPERATIONS CO	48668DA52	Commercial paper	39,300,000	1/5/2018	0.49%
KINDER MORGAN INC/DE	49455MA24	Commercial paper	60,000,000	1/2/2018	0.74%
KROGER CO/THE	50104MA27	Commercial paper	30,000,000	1/2/2018	0.37%
MACQUARIE BANK LTD	55607LB86	Commercial paper	27,000,000	2/8/2018	0.33%
MACQUARIE BANK LTD	55607LBC7	Commercial paper	19,000,000	2/12/2018	0.23%
MACQUARIE BANK LTD	55607LBG8	Commercial paper	23,200,000	2/16/2018	0.29%
MARRIOTT INTERNATIONAL INC/MD	57163UAN6	Commercial paper	23,400,000	1/22/2018	0.29%
MOLSON COORS BREWING CO	60871WA82	Commercial paper	12,708,000	1/8/2018	0.16%
MOLSON COORS BREWING CO	60871WAB5	Commercial paper	23,000,000	1/11/2018	0.28%
MOLSON COORS BREWING CO	60871WAC3	Commercial paper	19,500,000	1/12/2018	0.24%
MONDELEZ INTERNATIONAL INC	60920WBC3	Commercial paper	13,000,000	2/12/2018	0.16%

## Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
MOODY'S CORP	61536PA41	Commercial paper	20,000,000	1/4/2018	0.25%
MOODY'S CORP	61536PAN9	Commercial paper	19,000,000	1/22/2018	0.23%
NATIONWIDE BUILDING SOCIETY	6385E1AN1	Commercial paper	22,350,000	1/22/2018	0.28%
NISOURCE FINANCE CORP	65478KA50	Commercial paper	6,502,000	1/5/2018	0.08%
NISOURCE FINANCE CORP	65478KAG6	Commercial paper	33,500,000	1/16/2018	0.41%
NISOURCE FINANCE CORP	65478KAH4	Commercial paper	27,200,000	1/17/2018	0.34%
NRW BANK	62939MAG2	Commercial paper	33,000,000	1/16/2018	0.41%
NRW BANK	62939MB55	Commercial paper	33,500,000	2/5/2018	0.41%
NRW BANK	62939MB97	Commercial paper	4,000,000	2/9/2018	0.05%
ONEOK INC	68269FA90	Commercial paper	34,050,000	1/9/2018	0.42%
ONEOK INC	68269FAC3	Commercial paper	2,000,000	1/12/2018	0.02%
ROGERS COMMUNICATIONS INC	77511MA35	Commercial paper	14,000,000	1/3/2018	0.17%
ROGERS COMMUNICATIONS INC	77511MAJ0	Commercial paper	48,000,000	1/18/2018	0.59%
SCHLUMBERGER HOLDINGS CORP	80686EAW2	Commercial paper	13,000,000	1/30/2018	0.16%
SCHLUMBERGER HOLDINGS CORP	80686ECK6	Commercial paper	33,000,000	3/19/2018	0.41%
SEMPRA GLOBAL	81685MAG8	Commercial paper	28,000,000	1/16/2018	0.35%
SOCIETE GENERALE SA	83369CAX2	Commercial paper	31,000,000	1/31/2018	0.38%
SOCIETE GENERALE SA	83369CC51	Commercial paper	25,000,000	3/5/2018	0.31%
SOUTHERN CO GAS CAPITAL CORP	8426EMAP0	Commercial paper	15,000,000	1/23/2018	0.19%
SOUTHERN POWER CO	84364UA31	Commercial paper	23,000,000	1/3/2018	0.28%
SUNCOR ENERGY INC	86723BA83	Commercial paper	17,000,000	1/8/2018	0.21%
SUNCOR ENERGY INC	86723BB17	Commercial paper	19,500,000	2/1/2018	0.24%
SUNCORP-METWAY LTD	8672E3BL9	Commercial paper	11,600,000	2/20/2018	0.14%
SWEDBANK AB	87019SC77	Commercial paper	19,000,000	3/7/2018	0.23%
SYSCO CORP	87183BA27	Commercial paper	38,000,000	1/2/2018	0.47%
THOMSON REUTERS CORP	88513BAX8	Commercial paper	30,000,000	1/31/2018	0.37%
THOMSON REUTERS CORP	88513BBD1	Commercial paper	29,600,000	2/13/2018	0.37%
TIME WARNER INC	88732HAV4	Commercial paper	37,000,000	1/29/2018	0.46%
TRANSCANADA PIPELINES LTD	89355QB54	Commercial paper	15,500,000	2/5/2018	0.19%
TYCO INTERNATIONAL HOLDING SARL	90220MA22	Commercial paper	30,000,000	1/2/2018	0.37%
TYCO INTERNATIONAL HOLDING SARL	90220MA55	Commercial paper	18,350,000	1/5/2018	0.23%
TYSON FOODS INC	90247NAS2	Commercial paper	20,000,000	1/26/2018	0.25%
UDR INC	90352QAQ0	Commercial paper	26,800,000	1/24/2018	0.33%
UDR INC	90352QAR8	Commercial paper	28,200,000	1/25/2018	0.35%
UNITED TECHNOLOGIES CORP	91302DAB1	Commercial paper	19,000,000	1/11/2018	0.23%
VIACOM INC	9255M3A26	Commercial paper	19,076,000	1/2/2018	0.24%
WESTAR ENERGY INC	95709XA92	Commercial paper	11,600,000	1/9/2018	0.14%
WESTAR ENERGY INC	95709XAH4	Commercial paper	14,330,000	1/17/2018	0.18%
WESTROCK CO	96145NAJ2	Commercial paper	19,000,000	1/18/2018	0.23%
WESTROCK CO	96145NAK9	Commercial paper	43,000,000	1/19/2018	0.53%
WPP CP FINANCE PLC	98212KAA1	Commercial paper	4,700,000	1/10/2018	0.06%

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Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
WPP CP FINANCE PLC	98212KAK9	Commercial paper	23,000,000	1/19/2018	0.28%
WPP CP FINANCE PLC	98212KBC6	Commercial paper	19,250,000	2/12/2018	0.24%
WYNDHAM WORLDWIDE CORP	98310MA34	Commercial paper	10,000,000	1/3/2018	0.12%
WYNDHAM WORLDWIDE CORP	98310MA42	Commercial paper	10,000,000	1/4/2018	0.12%
WYNDHAM WORLDWIDE CORP	98310MA59	Commercial paper	14,000,000	1/5/2018	0.17%
ABN AMRO BANK NV	00084DAP5	Investment-grade corporate bonds	66,305,000	1/18/2019	0.82%
AIG GLOBAL FUNDING	00138CAE8	Investment-grade corporate bonds	27,350,000	7/2/2020	0.34%
ALIMENTATION COUCHE-TARD INC	01626PAL0	Investment-grade corporate bonds	6,600,000	12/13/2019	0.08%
ALLERGAN FUNDING SCS	00507UAM3	Investment-grade corporate bonds	2,000,000	3/12/2018	0.02%
ALLERGAN FUNDING SCS	00507UAN1	Investment-grade corporate bonds	23,100,000	3/12/2018	0.29%
AMAZON.COM INC	023135AR7	Investment-grade corporate bonds	19,300,000	8/21/2020	0.24%
AMERICAN EXPRESS CO	025816BH1	Investment-grade corporate bonds	7,860,000	5/22/2018	0.10%
AMERICAN EXPRESS CO	025816BQ1	Investment-grade corporate bonds	28,400,000	10/30/2020	0.35%
AMERICAN EXPRESS CREDIT CORP	0258M0DL0	Investment-grade corporate bonds	10,921,000	3/18/2019	0.14%
AMERICAN EXPRESS CREDIT CORP	0258M0EJ4	Investment-grade corporate bonds	6,835,000	5/3/2019	0.08%
AMERICAN EXPRESS CREDIT CORP	0258M0DQ9	Investment-grade corporate bonds	1,900,000	8/15/2019	0.02%
AMERICAN EXPRESS CREDIT CORP	0258M0ED7	Investment-grade corporate bonds	5,000,000	10/30/2019	0.06%
AMERICAN HONDA FINANCE CORP	02665WAX9	Investment-grade corporate bonds	7,000,000	7/13/2018	0.09%
AMERICAN HONDA FINANCE CORP	02665WBNO	Investment-grade corporate bonds	14,700,000	2/14/2020	0.18%
ANHEUSER-BUSCH INBEV FINANCE INC	035242AK2	Investment-grade corporate bonds	31,025,000	2/1/2021	0.40%
APPLE INC	037833CL2	Investment-grade corporate bonds	25,000,000	2/7/2020	0.31%
ASTRAZENECA PLC	046353AJ7	Investment-grade corporate bonds	42,300,000	11/16/2018	0.53%
AT&T INC	00206RCB6	Investment-grade corporate bonds	12,300,000	11/27/2018	0.15%
AT&T INC	00206RDU3	Investment-grade corporate bonds	34,100,000	1/15/2020	0.42%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACS8	Investment-grade corporate bonds	28,940,000	9/23/2019	0.36%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACU3	Investment-grade corporate bonds	19,950,000	8/19/2020	0.25%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACY5	Investment-grade corporate bonds	23,900,000	11/9/2020	0.30%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD/NEW YORK NY	05253JAD3	Investment-grade corporate bonds	9,000,000	5/15/2018	0.11%
BANK OF AMERICA CORP	06051GET2	Investment-grade corporate bonds	9,290,000	1/11/2018	0.11%
BANK OF AMERICA CORP	590188JN9	Investment-grade corporate bonds	6,410,000	11/15/2018	0.08%
BANK OF AMERICA CORP	06051GEY1	Investment-grade corporate bonds	21,664,000	1/15/2019	0.27%
BANK OF AMERICA CORP	06051GFE4	Investment-grade corporate bonds	18,751,000	4/1/2019	0.23%
BANK OF AMERICA CORP	06051GFV6	Investment-grade corporate bonds	16,600,000	4/19/2021	0.21%
BANK OF MONTREAL	06367THR4	Investment-grade corporate bonds	5,000,000	7/18/2019	0.06%
BANK OF MONTREAL	06367TPY0	Investment-grade corporate bonds	11,650,000	12/12/2019	0.15%
BANK OF MONTREAL	06367TYM6	Investment-grade corporate bonds	24,600,000	6/15/2020	0.31%
BANK OF NEW YORK MELLON CORP/THE	06406HCK3	Investment-grade corporate bonds	4,062,000	3/6/2018	0.05%
BANK OF NEW YORK MELLON CORP/THE	06406HDC0	Investment-grade corporate bonds	7,715,000	5/22/2018	0.10%
BANK OF NEW YORK MELLON CORP/THE	06406HCM9	Investment-grade corporate bonds	645,000	8/1/2018	0.01%
BANK OF NEW YORK MELLON CORP/THE	06406HDE6	Investment-grade corporate bonds	2,600,000	8/17/2020	0.03%
BANK OF NOVA SCOTIA/THE	064159HD1	Investment-grade corporate bonds	5,000,000	1/15/2019	0.06%

Security Detail

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BANK OF NOVA SCOTIA/THE	064159HU3	Investment-grade corporate bonds	10,000,000	6/14/2019	0.12%
BANK OF NOVA SCOTIA/THE	064159JY3	Investment-grade corporate bonds	14,000,000	7/14/2020	0.17%
BANK OF TOKYO-MITSUBISHI UFJ LTD/THE	064255BN1	Investment-grade corporate bonds	5,000,000	3/5/2018	0.06%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAP2	Investment-grade corporate bonds	19,255,000	3/28/2019	0.24%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAL1	Investment-grade corporate bonds	52,900,000	7/20/2020	0.66%
BARCLAYS BANK, PLC	06744CFV8	Investment-grade corporate bonds	25,000,000	8/7/2020	0.31%
BAT INTERNATIONAL FINANCE PLC	05530QAJ9	Investment-grade corporate bonds	6,000,000	6/15/2018	0.07%
BB&T CORP	05531FAR4	Investment-grade corporate bonds	11,313,000	2/1/2019	0.14%
BB&T CORP	05531FAT0	Investment-grade corporate bonds	20,957,000	1/15/2020	0.26%
BB&T CORP	05531FAW3	Investment-grade corporate bonds	13,945,000	6/15/2020	0.17%
BB&T CORP	05531FBA0	Investment-grade corporate bonds	4,750,000	2/1/2021	0.06%
BECTON DICKINSON AND CO	075887BQ1	Investment-grade corporate bonds	20,750,000	6/6/2019	0.26%
BERKSHIRE HATHAWAY FINANCE CORP	084664CD1	Investment-grade corporate bonds	10,000,000	1/12/2018	0.12%
BERKSHIRE HATHAWAY FINANCE CORP	084664CF6	Investment-grade corporate bonds	10,000,000	3/7/2018	0.12%
BERKSHIRE HATHAWAY FINANCE CORP	084664CN9	Investment-grade corporate bonds	19,750,000	1/10/2020	0.25%
BMW US CAPITAL LLC	05565EAN5	Investment-grade corporate bonds	8,800,000	9/13/2019	0.11%
BMW US CAPITAL LLC	05565EAO8	Investment-grade corporate bonds	9,800,000	4/6/2020	0.12%
BP CAPITAL MARKETS PLC	05565QCW6	Investment-grade corporate bonds	1,715,000	2/13/2018	0.02%
BP CAPITAL MARKETS PLC	05565QCY2	Investment-grade corporate bonds	16,000,000	2/13/2018	0.20%
BP CAPITAL MARKETS PLC	05565QCF3	Investment-grade corporate bonds	18,800,000	5/10/2018	0.23%
BP CAPITAL MARKETS PLC	05565QDJ4	Investment-grade corporate bonds	16,010,000	8/14/2018	0.20%
BP CAPITAL MARKETS PLC	05565QCQ9	Investment-grade corporate bonds	2,000,000	5/10/2019	0.02%
BP CAPITAL MARKETS PLC	05565QDR6	Investment-grade corporate bonds	10,500,000	9/19/2019	0.13%
BPCE SA	05578DAQ5	Investment-grade corporate bonds	25,400,000	1/26/2018	0.31%
BRANCH BANKING & TRUST CO	07330NAM7	Investment-grade corporate bonds	16,250,000	5/1/2019	0.20%
BRANCH BANKING & TRUST CO	07330NAP0	Investment-grade corporate bonds	10,000,000	1/15/2020	0.12%
BRITISH TELECOMMUNICATIONS PLC	11102AAA9	Investment-grade corporate bonds	2,680,000	1/15/2018	0.03%
BROADCOM CRP / CAYMN FI	11134LAJ8	Investment-grade corporate bonds	29,150,000	1/15/2021	0.35%
CAPITAL ONE NA/MCLEAN VA	14042E4K3	Investment-grade corporate bonds	22,190,000	2/5/2018	0.27%
CAPITAL ONE NA/MCLEAN VA	14042E5V8	Investment-grade corporate bonds	5,085,000	8/17/2018	0.06%
CAPITAL ONE NA/MCLEAN VA	14042E5W6	Investment-grade corporate bonds	18,015,000	8/17/2018	0.22%
CAPITAL ONE NA/MCLEAN VA	14042RBU4	Investment-grade corporate bonds	22,000,000	9/13/2019	0.27%
CHEVRON CORP	166764AM2	Investment-grade corporate bonds	9,800,000	11/15/2019	0.12%
CHEVRON CORP	166764BQ2	Investment-grade corporate bonds	24,950,000	3/3/2020	0.31%
CISCO SYSTEMS INC	17275RAZ5	Investment-grade corporate bonds	5,000,000	2/21/2018	0.06%
CISCO SYSTEMS INC	17275RBA9	Investment-grade corporate bonds	13,000,000	2/28/2018	0.16%
CISCO SYSTEMS INC	17275RAY8	Investment-grade corporate bonds	10,000,000	6/15/2018	0.12%
CITIGROUP INC	172967JV4	Investment-grade corporate bonds	1,643,000	7/30/2018	0.02%
CITIGROUP INC	172967KT7	Investment-grade corporate bonds	8,698,000	6/7/2019	0.11%
CITIGROUP INC	172967LE9	Investment-grade corporate bonds	10,447,000	1/10/2020	0.13%
CITIGROUP INC	172967KC4	Investment-grade corporate bonds	18,205,000	10/26/2020	0.23%



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Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
CITIGROUP INC	172967KL4	Investment-grade corporate bonds	45,563,000	3/30/2021	0.58%
CITIZENS BANK NA/PROVIDENCE RI	17401QAH4	Investment-grade corporate bonds	26,400,000	3/2/2020	0.33%
CITIZENS BANK NA/PROVIDENCE RI	17401QAK7	Investment-grade corporate bonds	40,951,000	5/26/2020	0.51%
CNA FINANCIAL CORP	126117AH3	Investment-grade corporate bonds	9,208,000	1/15/2018	0.11%
COMMONWEALTH BANK OF AUSTRALIA	2027A0HS1	Investment-grade corporate bonds	6,550,000	3/15/2019	0.08%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JA8	Investment-grade corporate bonds	19,627,000	11/7/2019	0.24%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JJ9	Investment-grade corporate bonds	14,900,000	3/10/2020	0.19%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JQ3	Investment-grade corporate bonds	19,600,000	9/18/2020	0.24%
CONAGRA BRANDS INC	205887BW1	Investment-grade corporate bonds	14,020,000	10/9/2020	0.17%
CONTINENTAL AIRLINES 1997-4 CLASS A PASS THROUGH TRUST	210805BU0	Investment-grade corporate bonds	397,891	1/2/2018	0.00%
CREDIT AGRICOLE SA/LONDON	22532LAN4	Investment-grade corporate bonds	12,750,000	4/15/2019	0.16%
CREDIT AGRICOLE SA/LONDON	225313AH8	Investment-grade corporate bonds	3,000,000	6/10/2020	0.04%
CREDIT SUISSE AG/NEW YORK NY	22546QAT4	Investment-grade corporate bonds	9,600,000	1/29/2018	0.12%
CREDIT SUISSE AG/NEW YORK NY	22546QAU1	Investment-grade corporate bonds	21,307,000	1/29/2018	0.26%
CREDIT SUISSE AG/NEW YORK NY	22541HCC4	Investment-grade corporate bonds	19,368,000	2/15/2018	0.24%
CREDIT SUISSE AG/NEW YORK NY	22546QAW7	Investment-grade corporate bonds	17,300,000	4/27/2018	0.21%
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	225433AP6	Investment-grade corporate bonds	14,503,000	4/16/2021	0.19%
CVS HEALTH CORP	126650CH1	Investment-grade corporate bonds	26,300,000	7/20/2018	0.33%
DAIMLER FINANCE NORTH AMERICA LLC	233851CW2	Investment-grade corporate bonds	4,730,000	11/5/2018	0.06%
DANSKE BANK A/S	23636AAG6	Investment-grade corporate bonds	38,941,000	9/6/2019	0.48%
DANSKE BANK A/S	23636AAL5	Investment-grade corporate bonds	23,000,000	3/2/2020	0.29%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAT0	Investment-grade corporate bonds	3,095,000	9/19/2019	0.04%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAX1	Investment-grade corporate bonds	22,550,000	1/17/2020	0.28%
DISCOVER BANK	25466AAC5	Investment-grade corporate bonds	21,250,000	2/21/2018	0.26%
DNB BANK ASA	23329PAB6	Investment-grade corporate bonds	53,305,000	10/2/2020	0.66%
DOMINION ENERGY INC	25746UCU1	Investment-grade corporate bonds	30,150,000	6/1/2019	0.37%
DOMINION ENERGY INC	25746UCV9	Investment-grade corporate bonds	29,500,000	12/1/2020	0.36%
DTE ENERGY CO	233331AX5	Investment-grade corporate bonds	7,000,000	10/1/2019	0.09%
DUKE ENERGY FLORIDA LLC	26444HAD3	Investment-grade corporate bonds	14,000,000	12/15/2019	0.17%
EDISON INTERNATIONAL	281020AK3	Investment-grade corporate bonds	10,000,000	4/15/2020	0.12%
EI DU PONT DE NEMOURS & CO	263534CM9	Investment-grade corporate bonds	11,725,000	5/1/2020	0.15%
EQT CORP	26884LAD1	Investment-grade corporate bonds	28,500,000	10/1/2020	0.35%
EXXON MOBIL CORP	30231GAU6	Investment-grade corporate bonds	9,000,000	3/1/2018	0.11%
FIFTH THIRD BANCORP	316773AD2	Investment-grade corporate bonds	12,475,000	6/1/2018	0.16%
FIFTH THIRD BANK/CINCINNATI OH	31677QBD0	Investment-grade corporate bonds	11,509,000	8/20/2018	0.14%
FIFTH THIRD BANK/CINCINNATI OH	31677QBE8	Investment-grade corporate bonds	18,550,000	8/20/2018	0.23%
FIFTH THIRD BANK/CINCINNATI OH	31677QBJ7	Investment-grade corporate bonds	13,335,000	9/27/2019	0.17%
FIFTH THIRD BANK/CINCINNATI OH	31677QBL2	Investment-grade corporate bonds	19,200,000	10/30/2020	0.24%
FORD MOTOR CREDIT CO LLC	345397WQ2	Investment-grade corporate bonds	11,515,000	3/12/2019	0.14%
GENERAL ELECTRIC CO	36962GX66	Investment-grade corporate bonds	4,062,000	8/7/2018	0.05%
GENERAL MOTORS FINANCIAL CO INC	37045XAU0	Investment-grade corporate bonds	17,790,000	4/10/2018	0.22%

Security Detail

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GENERAL MOTORS FINANCIAL CO INC	37045XBN5	Investment-grade corporate bonds	4,950,000	10/4/2019	0.06%
GOLDMAN SACHS GROUP INC/THE	38141GVK7	Investment-grade corporate bonds	14,600,000	4/30/2018	0.18%
GOLDMAN SACHS GROUP INC/THE	38141EB73	Investment-grade corporate bonds	24,611,000	11/15/2018	0.31%
GOLDMAN SACHS GROUP INC/THE	38145GAK6	Investment-grade corporate bonds	7,505,000	12/13/2019	0.09%
GOLDMAN SACHS GROUP INC/THE	38148LAB2	Investment-grade corporate bonds	4,795,000	4/23/2020	0.06%
HALLIBURTON CO	406216BC4	Investment-grade corporate bonds	6,680,000	8/1/2018	0.08%
HBOS PLC	4041A2AH7	Investment-grade corporate bonds	45,215,000	5/21/2018	0.57%
HSBC BANK PLC	44328MBU7	Investment-grade corporate bonds	5,945,000	5/15/2018	0.07%
HSBC HOLDINGS PLC	404280AX7	Investment-grade corporate bonds	28,139,000	3/8/2021	0.37%
HSBC HOLDINGS PLC	404280AZ2	Investment-grade corporate bonds	2,300,000	5/25/2021	0.03%
HSBC USA INC	40428HPW6	Investment-grade corporate bonds	13,250,000	8/7/2018	0.16%
HSBC USA INC	40428HPK2	Investment-grade corporate bonds	25,110,000	9/24/2018	0.31%
HSBC USA INC	40428HPP1	Investment-grade corporate bonds	13,350,000	11/13/2019	0.17%
HUNTINGTON NATIONAL BANK/THE	446438RL9	Investment-grade corporate bonds	24,260,000	2/26/2018	0.30%
HUNTINGTON NATIONAL BANK/THE	446438RV7	Investment-grade corporate bonds	31,585,000	3/10/2020	0.39%
IBM CREDIT LLC	44932HAD5	Investment-grade corporate bonds	28,865,000	9/6/2019	0.36%
IBM CREDIT LLC	44932HAE3	Investment-grade corporate bonds	28,865,000	1/20/2021	0.36%
ING BANK NV	44987CAA6	Investment-grade corporate bonds	20,050,000	3/16/2018	0.25%
ING BANK NV	44987CAF5	Investment-grade corporate bonds	7,400,000	8/17/2018	0.09%
ING BANK NV	44987CAK4	Investment-grade corporate bonds	13,130,000	3/22/2019	0.16%
ING BANK NV	449786BE1	Investment-grade corporate bonds	14,455,000	10/1/2019	0.18%
ING BANK NV	44987CAH1	Investment-grade corporate bonds	5,350,000	8/17/2020	0.07%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSV4	Investment-grade corporate bonds	9,500,000	2/13/2019	0.12%
JOHN DEERE CAPITAL CORP	24422ESU4	Investment-grade corporate bonds	6,000,000	1/16/2018	0.07%
JOHN DEERE CAPITAL CORP	24422ETK5	Investment-grade corporate bonds	10,000,000	10/9/2019	0.12%
JPMORGAN CHASE & CO	46625HJF8	Investment-grade corporate bonds	11,033,000	1/25/2018	0.14%
JPMORGAN CHASE & CO	46623EKE8	Investment-grade corporate bonds	5,000,000	3/1/2018	0.06%
JPMORGAN CHASE & CO	46625HJS0	Investment-grade corporate bonds	10,665,000	1/28/2019	0.13%
JPMORGAN CHASE & CO	46625HKB5	Investment-grade corporate bonds	23,528,000	1/23/2020	0.30%
JPMORGAN CHASE & CO	46625HNY2	Investment-grade corporate bonds	16,152,000	10/29/2020	0.20%
JPMORGAN CHASE & CO	46625HOK9	Investment-grade corporate bonds	16,746,000	3/1/2021	0.21%
KEYBANK NA/CLEVELAND OH	49327M2A1	Investment-grade corporate bonds	37,445,000	2/1/2018	0.46%
KEYBANK NA/CLEVELAND OH	49327M2H6	Investment-grade corporate bonds	15,910,000	6/1/2018	0.20%
KEYCORP	49326EEE9	Investment-grade corporate bonds	10,949,000	12/13/2018	0.14%
KRAFT HEINZ FOODS CO	50077LAN6	Investment-grade corporate bonds	29,038,000	8/9/2019	0.36%
KRAFT HEINZ FOODS CO	50077LAP1	Investment-grade corporate bonds	34,362,000	2/10/2021	0.43%
MCDONALD'S CORP	58013MEE0	Investment-grade corporate bonds	20,743,000	3/1/2018	0.26%
MCDONALD'S CORP	58013MEW0	Investment-grade corporate bonds	7,000,000	12/7/2018	0.09%
MELLON FUNDING CORP	585515AE9	Investment-grade corporate bonds	3,700,000	11/15/2018	0.05%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GBT5	Investment-grade corporate bonds	25,000,000	9/14/2018	0.31%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCB3	Investment-grade corporate bonds	10,000,000	12/19/2018	0.12%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
METROPOLITAN LIFE GLOBAL FUNDING I	59217GBV0	Investment-grade corporate bonds	1,441,000	9/13/2019	0.02%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCH0	Investment-grade corporate bonds	1,753,000	9/19/2019	0.02%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCJ6	Investment-grade corporate bonds	10,300,000	9/19/2019	0.13%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AB0	Investment-grade corporate bonds	12,497,000	3/1/2021	0.16%
MIZUHO BANK LTD	60688XAR1	Investment-grade corporate bonds	16,000,000	3/26/2018	0.20%
MIZUHO BANK LTD	60688XAV2	Investment-grade corporate bonds	3,675,000	10/20/2018	0.05%
MIZUHO BANK LTD	60688XAX8	Investment-grade corporate bonds	15,234,000	10/20/2018	0.19%
MIZUHO FINANCIAL GROUP INC	60687YAC3	Investment-grade corporate bonds	9,350,000	4/12/2021	0.12%
MOLSON COORS BREWING CO	60871RAE0	Investment-grade corporate bonds	10,340,000	7/15/2019	0.13%
MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV	60920LAB0	Investment-grade corporate bonds	31,100,000	10/28/2019	0.39%
MONDELEZ INTERNATIONAL INC	609207AC9	Investment-grade corporate bonds	11,750,000	2/1/2019	0.15%
MOODY'S CORP	615369AH8	Investment-grade corporate bonds	22,950,000	9/4/2018	0.28%
MORGAN STANLEY	61761JVN6	Investment-grade corporate bonds	2,226,000	1/5/2018	0.03%
MORGAN STANLEY	61746BDN3	Investment-grade corporate bonds	12,270,000	1/24/2019	0.15%
MORGAN STANLEY	61746BEH5	Investment-grade corporate bonds	24,600,000	2/14/2020	0.31%
MORGAN STANLEY	61761JB40	Investment-grade corporate bonds	6,742,000	6/16/2020	0.08%
MORGAN STANLEY	61746BEB8	Investment-grade corporate bonds	23,700,000	4/21/2021	0.30%
NATIONAL AUSTRALIA BANK LTD	6325C0DE8	Investment-grade corporate bonds	26,770,000	1/14/2019	0.33%
NATIONAL AUSTRALIA BANK LTD	6325C0DA6	Investment-grade corporate bonds	2,600,000	12/9/2019	0.03%
NATIONAL AUSTRALIA BANK LTD	6325C0DG3	Investment-grade corporate bonds	17,750,000	1/10/2020	0.22%
NATIONAL AUSTRALIA BANK LTD	6325C0DP3	Investment-grade corporate bonds	25,700,000	5/22/2020	0.32%
NATIONAL BANK OF CANADA	63307A2B0	Investment-grade corporate bonds	5,070,000	12/14/2018	0.06%
NATIONAL BANK OF CANADA	63307A2F1	Investment-grade corporate bonds	14,750,000	6/12/2020	0.18%
NATIONAL BANK OF CANADA	63307A2H7	Investment-grade corporate bonds	18,700,000	11/2/2020	0.23%
NEW YORK LIFE GLOBAL FUNDING	64952WCD3	Investment-grade corporate bonds	10,600,000	4/6/2018	0.13%
NEW YORK LIFE GLOBAL FUNDING	64952WCL5	Investment-grade corporate bonds	15,000,000	10/24/2019	0.19%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339KAJ9	Investment-grade corporate bonds	7,000,000	9/1/2018	0.09%
NISSAN MOTOR ACCEPTANCE CORP	654740AP4	Investment-grade corporate bonds	5,000,000	4/6/2018	0.06%
NISSAN MOTOR ACCEPTANCE CORP	654740AQ2	Investment-grade corporate bonds	15,000,000	9/13/2019	0.19%
NISSAN MOTOR ACCEPTANCE CORP	654740AU3	Investment-grade corporate bonds	10,250,000	1/13/2020	0.13%
NISSAN MOTOR ACCEPTANCE CORP	654740AY5	Investment-grade corporate bonds	19,500,000	7/13/2020	0.24%
NISSAN MOTOR ACCEPTANCE CORP	654740BC2	Investment-grade corporate bonds	9,500,000	9/28/2020	0.12%
NORDEA BANK AB	65557CAP8	Investment-grade corporate bonds	15,800,000	9/17/2018	0.20%
NORDEA BANK AB	65557CAW3	Investment-grade corporate bonds	30,775,000	5/29/2020	0.38%
PEPSICO INC	713448DG0	Investment-grade corporate bonds	4,230,000	2/22/2019	0.05%
PHILLIPS 66	718546AM6	Investment-grade corporate bonds	22,250,000	4/15/2019	0.28%
PHILLIPS 66	718546AP9	Investment-grade corporate bonds	7,449,000	4/15/2020	0.09%
PNC BANK NA	69353REM6	Investment-grade corporate bonds	21,000,000	6/1/2018	0.26%
PNC BANK NA	69353REN4	Investment-grade corporate bonds	5,500,000	6/1/2018	0.07%
PNC BANK NA	69353REZ7	Investment-grade corporate bonds	11,700,000	12/7/2018	0.14%
PNC BANK NA	69353RFA1	Investment-grade corporate bonds	11,400,000	12/7/2018	0.14%

## Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
PNC BANK NA	69353RFD5	Investment-grade corporate bonds	13,650,000	5/19/2020	0.17%
PNC FINANCIAL SERVICES GROUP INC/THE	693475AS4	Investment-grade corporate bonds	10,000,000	8/7/2018	0.12%
PRINCIPAL LIFE GLOBAL FUNDING II	74256LBA6	Investment-grade corporate bonds	10,000,000	2/22/2019	0.12%
QUALCOMM INC	747525AH6	Investment-grade corporate bonds	10,000,000	5/18/2018	0.12%
RABOBANK NEDERLAND NV NY	21688AAH5	Investment-grade corporate bonds	48,300,000	8/9/2019	0.60%
REALTY INCOME CORP	756109AM6	Investment-grade corporate bonds	3,750,000	1/31/2018	0.05%
REGIONS BANK/BIRMINGHAM AL	75913MAB5	Investment-grade corporate bonds	5,913,000	5/15/2018	0.07%
REGIONS BANK/BIRMINGHAM AL	759187BL0	Investment-grade corporate bonds	45,200,000	9/14/2018	0.56%
ROYAL BANK OF CANADA	78012KKA4	Investment-grade corporate bonds	12,000,000	12/10/2018	0.15%
ROYAL BANK OF CANADA	78012KRL3	Investment-grade corporate bonds	13,875,000	7/29/2019	0.17%
ROYAL BANK OF CANADA	78012KC54	Investment-grade corporate bonds	20,000,000	3/2/2020	0.25%
SANTANDER HOLDINGS USA INC	U8029KAB8	Investment-grade corporate bonds	5,500,000	7/15/2019	0.07%
SANTANDER UK PLC	80283LAM5	Investment-grade corporate bonds	5,500,000	8/23/2018	0.07%
SANTANDER UK PLC	80283LAG8	Investment-grade corporate bonds	12,800,000	8/24/2018	0.16%
SANTANDER UK PLC	80283LAQ6	Investment-grade corporate bonds	14,200,000	11/3/2020	0.18%
SEMPRA ENERGY	816851AZ2	Investment-grade corporate bonds	10,000,000	10/7/2019	0.12%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAA1	Investment-grade corporate bonds	10,000,000	5/25/2018	0.12%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAG8	Investment-grade corporate bonds	15,000,000	9/13/2019	0.19%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAN3	Investment-grade corporate bonds	25,150,000	3/16/2020	0.31%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAG3	Investment-grade corporate bonds	39,450,000	9/13/2019	0.49%
SOCIETE GENERALE SA	83368RAE2	Investment-grade corporate bonds	14,625,000	10/1/2018	0.18%
SOUTHERN CO/THE	842587DA2	Investment-grade corporate bonds	29,600,000	9/30/2020	0.37%
STANDARD CHARTERED PLC	853254BD1	Investment-grade corporate bonds	18,645,000	8/19/2019	0.23%
STATE STREET BANK & TRUST CO	857449AB8	Investment-grade corporate bonds	8,500,000	10/15/2018	0.11%
STATE STREET CORP	857477AF0	Investment-grade corporate bonds	33,750,000	3/15/2018	0.42%
STATE STREET CORP	857477AK9	Investment-grade corporate bonds	16,000,000	5/15/2018	0.20%
SUMITOMO MITSUI BANKING CORP	865622BP8	Investment-grade corporate bonds	6,600,000	1/16/2018	0.08%
SUMITOMO MITSUI BANKING CORP	865622BU7	Investment-grade corporate bonds	12,900,000	7/23/2018	0.16%
SUMITOMO MITSUI BANKING CORP	865622CD4	Investment-grade corporate bonds	11,400,000	10/19/2018	0.14%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAD2	Investment-grade corporate bonds	8,460,000	3/9/2021	0.11%
SUNTRUST BANK/ATLANTA GA	86787EAM9	Investment-grade corporate bonds	1,400,000	3/15/2018	0.02%
SUNTRUST BANK/ATLANTA GA	86787EAS6	Investment-grade corporate bonds	28,550,000	1/31/2020	0.36%
SUNTRUST BANKS, INC.	867914BF9	Investment-grade corporate bonds	19,400,000	11/1/2018	0.24%
SVENSKA HANDELSBANKEN AB	86960BAP7	Investment-grade corporate bonds	6,000,000	9/6/2019	0.07%
SVENSKA HANDELSBANKEN AB	86960BAS1	Investment-grade corporate bonds	15,000,000	9/8/2020	0.19%
SWEDBANK AB	87020PAC1	Investment-grade corporate bonds	30,600,000	3/12/2018	0.38%
TORONTO-DOMINION BANK/THE	89114QAZ1	Investment-grade corporate bonds	9,800,000	3/13/2018	0.12%
TORONTO-DOMINION BANK/THE	89114QB23	Investment-grade corporate bonds	10,000,000	3/13/2018	0.12%
TORONTO-DOMINION BANK/THE	89114QB72	Investment-grade corporate bonds	10,000,000	7/23/2018	0.12%
TORONTO-DOMINION BANK/THE	89114QBR8	Investment-grade corporate bonds	4,950,000	1/18/2019	0.06%
TORONTO-DOMINION BANK/THE	89114QBK3	Investment-grade corporate bonds	6,000,000	8/13/2019	0.07%

Security Detail

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TORONTO-DOMINION BANK/THE	89114QAW8	Investment-grade corporate bonds	7,300,000	11/5/2019	0.09%
TORONTO-DOMINION BANK/THE	89114QBD9	Investment-grade corporate bonds	1,700,000	12/14/2020	0.02%
TORONTO-DOMINION BANK/THE	89114QBH0	Investment-grade corporate bonds	26,000,000	4/7/2021	0.33%
TOTAL CAPITAL INTERNATIONAL SA	89153VAN9	Investment-grade corporate bonds	4,525,000	6/19/2019	0.06%
TOYOTA MOTOR CREDIT CORP	89236TBC8	Investment-grade corporate bonds	2,105,000	1/17/2019	0.03%
TOYOTA MOTOR CREDIT CORP	89236TDJ1	Investment-grade corporate bonds	8,500,000	10/18/2019	0.11%
TRANSCANADA PIPELINES LTD	89352HAU3	Investment-grade corporate bonds	24,100,000	11/15/2019	0.30%
TYSON FOODS INC	902494BA0	Investment-grade corporate bonds	8,700,000	5/30/2019	0.11%
TYSON FOODS INC	902494BE2	Investment-grade corporate bonds	24,000,000	8/21/2020	0.30%
UBS AG/LONDON	902674XE5	Investment-grade corporate bonds	20,400,000	6/8/2020	0.25%
UBS AG/LONDON	902674XJ4	Investment-grade corporate bonds	21,577,000	12/1/2020	0.27%
UBS AG/STAMFORD CT	90261XHF2	Investment-grade corporate bonds	12,323,000	8/14/2019	0.15%
UBS GROUP FUNDING SWITZERLAND AG	90351DAC1	Investment-grade corporate bonds	10,700,000	9/24/2020	0.14%
UBS GROUP FUNDING SWITZERLAND AG	90351DAE7	Investment-grade corporate bonds	17,482,000	4/14/2021	0.22%
UNITED TECHNOLOGIES CORP	913017BZ1	Investment-grade corporate bonds	6,000,000	5/4/2018	0.07%
UNITED TECHNOLOGIES CORP	913017CK3	Investment-grade corporate bonds	15,435,000	11/1/2019	0.19%
UNITEDHEALTH GROUP INC	91324PBJ0	Investment-grade corporate bonds	3,026,000	2/15/2018	0.04%
US BANCORP	91159HHF0	Investment-grade corporate bonds	16,700,000	11/15/2018	0.21%
US BANCORP	91159HHJ2	Investment-grade corporate bonds	3,600,000	4/25/2019	0.04%
US BANK NA/CINCINNATI OH	90331HNF6	Investment-grade corporate bonds	27,400,000	3/14/2019	0.34%
US BANK NA/CINCINNATI OH	90331HMM2	Investment-grade corporate bonds	19,400,000	10/28/2019	0.24%
US BANK NA/CINCINNATI OH	90331HNC3	Investment-grade corporate bonds	14,000,000	1/24/2020	0.17%
VERIZON COMMUNICATIONS INC	92343VDE1	Investment-grade corporate bonds	21,991,000	8/15/2019	0.27%
WELLS FARGO & CO	94974BFV7	Investment-grade corporate bonds	4,839,000	4/22/2019	0.06%
WELLS FARGO & CO	94974BGG9	Investment-grade corporate bonds	12,383,000	1/30/2020	0.15%
WELLS FARGO & CO	94974BGN4	Investment-grade corporate bonds	29,847,000	7/22/2020	0.37%
WELLS FARGO & CO	94974BGS3	Investment-grade corporate bonds	6,472,000	12/7/2020	0.08%
WELLS FARGO & CO	949746RT0	Investment-grade corporate bonds	29,886,000	3/4/2021	0.38%
WELLTOWER INC	42217KAZ9	Investment-grade corporate bonds	1,200,000	3/15/2018	0.01%
WESTPAC BANKING CORP	961214CN1	Investment-grade corporate bonds	11,000,000	5/25/2018	0.14%
WESTPAC BANKING CORP	961214CR2	Investment-grade corporate bonds	10,000,000	11/23/2018	0.12%
WESTPAC BANKING CORP	961214CZ4	Investment-grade corporate bonds	12,950,000	8/19/2019	0.16%
WESTPAC BANKING CORP	961214DL4	Investment-grade corporate bonds	14,900,000	3/6/2020	0.19%
BNP PARIBAS SA	----	Repurchase agreement	35,000,000	2/6/2018	0.43%
ANGEL OAK MORTGAGE TRUST LLC 2015-1	03463LAA5	Residential MBS (non-agency)	4,092,086	11/25/2047	0.05%
BANC OF AMERICA FUNDING 2005-B TRUST	05946XRW5	Residential MBS (non-agency)	1,100,751	4/20/2035	0.01%
BANC OF AMERICA FUNDING 2015-R4 TRUST	05990RAS0	Residential MBS (non-agency)	10,964,395	8/27/2036	0.14%
BAYVIEW FINANCIAL MORTGAGE PASS-THROUGH TRUST 2006-B	07325NDN9	Residential MBS (non-agency)	1,928,047	4/28/2036	0.02%
BCAP LLC 2015-RR6 TRUST	05490QAH1	Residential MBS (non-agency)	224,312	5/26/2046	0.00%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-FR1	073879G51	Residential MBS (non-agency)	1,674,501	6/25/2035	0.02%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC1	073879VF2	Residential MBS (non-agency)	1,563,997	5/25/2035	0.02%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2006-HE1	0738796P8	Residential MBS (non-agency)	1,041,419	12/25/2035	0.01%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2007-HE7	07387VAA7	Residential MBS (non-agency)	11,672,063	10/25/2037	0.14%
BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD2	073877BH4	Residential MBS (non-agency)	362,718	3/25/2035	0.00%
BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD3	073877CP5	Residential MBS (non-agency)	2,638,687	7/25/2035	0.03%
BELLEMEADE RE LTD	078769AB2	Residential MBS (non-agency)	16,505,672	7/25/2025	0.21%
CIT MORTGAGE LOAN TRUST 2007-1	12559QAD4	Residential MBS (non-agency)	5,176,222	10/25/2037	0.06%
CITIGROUP MORTGAGE LOAN TRUST INC	17309QAD6	Residential MBS (non-agency)	429,796	10/25/2036	0.01%
CITIGROUP MORTGAGE LOAN TRUST INC	17309QAE4	Residential MBS (non-agency)	22,568,000	10/25/2036	0.28%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670UR7	Residential MBS (non-agency)	5,015,037	6/25/2036	0.06%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670VW5	Residential MBS (non-agency)	1,344,473	6/25/2036	0.02%
CREDIT-BASED ASSET SERVICING AND SECURITIZATION	1248MHAC6	Residential MBS (non-agency)	4,056,585	3/25/2046	0.05%
CSMC SERIES 2014-5R	12648MBJ2	Residential MBS (non-agency)	2,922,297	10/27/2036	0.04%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-16	126670PC6	Residential MBS (non-agency)	9,228,790	5/25/2036	0.11%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-4	126673O96	Residential MBS (non-agency)	496,230	10/25/2035	0.01%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2017-3	24381FAA3	Residential MBS (non-agency)	4,393,844	10/25/2047	0.05%
ELLINGTON FINANCIAL MORTGAGE TRUST 2017-1	31572XAA8	Residential MBS (non-agency)	17,073,332	10/25/2047	0.21%
EQUIFIRST MORTGAGE LOAN TRUST 2005-1	29445FCQ9	Residential MBS (non-agency)	3,617,613	4/25/2035	0.04%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH3	32027NVD0	Residential MBS (non-agency)	2,956,570	9/25/2035	0.04%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF1	32027NYL9	Residential MBS (non-agency)	1,868,807	1/25/2036	0.02%
GE-WMC ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2005-2	367910AR7	Residential MBS (non-agency)	5,129,437	12/25/2035	0.06%
GSAA HOME EQUITY TRUST 2005-6	36242D3W1	Residential MBS (non-agency)	3,636,050	6/25/2035	0.04%
GSAMP TRUST 2006-HE7	36245EAE8	Residential MBS (non-agency)	1,862,455	10/25/2046	0.02%
GSMSC RESECURITIZATION TRUST 2009-6R	36190NAE3	Residential MBS (non-agency)	1,692,295	2/26/2036	0.02%
JP MORGAN MORTGAGE ACQUISITION TRUST 2006-CH1	46629TAE0	Residential MBS (non-agency)	1,399,475	7/25/2036	0.02%
LEHMAN XS TRUST 2006-1	525221HR1	Residential MBS (non-agency)	2,142,436	2/25/2036	0.03%
LONG BEACH MORTGAGE LOAN TRUST 2004-1	542514EU4	Residential MBS (non-agency)	1,075,732	2/25/2034	0.01%
LONG BEACH MORTGAGE LOAN TRUST 2006-WL3	542514SV7	Residential MBS (non-agency)	1,567,233	1/25/2036	0.02%
MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2006-FF1	59023WAB4	Residential MBS (non-agency)	10,000,000	8/25/2036	0.12%
MORGAN STANLEY HOME EQUITY LOAN TRUST 2006-1	61744CXH4	Residential MBS (non-agency)	1,182,717	12/25/2035	0.01%
OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NAH6	Residential MBS (non-agency)	324,307	2/25/2035	0.00%
OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NAX1	Residential MBS (non-agency)	2,368,803	4/25/2035	0.03%
OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NBM4	Residential MBS (non-agency)	14,303,250	7/25/2035	0.18%
OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NCD3	Residential MBS (non-agency)	290,760	11/25/2035	0.00%
PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SE	70069FHU4	Residential MBS (non-agency)	685,546	5/25/2035	0.01%
RAMP SERIES 2005-EFC2 TRUST	76112BVR8	Residential MBS (non-agency)	323,095	7/25/2035	0.00%
RAMP SERIES 2006-RZ4 TRUST	75156XAB7	Residential MBS (non-agency)	2,054,294	10/25/2036	0.03%
RASC SERIES 2004-KS10 TRUST	76110WG34	Residential MBS (non-agency)	5,668,781	11/25/2034	0.07%
RASC SERIES 2004-KS12 TRUST	76110WK88	Residential MBS (non-agency)	1,956,219	1/25/2035	0.02%
RASC SERIES 2005-KS11 TRUST	76110W7D2	Residential MBS (non-agency)	2,182,186	12/25/2035	0.03%
SOUNDVIEW HOME LOAN TRUST 2005-CTX1	83611PBV2	Residential MBS (non-agency)	4,939,129	11/25/2035	0.06%
SOUNDVIEW HOME LOAN TRUST 2006-2	83611MNH7	Residential MBS (non-agency)	5,000,000	3/25/2036	0.06%

Security Detail

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STRUCTURED ASSET INVESTMENT LOAN TRUST 2004-7	86358EKH8	Residential MBS (non-agency)	4,843,202	8/25/2034	0.06%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-3	86358ERW8	Residential MBS (non-agency)	1,718,810	4/25/2035	0.02%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-8	86358EXP6	Residential MBS (non-agency)	1,127,775	10/25/2035	0.01%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE1	86358EUV6	Residential MBS (non-agency)	1,892,645	7/25/2035	0.02%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-N	86360PAD9	Residential MBS (non-agency)	972,952	5/25/2036	0.01%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-O	86359UAE9	Residential MBS (non-agency)	3,029,395	4/25/2036	0.04%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-W	863576FH2	Residential MBS (non-agency)	2,071,733	2/25/2036	0.03%
VERUS SECURITIZATION TRUST	92536KAA3	Residential MBS (non-agency)	9,138,230	11/25/2047	0.11%
WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2005-3 TRUS	9497EMAG0	Residential MBS (non-agency)	4,048,617	12/25/2035	0.05%

<sup>1</sup> Certain securities effective maturity is less than the stated final maturity due to certain structural features.

Holdings are unaudited and will vary over time.

Consider these risks before investing: Putnam Short Duration Income Fund is not a money market fund. The effects of inflation may erode the value of your investment over time. Funds that invest in government securities are not guaranteed. Mortgage-backed securities are subject to the risk that they may increase in value less when interest rates decline and decline in value more when interest rates rise. We may have to invest the proceeds from prepaid investments in other investments with less attractive terms and yields. The value of bonds in the fund's portfolio may fall or fail to rise over extended periods of time for a variety of reasons including general financial market conditions, changing market perceptions of the risk of default, changes in government intervention, and factors related to a specific issuer or industry. These factors may also lead to periods of high volatility and reduced liquidity in the bond markets. Bond investments are subject to interest-rate risk (the risk of bond prices falling if interest rates rise) and credit risk (the risk of an issuer defaulting on interest or principal payments). Interest-rate risk is greater for longer-term bonds, and credit risk is greater for below-investment-grade bonds. Risks associated with derivatives include increased investment exposure (which may be considered leverage) and, in the case of over-the-counter instruments, the potential inability to terminate or sell derivatives positions and the potential failure of the other party to the instrument to meet its obligations. Unlike bonds, funds that invest in bonds have fees and expenses. You can lose money by investing in the fund.

Investors should carefully consider the investment objective, risks, charges, and expenses of a fund before investing. For a prospectus, or a summary prospectus if available, containing this and other information for any Putnam fund or product, call your financial representative or call Putnam at 1-800-225-1581. Please read the prospectus carefully before investing.

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Putnam Retail Management

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