

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAA2	Agency CMO	52,175	10/25/2023	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAC8	Agency CMO	332,165	1/25/2024	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAG9	Agency CMO	5,900	5/25/2024	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBG8	Agency CMO	4,856	4/25/2028	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBJ2	Agency CMO	379,863	8/25/2028	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBR4	Agency CMO	337,562	8/25/2028	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBZ6	Agency CMO	471,101	9/25/2028	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCK8	Agency CMO	190,048	10/25/2028	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCS1	Agency CMO	300,263	10/25/2028	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDG6	Agency CMO	6,257,632	1/25/2029	0.09%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XSS4	Agency CMO	1,805,656	2/25/2030	0.02%
FANNIE MAE POOL	31371N2B0	Agency CMO	7,197	9/1/2018	0.00%
FANNIE MAE POOL	31402DRN2	Agency CMO	423	9/1/2019	0.00%
FANNIE MAE REMICS	31392FJG3	Agency CMO	555	11/25/2017	0.00%
FANNIE MAE REMICS	31398NM84	Agency CMO	21,925	11/25/2018	0.00%
FANNIE MAE REMICS	31393UYD9	Agency CMO	20,962	1/25/2019	0.00%
FANNIE MAE REMICS	31393XN60	Agency CMO	13,496	5/25/2019	0.00%
FANNIE MAE REMICS	31397QWQ7	Agency CMO	26,522	8/25/2019	0.00%
FANNIE MAE REMICS	31397SAY0	Agency CMO	17,012	6/25/2020	0.00%
FANNIE MAE REMICS	31398RCS2	Agency CMO	34,016	1/25/2021	0.00%
FANNIE MAE REMICS	31358NCV2	Agency CMO	4,693	5/25/2022	0.00%
FANNIE MAE REMICS	31397NEB7	Agency CMO	9,422	3/25/2024	0.00%
FANNIE MAE REMICS	31397SZL1	Agency CMO	140,589	8/25/2025	0.00%
FANNIE MAE REMICS	31397Q5M6	Agency CMO	14,727	9/25/2025	0.00%
FANNIE MAE REMICS	31394EGS1	Agency CMO	826,880	10/25/2031	0.01%
FANNIE MAE REMICS	31393A5B9	Agency CMO	200,296	3/25/2033	0.00%
FANNIE MAE REMICS	31394DA42	Agency CMO	50,647	2/25/2035	0.00%
FANNIE MAE REMICS	31396KMG4	Agency CMO	256,993	8/25/2036	0.00%
FANNIE MAE REMICS	31396YHT2	Agency CMO	68,795	2/25/2038	0.00%
FANNIE MAE REMICS	31397SE83	Agency CMO	85,874	2/25/2039	0.00%
FANNIE MAE REMICS	31397Q6H6	Agency CMO	40,589	3/25/2039	0.00%
FANNIE MAE REMICS	31398GEY1	Agency CMO	4,124	4/25/2039	0.00%
FANNIE MAE REMICS	31397U3J6	Agency CMO	17,932	10/25/2039	0.00%
FANNIE MAE REMICS	31398TH53	Agency CMO	84,288	7/25/2040	0.00%
FANNIE MAE REMICS	31398TXE6	Agency CMO	1,523,723	8/25/2040	0.02%
FREDDIE MAC GOLD POOL	31294KSN6	Agency CMO	10,436	8/1/2018	0.00%
FREDDIE MAC GOLD POOL	31282CKN6	Agency CMO	3,292	10/1/2018	0.00%
FREDDIE MAC GOLD POOL	31283KVC9	Agency CMO	5,934	11/1/2018	0.00%
FREDDIE MAC REMICS	31392XBH0	Agency CMO	330	10/15/2017	0.00%
FREDDIE MAC REMICS	31393FBA3	Agency CMO	5,616	11/15/2017	0.00%
FREDDIE MAC REMICS	31393GMH4	Agency CMO	778	12/15/2017	0.00%

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FREDDIE MAC REMICS	31393GXT6	Agency CMO	4,274	12/15/2017	0.00%
FREDDIE MAC REMICS	31393JW79	Agency CMO	16,860	2/15/2018	0.00%
FREDDIE MAC REMICS	31394WYN2	Agency CMO	23,105	4/15/2019	0.00%
FREDDIE MAC REMICS	31395FHJ6	Agency CMO	38,125	9/15/2019	0.00%
FREDDIE MAC REMICS	31395FYZ1	Agency CMO	32,509	9/15/2019	0.00%
FREDDIE MAC REMICS	31395TDR2	Agency CMO	6,380	4/15/2020	0.00%
FREDDIE MAC REMICS	3133T12W1	Agency CMO	109,677	11/15/2023	0.00%
FREDDIE MAC REMICS	31398LSE9	Agency CMO	57,905	7/15/2034	0.00%
FREDDIE MAC REMICS	31397HJC3	Agency CMO	74,835	5/15/2037	0.00%
FREDDIE MAC REMICS	31398EHW7	Agency CMO	22,303	5/15/2037	0.00%
FREDDIE MAC REMICS	3137A1Z30	Agency CMO	188,688	6/15/2037	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AA7	Agency CMO	38,405	7/25/2023	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AL3	Agency CMO	2,956,957	2/25/2024	0.04%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AX7	Agency CMO	5,960,012	4/25/2024	0.08%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0DE6	Agency CMO	856,398	10/25/2024	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0DT3	Agency CMO	1,461,367	1/25/2025	0.02%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0EF2	Agency CMO	11,113,229	3/25/2025	0.15%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FF1	Agency CMO	1,089,000	5/25/2025	0.02%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FT1	Agency CMO	14,810,106	12/25/2027	0.21%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0GF0	Agency CMO	14,400,515	3/25/2028	0.20%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0GT0	Agency CMO	7,539,994	4/25/2028	0.11%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0HF9	Agency CMO	8,208,028	5/25/2028	0.12%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0HT9	Agency CMO	12,589,000	7/25/2028	0.18%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0JR1	Agency CMO	11,152,000	10/25/2028	0.15%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KL2	Agency CMO	2,364,631	12/25/2028	0.03%
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	4,596,862	8/25/2029	0.06%
GNMA	38376XEZ2	Agency CMO	46,206	11/20/2038	0.00%
GNMA	38374UBP5	Agency CMO	20,629	5/16/2039	0.00%
FANNIE MAE POOL	31410GSQ7	Agency pass-through	253	12/1/2017	0.00%
FANNIE MAE POOL	31385XBZ9	Agency pass-through	6,443	4/1/2018	0.00%
FANNIE MAE POOL	31402CQZ8	Agency pass-through	6,580	11/1/2018	0.00%
FANNIE MAE POOL	31402QR78	Agency pass-through	29,673	11/1/2019	0.00%
FANNIE MAE POOL	31403C5N7	Agency pass-through	2,339	12/1/2019	0.00%
FANNIE MAE POOL	31403C2Z3	Agency pass-through	29,702	6/1/2020	0.00%
FANNIE MAE POOL	3138EHBZ4	Agency pass-through	19,106	5/1/2023	0.00%
FANNIE MAE POOL	31418MSV5	Agency pass-through	24,264	11/1/2023	0.00%
FREDDIE MAC GOLD POOL	31294KNY7	Agency pass-through	3,695	2/1/2018	0.00%
FREDDIE MAC GOLD POOL	3128H2YZ0	Agency pass-through	4,398	3/1/2018	0.00%
FREDDIE MAC GOLD POOL	31294KP66	Agency pass-through	6,468	4/1/2018	0.00%
FREDDIE MAC GOLD POOL	3128H4NR6	Agency pass-through	3,735	5/1/2018	0.00%

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FREDDIE MAC GOLD POOL	3128M1QD4	Agency pass-through	108	2/1/2019	0.00%
FREDDIE MAC GOLD POOL	31335HH97	Agency pass-through	19,095	3/1/2019	0.00%
FREDDIE MAC GOLD POOL	3128M1F61	Agency pass-through	27,487	11/1/2019	0.00%
FREDDIE MAC GOLD POOL	3128MBTL1	Agency pass-through	29,454	5/1/2021	0.00%
GINNIE MAE I POOL	36200MLB7	Agency pass-through	10,493	5/15/2018	0.00%
GINNIE MAE I POOL	36241KAJ7	Agency pass-through	25,443	10/15/2019	0.00%
ATLANTIC ASSET SECURITIZATION LLC	04821TZ81	Asset-backed commercial paper	23,300,000	12/8/2017	0.32%
LMA-AMERICAS LLC	53944QY20	Asset-backed commercial paper	9,700,000	11/2/2017	0.13%
LMA-AMERICAS LLC	53944QYM6	Asset-backed commercial paper	14,000,000	11/21/2017	0.19%
METLIFE SHORT TERM FUNDING LLC	59157TZK2	Asset-backed commercial paper	29,000,000	12/19/2017	0.39%
VICTORY RECEIVABLES CORP	92646KXW7	Asset-backed commercial paper	1,700,000	10/30/2017	0.02%
VICTORY RECEIVABLES CORP	92646KZF2	Asset-backed commercial paper	24,000,000	12/15/2017	0.32%
MORTGAGE REPURCHASE AGREEMENT FINANCING TRUST SERIES 2016-4	61916BAG5	Asset-backed securities	3,898,000	5/10/2019	0.05%
MORTGAGE REPURCHASE AGREEMENT FINANCING TRUST SERIES 2016-5	61916BAJ9	Asset-backed securities	25,000,000	6/10/2019	0.34%
STATION PLACE SECURITIZATION TRUST 2017-1	85771YAA1	Asset-backed securities	7,817,000	2/25/2049	0.11%
BANK OF NOVA SCOTIA/HOUSTON	06417GON1	Certificate of deposit	5,000,000	11/1/2018	0.07%
BANK OF NOVA SCOTIA/HOUSTON	06417GUN6	Certificate of deposit	9,500,000	11/9/2018	0.13%
BANK OF TOKYO-MITSUBISHI UFJ LTD/NEW YORK NY	06538NXN2	Certificate of deposit	10,000,000	2/22/2019	0.14%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606BCA2	Certificate of deposit	24,500,000	2/2/2018	0.33%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606BLU8	Certificate of deposit	19,500,000	2/4/2019	0.26%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606BHL3	Certificate of deposit	16,300,000	5/29/2019	0.22%
DEUTSCHE BANK AG/NEW YORK NY	25158BYE6	Certificate of deposit	24,400,000	10/19/2017	0.33%
INTESA SANPAOLO SPA/NEW YORK NY	46115KZZ6	Certificate of deposit	38,800,000	10/10/2017	0.53%
INTESA SANPAOLO SPA/NEW YORK NY	46115KB58	Certificate of deposit	19,000,000	11/28/2017	0.26%
NATIONAL BANK OF CANADA/NEW YORK NY	63307ULQ2	Certificate of deposit	19,500,000	5/8/2019	0.26%
NORDEA BANK AB/NEW YORK NY	65590ACJ3	Certificate of deposit	6,000,000	2/21/2019	0.08%
NORDEA BANK AB/NEW YORK NY	65590ADM5	Certificate of deposit	10,000,000	3/7/2019	0.14%
ROYAL BANK OF CANADA/NEW YORK NY	78009NK47	Certificate of deposit	10,000,000	10/13/2017	0.14%
ROYAL BANK OF CANADA/NEW YORK NY	78009NL61	Certificate of deposit	5,000,000	12/8/2017	0.07%
SKANDINAVISKA ENSKILDA BANKEN AB/NEW YORK NY	83050FQZ7	Certificate of deposit	2,000,000	2/21/2018	0.03%
SKANDINAVISKA ENSKILDA BANKEN AB/NEW YORK NY	83050FRD5	Certificate of deposit	10,000,000	2/22/2018	0.14%
SKANDINAVISKA ENSKILDA BANKEN AB/NEW YORK NY	83050FUF6	Certificate of deposit	19,750,000	5/3/2019	0.27%
SUMITOMO MITSUI BANKING CORP/NEW YORK	86563YXB4	Certificate of deposit	19,650,000	6/5/2019	0.27%
SVENSKA HANDELSBANKEN/NEW YORK NY	86958JJG5	Certificate of deposit	20,000,000	2/12/2019	0.27%
SVENSKA HANDELSBANKEN/NEW YORK NY	86958JPR4	Certificate of deposit	9,750,000	6/7/2019	0.13%
SWEDBANK AB/NEW YORK	87019UW88	Certificate of deposit	28,500,000	8/24/2020	0.39%
TORONTO-DOMINION BANK/NY	89113WML7	Certificate of deposit	10,000,000	11/20/2017	0.14%
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2004-L	46625YCV3	Commercial MBS	29,436	7/15/2041	0.00%
AEGON NV	0076E0ZJ6	Commercial paper	34,000,000	12/18/2017	0.46%
AEGON NV	0076E0ZM9	Commercial paper	18,500,000	12/21/2017	0.25%
AGRIUM INC	00856BXC9	Commercial paper	18,000,000	10/12/2017	0.24%

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AGRIUM INC	00856BXR6	Commercial paper	8,500,000	10/25/2017	0.12%
AGRIUM INC	00856BXW5	Commercial paper	9,000,000	10/30/2017	0.12%
AGRIUM INC	00856BYW4	Commercial paper	24,000,000	11/30/2017	0.32%
ALBEMARLE CORP	01265QXB1	Commercial paper	18,000,000	10/11/2017	0.24%
ALBEMARLE CORP	01265QXR6	Commercial paper	19,600,000	10/25/2017	0.27%
ALBEMARLE CORP	01265QXS4	Commercial paper	13,000,000	10/26/2017	0.18%
ALBEMARLE CORP	01265QXW5	Commercial paper	6,500,000	10/30/2017	0.09%
AMCOR LTD/AUSTRALIA	0234E4YD7	Commercial paper	9,000,000	11/13/2017	0.12%
AMCOR LTD/AUSTRALIA	0234E4YH8	Commercial paper	28,800,000	11/17/2017	0.39%
AMCOR LTD/AUSTRALIA	0234E4YV7	Commercial paper	19,000,000	11/29/2017	0.26%
AMEREN CORP	02360RX21	Commercial paper	19,500,000	10/2/2017	0.26%
AMEREN CORP	02360RX62	Commercial paper	24,000,000	10/6/2017	0.33%
AMGEN INC	03116CXR4	Commercial paper	24,000,000	10/25/2017	0.33%
AMPHENOL CORP	03209LXC5	Commercial paper	39,700,000	10/12/2017	0.54%
AMPHENOL CORP	03209LY34	Commercial paper	19,250,000	11/3/2017	0.26%
AMPHENOL CORP	03209LZB5	Commercial paper	6,000,000	12/11/2017	0.08%
ANHEUSER-BUSCH INBEV WORLDWIDE INC	03523KZC4	Commercial paper	18,800,000	12/12/2017	0.25%
ANTHEM INC	03675LX22	Commercial paper	14,000,000	10/2/2017	0.19%
ANTHEM INC	03675LY62	Commercial paper	24,900,000	11/6/2017	0.34%
AUTONATION INC	05330LX24	Commercial paper	50,000,000	10/2/2017	0.68%
AUTOZONE INC	05333TX32	Commercial paper	28,750,000	10/3/2017	0.39%
BANK OF NOVA SCOTIA/THE	06417LDU8	Commercial paper	10,000,000	2/2/2018	0.14%
BELL CANADA INC	07787PX60	Commercial paper	29,300,000	10/6/2017	0.40%
BELL CANADA INC	07787PZ43	Commercial paper	29,000,000	12/4/2017	0.39%
BERKSHIRE HATHAWAY ENERGY CO	08465RXA4	Commercial paper	19,000,000	10/10/2017	0.26%
BERKSHIRE HATHAWAY ENERGY CO	08465RXD8	Commercial paper	15,700,000	10/13/2017	0.21%
BOSTON SCIENTIFIC CORP	10114AX46	Commercial paper	11,000,000	10/4/2017	0.15%
BOSTON SCIENTIFIC CORP	10114AXJ3	Commercial paper	10,000,000	10/18/2017	0.14%
BOSTON SCIENTIFIC CORP	10114AXK0	Commercial paper	24,000,000	10/19/2017	0.33%
BOSTON SCIENTIFIC CORP	10114AXQ7	Commercial paper	13,500,000	10/24/2017	0.18%
BPCE SA	05571BXX6	Commercial paper	23,300,000	10/31/2017	0.32%
BPCE SA	05571BZ48	Commercial paper	19,500,000	12/4/2017	0.26%
CANADIAN NATURAL RESOURCES LTD	13638WXP2	Commercial paper	46,000,000	10/23/2017	0.62%
CATERPILLAR FINANCIAL SERVICES CORP	14912DZL6	Commercial paper	29,263,000	12/20/2017	0.40%
CBS CORP	1248C2XG6	Commercial paper	19,000,000	10/16/2017	0.26%
CBS CORP	1248C2XW1	Commercial paper	16,000,000	10/30/2017	0.22%
CBS CORP	1248C2Y75	Commercial paper	14,500,000	11/7/2017	0.20%
CENTERPOINT ENERGY INC	1518T2XP4	Commercial paper	13,000,000	10/23/2017	0.18%
CENTERPOINT ENERGY RESOURCES CORP	15200KXS5	Commercial paper	29,250,000	10/26/2017	0.40%
CENTERPOINT ENERGY RESOURCES CORP	15200KXW6	Commercial paper	13,500,000	10/30/2017	0.18%
CHURCH & DWIGHT CO INC	17133WX65	Commercial paper	23,700,000	10/6/2017	0.32%

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COMMONWEALTH BANK OF AUSTRALIA	20272AVV5	Commercial paper	10,000,000	2/15/2018	0.14%
CRH AMERICA FINANCE INC	12636CX39	Commercial paper	5,000,000	10/3/2017	0.07%
CRH AMERICA FINANCE INC	12636CX47	Commercial paper	3,925,000	10/4/2017	0.05%
CRH AMERICA FINANCE INC	12636CXX3	Commercial paper	1,970,000	10/31/2017	0.03%
DARDEN RESTAURANTS INC	23719JX23	Commercial paper	54,000,000	10/2/2017	0.73%
DEUTSCHE TELEKOM AG	25156KY65	Commercial paper	7,725,000	11/6/2017	0.10%
DNB BANK ASA	2332K4FK5	Commercial paper	10,000,000	1/19/2018	0.14%
DNB BANK ASA	2332K4GM0	Commercial paper	18,500,000	6/20/2018	0.25%
DOLLAR GENERAL CORP	25667LXB5	Commercial paper	15,600,000	10/11/2017	0.21%
DOMINION ENERGY GAS HOLDINGS LLC	25737LY87	Commercial paper	14,000,000	11/8/2017	0.19%
DOMINION ENERGY INC	2574P0XW9	Commercial paper	9,300,000	10/30/2017	0.13%
EASTMAN CHEMICAL CO	27743JXJ7	Commercial paper	6,500,000	10/18/2017	0.09%
EI DU PONT DE NEMOURS & CO	2635J4X31	Commercial paper	2,900,000	10/3/2017	0.04%
EI DU PONT DE NEMOURS & CO	2635J4YL0	Commercial paper	25,000,000	11/20/2017	0.34%
EI DU PONT DE NEMOURS & CO	2635J4YM8	Commercial paper	18,700,000	11/21/2017	0.25%
ENBRIDGE US INC	29251UXJ2	Commercial paper	20,000,000	10/18/2017	0.27%
ENBRIDGE US INC	29251UXO6	Commercial paper	24,000,000	10/24/2017	0.33%
ENERGY TRANSFER LP	29277EX25	Commercial paper	50,225,000	10/2/2017	0.68%
ENI FINANCE USA INC	26876AX40	Commercial paper	8,900,000	10/4/2017	0.12%
ENI FINANCE USA INC	26876AX57	Commercial paper	29,300,000	10/5/2017	0.40%
ENI FINANCE USA INC	26876AXT5	Commercial paper	23,500,000	10/27/2017	0.32%
ENERGY CORP	29366EXD3	Commercial paper	2,800,000	10/13/2017	0.04%
ENERGY CORP	29366EXR2	Commercial paper	16,500,000	10/25/2017	0.22%
ENTERPRISE PRODUCTS OPERATING LLC	29380BxB5	Commercial paper	24,000,000	10/11/2017	0.33%
ENTERPRISE PRODUCTS OPERATING LLC	29380BXP4	Commercial paper	14,850,000	10/23/2017	0.20%
ENTERPRISE PRODUCTS OPERATING LLC	29380BXP2	Commercial paper	20,000,000	10/24/2017	0.27%
EQUIFAX INC	29442KX47	Commercial paper	9,500,000	10/4/2017	0.13%
EQUIFAX INC	29442KY12	Commercial paper	19,000,000	11/1/2017	0.26%
ERP OPERATING LP	26885TXP1	Commercial paper	19,000,000	10/23/2017	0.26%
ERP OPERATING LP	26885TXW6	Commercial paper	24,000,000	10/30/2017	0.33%
EXPERIAN FINANCE PLC	30217HX29	Commercial paper	14,000,000	10/2/2017	0.19%
EXPERIAN FINANCE PLC	30217HX52	Commercial paper	6,700,000	10/5/2017	0.09%
EXPERIAN FINANCE PLC	30217HXC7	Commercial paper	23,600,000	10/12/2017	0.32%
EXPERIAN FINANCE PLC	30217HY10	Commercial paper	12,000,000	11/1/2017	0.16%
FLORIDA POWER & LIGHT CO	34108AZB6	Commercial paper	24,200,000	12/11/2017	0.33%
FMC TECHNOLOGIES INC	3024X2XA9	Commercial paper	4,940,000	10/10/2017	0.07%
FMC TECHNOLOGIES INC	3024X2XH4	Commercial paper	7,100,000	10/17/2017	0.10%
FORD MOTOR CREDIT CO LLC	3454G0YH5	Commercial paper	15,000,000	11/17/2017	0.20%
FORTIVE CORP	34961DXB8	Commercial paper	20,000,000	10/11/2017	0.27%
HAWAIIAN ELECTRIC INDUSTRIES INC	41987KX43	Commercial paper	9,000,000	10/4/2017	0.12%
HP INC	44331BXL2	Commercial paper	24,000,000	10/20/2017	0.33%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
HP INC	44331BXS7	Commercial paper	27,000,000	10/26/2017	0.37%
HSBC USA INC	40434WBM2	Commercial paper	19,750,000	10/6/2017	0.27%
HUMANA INC	44486HXJ7	Commercial paper	20,000,000	10/18/2017	0.27%
HUMANA INC	44486HXP3	Commercial paper	3,500,000	10/23/2017	0.05%
HUMANA INC	44486HYG2	Commercial paper	34,000,000	11/16/2017	0.46%
INTERPUBLIC GROUP OF COS INC/THE	46070DX38	Commercial paper	9,300,000	10/3/2017	0.13%
INTERPUBLIC GROUP OF COS INC/THE	46070DXG9	Commercial paper	11,125,000	10/16/2017	0.15%
KANSAS CITY SOUTHERN	48516VX44	Commercial paper	25,000,000	10/4/2017	0.34%
KANSAS CITY SOUTHERN	48516VX69	Commercial paper	24,000,000	10/6/2017	0.33%
KINDER MORGAN INC/DE	49455LX21	Commercial paper	17,770,000	10/2/2017	0.24%
MACQUARIE BANK LTD	55607KY34	Commercial paper	3,400,000	11/3/2017	0.05%
MACQUARIE BANK LTD	55607KY75	Commercial paper	25,000,000	11/7/2017	0.34%
MACQUARIE BANK LTD	55607KYD2	Commercial paper	10,300,000	11/13/2017	0.14%
MARRIOTT INTERNATIONAL INC/MD	57163TXG9	Commercial paper	29,600,000	10/16/2017	0.40%
MARRIOTT INTERNATIONAL INC/MD	57163TXH7	Commercial paper	15,000,000	10/17/2017	0.20%
MARRIOTT INTERNATIONAL INC/MD	57163TY94	Commercial paper	9,000,000	11/9/2017	0.12%
MATTEL INC	57708LX45	Commercial paper	20,000,000	10/4/2017	0.27%
MATTEL INC	57708LX52	Commercial paper	14,000,000	10/5/2017	0.19%
MATTEL INC	57708LXL7	Commercial paper	19,000,000	10/20/2017	0.26%
MCDONALD'S CORP	58013LXT8	Commercial paper	31,500,000	10/27/2017	0.43%
MOLSON COORS BREWING CO	60871VXB2	Commercial paper	15,000,000	10/11/2017	0.20%
MOLSON COORS BREWING CO	60871VXC0	Commercial paper	18,800,000	10/12/2017	0.26%
MOLSON COORS BREWING CO	60871VXQ9	Commercial paper	6,000,000	10/24/2017	0.08%
MONDELEZ INTERNATIONAL INC	60920VXJ6	Commercial paper	24,000,000	10/18/2017	0.33%
MOODY'S CORP	61536NXW9	Commercial paper	19,670,000	10/30/2017	0.27%
NATIONWIDE BUILDING SOCIETY	6385E1AN1	Commercial paper	22,350,000	1/22/2018	0.30%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339MXP6	Commercial paper	4,500,000	10/23/2017	0.06%
NISOURCE FINANCE CORP	65475JXA0	Commercial paper	6,208,000	10/10/2017	0.08%
NRW BANK	62939LYG8	Commercial paper	20,000,000	11/16/2017	0.27%
NRW BANK	62939LZ85	Commercial paper	33,000,000	12/8/2017	0.45%
ONEOK INC	68269EX23	Commercial paper	30,000,000	10/2/2017	0.41%
RECKITT BENCKISER TREASURY SERVICES PLC	7562E0XG6	Commercial paper	24,000,000	10/16/2017	0.33%
RECKITT BENCKISER TREASURY SERVICES PLC	7562E0YW0	Commercial paper	24,000,000	11/30/2017	0.33%
ROGERS COMMUNICATIONS INC	77511LXR9	Commercial paper	34,000,000	10/25/2017	0.46%
ROGERS COMMUNICATIONS INC	77511LY15	Commercial paper	17,300,000	11/1/2017	0.23%
SCHLUMBERGER HOLDINGS CORP	80686DX33	Commercial paper	8,900,000	10/3/2017	0.12%
SCHLUMBERGER HOLDINGS CORP	80686DXL3	Commercial paper	19,400,000	10/20/2017	0.26%
SCHLUMBERGER HOLDINGS CORP	80686DXS8	Commercial paper	2,000,000	10/26/2017	0.03%
SCHLUMBERGER HOLDINGS CORP	80686DY65	Commercial paper	19,300,000	11/6/2017	0.26%
SEMPRA GLOBAL	81685LXA8	Commercial paper	34,200,000	10/10/2017	0.46%
SOCIETE GENERALE SA	83369BXX7	Commercial paper	4,000,000	10/19/2017	0.05%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
SOCIETE GENERALE SA	83369BXX9	Commercial paper	27,800,000	10/31/2017	0.38%
SOUTH CAROLINA ELECTRIC & GAS CO	83700EXK9	Commercial paper	5,682,000	10/19/2017	0.08%
SOUTH CAROLINA FUEL CO	83701LX48	Commercial paper	30,000,000	10/4/2017	0.41%
SOUTH CAROLINA FUEL CO	83701LX55	Commercial paper	20,000,000	10/5/2017	0.27%
SOUTHERN CO GAS CAPITAL CORP	8426ELX51	Commercial paper	29,500,000	10/5/2017	0.40%
SUNCOR ENERGY INC	86723AXA5	Commercial paper	11,250,000	10/10/2017	0.15%
SUNCOR ENERGY INC	86723AY89	Commercial paper	14,000,000	11/8/2017	0.19%
SUNCOR ENERGY INC	86723AYN6	Commercial paper	23,500,000	11/22/2017	0.32%
SWEDBANK AB	87019RYH3	Commercial paper	24,000,000	11/17/2017	0.33%
THOMSON REUTERS CORP	88513AXX5	Commercial paper	24,000,000	10/31/2017	0.33%
THOMSON REUTERS CORP	88513AYD8	Commercial paper	36,000,000	11/13/2017	0.49%
TRANSCANADA AMERICAN INVESTMENTS LTD	89354WZJ6	Commercial paper	5,000,000	12/18/2017	0.07%
TRANSCANADA PIPELINES LTD	89355PZJ0	Commercial paper	17,000,000	12/18/2017	0.23%
UDR INC	90352PXD6	Commercial paper	42,500,000	10/13/2017	0.58%
UNITED TECHNOLOGIES CORP	91302CY68	Commercial paper	3,000,000	11/6/2017	0.04%
WASTE MANAGEMENT INC	94107MXB7	Commercial paper	48,000,000	10/11/2017	0.65%
WESTPAC BANKING CORP	9612C4UF6	Commercial paper	5,000,000	11/2/2017	0.07%
WHIRLPOOL CORP	96332UYT1	Commercial paper	48,000,000	11/27/2017	0.65%
WPP CP FINANCE PLC	98212JX35	Commercial paper	16,200,000	10/3/2017	0.22%
WPP CP FINANCE PLC	98212JX43	Commercial paper	17,000,000	10/4/2017	0.23%
WPP CP FINANCE PLC	98212JXA9	Commercial paper	8,500,000	10/10/2017	0.12%
WPP CP FINANCE PLC	98212KBC6	Commercial paper	19,250,000	2/12/2018	0.26%
XCEL ENERGY INC	9838T2XQ6	Commercial paper	13,380,000	10/24/2017	0.18%
ABN AMRO BANK NV	00084DAP5	Investment-grade corporate bonds	60,050,000	1/18/2019	0.82%
AETNA INC	00817YAL2	Investment-grade corporate bonds	3,100,000	11/15/2017	0.04%
AETNA INC	00817YAR9	Investment-grade corporate bonds	36,750,000	12/8/2017	0.50%
AIG GLOBAL FUNDING	00138CAE8	Investment-grade corporate bonds	27,350,000	7/2/2020	0.37%
ALIBABA GROUP HOLDING LTD	01609WAG7	Investment-grade corporate bonds	16,000,000	11/28/2017	0.22%
ALLERGAN FUNDING SCS	00507UAN1	Investment-grade corporate bonds	20,100,000	3/12/2018	0.27%
AMAZON.COM INC	023135AH9	Investment-grade corporate bonds	3,000,000	11/29/2017	0.04%
AMAZON.COM INC	023135AR7	Investment-grade corporate bonds	19,300,000	8/21/2020	0.26%
AMERICAN EXPRESS CO	025816BH1	Investment-grade corporate bonds	7,860,000	5/22/2018	0.11%
AMERICAN EXPRESS CREDIT CORP	0258M0DL0	Investment-grade corporate bonds	10,921,000	3/18/2019	0.15%
AMERICAN EXPRESS CREDIT CORP	0258M0EJ4	Investment-grade corporate bonds	6,835,000	5/3/2019	0.09%
AMERICAN EXPRESS CREDIT CORP	0258M0DQ9	Investment-grade corporate bonds	1,900,000	8/15/2019	0.03%
AMERICAN EXPRESS CREDIT CORP	0258M0ED7	Investment-grade corporate bonds	5,000,000	10/30/2019	0.07%
AMERICAN HONDA FINANCE CORP	02665WAR2	Investment-grade corporate bonds	15,000,000	12/11/2017	0.20%
AMERICAN HONDA FINANCE CORP	02665WAX9	Investment-grade corporate bonds	7,000,000	7/13/2018	0.10%
AMERICAN HONDA FINANCE CORP	02665WBNO	Investment-grade corporate bonds	14,700,000	2/14/2020	0.20%
ANHEUSER-BUSCH INBEV FINANCE INC	035242AK2	Investment-grade corporate bonds	31,025,000	2/1/2021	0.44%
APPLE INC	037833CL2	Investment-grade corporate bonds	25,000,000	2/7/2020	0.34%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
ASTRAZENECA PLC	046353AJ7	Investment-grade corporate bonds	10,000,000	11/16/2018	0.14%
AT&T INC	00206RCB6	Investment-grade corporate bonds	12,300,000	11/27/2018	0.17%
AT&T INC	00206RDU3	Investment-grade corporate bonds	34,100,000	1/15/2020	0.47%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACH2	Investment-grade corporate bonds	11,770,000	11/16/2018	0.16%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACS8	Investment-grade corporate bonds	28,940,000	9/23/2019	0.40%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACU3	Investment-grade corporate bonds	18,350,000	8/19/2020	0.25%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD/NEW YORK NY	05253JAD3	Investment-grade corporate bonds	9,000,000	5/15/2018	0.12%
BANK OF AMERICA CORP	060505DP6	Investment-grade corporate bonds	11,050,000	12/1/2017	0.15%
BANK OF AMERICA CORP	06051GET2	Investment-grade corporate bonds	9,290,000	1/11/2018	0.13%
BANK OF AMERICA CORP	590188JN9	Investment-grade corporate bonds	6,410,000	11/15/2018	0.09%
BANK OF AMERICA CORP	06051GEY1	Investment-grade corporate bonds	20,684,000	1/15/2019	0.28%
BANK OF AMERICA CORP	06051GFE4	Investment-grade corporate bonds	18,751,000	4/1/2019	0.26%
BANK OF MONTREAL	06367THR4	Investment-grade corporate bonds	5,000,000	7/18/2019	0.07%
BANK OF MONTREAL	06367TPY0	Investment-grade corporate bonds	11,650,000	12/12/2019	0.16%
BANK OF MONTREAL	06367TYM6	Investment-grade corporate bonds	24,600,000	6/15/2020	0.33%
BANK OF NEW YORK MELLON CORP/THE	06406HCK3	Investment-grade corporate bonds	4,062,000	3/6/2018	0.06%
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 NOVA SCOTIA/THE	064159HD1	Investment-grade corporate bonds	5,000,000	1/15/2019	0.07%
BANK OF NOVA SCOTIA/THE	064159HU3	Investment-grade corporate bonds	10,000,000	6/14/2019	0.14%
BANK OF NOVA SCOTIA/THE	064159JY3	Investment-grade corporate bonds	14,000,000	7/14/2020	0.19%
BANK OF TOKYO-MITSUBISHI UFJ LTD/THE	064255BN1	Investment-grade corporate bonds	5,000,000	3/5/2018	0.07%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAP2	Investment-grade corporate bonds	19,255,000	3/28/2019	0.26%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAL1	Investment-grade corporate bonds	52,900,000	7/20/2020	0.72%
BARCLAYS BANK, PLC	06739GAE9	Investment-grade corporate bonds	48,741,000	12/4/2017	0.67%
BARCLAYS BANK, PLC	06744CFV8	Investment-grade corporate bonds	25,000,000	8/7/2020	0.34%
BAT CAPITAL CORP	05526DAS4	Investment-grade corporate bonds	24,500,000	8/14/2020	0.33%
BAT INTERNATIONAL FINANCE PLC	05530QAJ9	Investment-grade corporate bonds	6,000,000	6/15/2018	0.08%
BAYER US FINANCE LLC	07274EAC7	Investment-grade corporate bonds	19,595,000	10/6/2017	0.27%
BB&T CORP	05531FAR4	Investment-grade corporate bonds	10,813,000	2/1/2019	0.15%
BB&T CORP	05531FAT0	Investment-grade corporate bonds	20,957,000	1/15/2020	0.29%
BB&T CORP	05531FAW3	Investment-grade corporate bonds	13,945,000	6/15/2020	0.19%
BECTON DICKINSON AND CO	075887BQ1	Investment-grade corporate bonds	14,750,000	6/6/2019	0.20%
BERKSHIRE HATHAWAY FINANCE CORP	084664CD1	Investment-grade corporate bonds	10,000,000	1/12/2018	0.14%
BERKSHIRE HATHAWAY FINANCE CORP	084664CF6	Investment-grade corporate bonds	10,000,000	3/7/2018	0.14%
BERKSHIRE HATHAWAY FINANCE CORP	084664CN9	Investment-grade corporate bonds	19,750,000	1/10/2020	0.27%
BMW US CAPITAL LLC	05565EAN5	Investment-grade corporate bonds	8,800,000	9/13/2019	0.12%
BMW US CAPITAL LLC	05565EAQ8	Investment-grade corporate bonds	9,800,000	4/6/2020	0.13%
BOSTON PROPERTIES LP	10112RAT1	Investment-grade corporate bonds	28,600,000	11/15/2018	0.39%
BP CAPITAL MARKETS PLC	05565QCW6	Investment-grade corporate bonds	1,715,000	2/13/2018	0.02%
BP CAPITAL MARKETS PLC	05565QCF3	Investment-grade corporate bonds	18,800,000	5/10/2018	0.26%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BP CAPITAL MARKETS PLC	05565QDJ4	Investment-grade corporate bonds	16,010,000	8/14/2018	0.22%
BP CAPITAL MARKETS PLC	05565QCQ9	Investment-grade corporate bonds	2,000,000	5/10/2019	0.03%
BP CAPITAL MARKETS PLC	05565QDR6	Investment-grade corporate bonds	10,500,000	9/19/2019	0.14%
BRANCH BANKING & TRUST CO	07330NAM7	Investment-grade corporate bonds	16,250,000	5/1/2019	0.22%
BRANCH BANKING & TRUST CO	07330NAP0	Investment-grade corporate bonds	10,000,000	1/15/2020	0.14%
CAPITAL ONE NA/MCLEAN VA	14042E4K3	Investment-grade corporate bonds	17,550,000	2/5/2018	0.24%
CAPITAL ONE NA/MCLEAN VA	14042E5W6	Investment-grade corporate bonds	18,015,000	8/17/2018	0.25%
CAPITAL ONE NA/MCLEAN VA	14042RBU4	Investment-grade corporate bonds	20,600,000	9/13/2019	0.28%
CHEVRON CORP	166764AM2	Investment-grade corporate bonds	9,800,000	11/15/2019	0.13%
CHEVRON CORP	166764BQ2	Investment-grade corporate bonds	24,950,000	3/3/2020	0.34%
CISCO SYSTEMS INC	17275RAZ5	Investment-grade corporate bonds	5,000,000	2/21/2018	0.07%
CISCO SYSTEMS INC	17275RAY8	Investment-grade corporate bonds	10,000,000	6/15/2018	0.14%
CITIGROUP INC	172967JV4	Investment-grade corporate bonds	8,025,000	7/30/2018	0.11%
CITIGROUP INC	172967KT7	Investment-grade corporate bonds	31,757,000	6/7/2019	0.44%
CITIGROUP INC	172967LE9	Investment-grade corporate bonds	10,447,000	1/10/2020	0.14%
CITIGROUP INC	172967KC4	Investment-grade corporate bonds	18,205,000	10/26/2020	0.25%
CITIGROUP INC	172967KL4	Investment-grade corporate bonds	9,800,000	3/30/2021	0.14%
CITIZENS BANK NA/PROVIDENCE RI	17401QAA9	Investment-grade corporate bonds	3,800,000	12/4/2017	0.05%
CITIZENS BANK NA/PROVIDENCE RI	17401QAH4	Investment-grade corporate bonds	26,400,000	3/2/2020	0.36%
CITIZENS BANK NA/PROVIDENCE RI	17401QAK7	Investment-grade corporate bonds	36,951,000	5/26/2020	0.50%
CNA FINANCIAL CORP	126117AH3	Investment-grade corporate bonds	9,208,000	1/15/2018	0.13%
COMMONWEALTH BANK OF AUSTRALIA	2027A0HS1	Investment-grade corporate bonds	6,550,000	3/15/2019	0.09%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JA8	Investment-grade corporate bonds	19,627,000	11/7/2019	0.27%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JJ9	Investment-grade corporate bonds	14,900,000	3/10/2020	0.20%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JQ3	Investment-grade corporate bonds	19,200,000	9/18/2020	0.26%
CONTINENTAL AIRLINES 1997-4 CLASS A PASS THROUGH TRUST	210805BU0	Investment-grade corporate bonds	397,891	1/2/2018	0.01%
CREDIT AGRICOLE SA/LONDON	22533D2A8	Investment-grade corporate bonds	6,000,000	10/1/2017	0.08%
CREDIT AGRICOLE SA/LONDON	22532LAN4	Investment-grade corporate bonds	12,750,000	4/15/2019	0.17%
CREDIT SUISSE AG/NEW YORK NY	22546QAT4	Investment-grade corporate bonds	9,600,000	1/29/2018	0.13%
CREDIT SUISSE AG/NEW YORK NY	22546QAU1	Investment-grade corporate bonds	21,307,000	1/29/2018	0.29%
CREDIT SUISSE AG/NEW YORK NY	22541HCC4	Investment-grade corporate bonds	19,368,000	2/15/2018	0.27%
CREDIT SUISSE AG/NEW YORK NY	22546QAW7	Investment-grade corporate bonds	10,600,000	4/27/2018	0.14%
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	37,453,000	9/6/2019	0.51%
DANSKE BANK A/S	23636AAL5	Investment-grade corporate bonds	23,000,000	3/2/2020	0.31%
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	0.31%
DNB BANK ASA	23329PAB6	Investment-grade corporate bonds	43,305,000	10/2/2020	0.59%
DOMINION ENERGY INC	25746UCU1	Investment-grade corporate bonds	30,150,000	6/1/2019	0.41%
DTE ENERGY CO	233331AX5	Investment-grade corporate bonds	7,000,000	10/1/2019	0.09%
EDISON INTERNATIONAL	281020AK3	Investment-grade corporate bonds	10,000,000	4/15/2020	0.14%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
EI DU PONT DE NEMOURS & CO	263534CM9	Investment-grade corporate bonds	11,725,000	5/1/2020	0.16%
EQT CORP	26884LAD1	Investment-grade corporate bonds	38,000,000	10/1/2020	0.52%
EXXON MOBIL CORP	30231GAU6	Investment-grade corporate bonds	9,000,000	3/1/2018	0.12%
FIFTH THIRD BANCORP	316773AD2	Investment-grade corporate bonds	6,875,000	6/1/2018	0.09%
FIFTH THIRD BANK/CINCINNATI OH	31677QBE8	Investment-grade corporate bonds	13,500,000	8/20/2018	0.18%
FIFTH THIRD BANK/CINCINNATI OH	31677QBJ7	Investment-grade corporate bonds	13,335,000	9/27/2019	0.18%
FORD MOTOR CREDIT CO LLC	345397WS8	Investment-grade corporate bonds	15,000,000	12/6/2017	0.20%
FORD MOTOR CREDIT CO LLC	345397WQ2	Investment-grade corporate bonds	8,700,000	3/12/2019	0.12%
GENERAL ELECTRIC CO	36962GX66	Investment-grade corporate bonds	4,062,000	8/7/2018	0.06%
GENERAL MOTORS FINANCIAL CO INC	37045XAU0	Investment-grade corporate bonds	16,790,000	4/10/2018	0.23%
GENERAL MOTORS FINANCIAL CO INC	37045XBN5	Investment-grade corporate bonds	4,950,000	10/4/2019	0.07%
GOLDMAN SACHS GROUP INC/THE	38141EC49	Investment-grade corporate bonds	11,719,000	12/15/2017	0.16%
GOLDMAN SACHS GROUP INC/THE	38141EB73	Investment-grade corporate bonds	15,211,000	11/15/2018	0.21%
GOLDMAN SACHS GROUP INC/THE	38145GAK6	Investment-grade corporate bonds	7,505,000	12/13/2019	0.10%
GOLDMAN SACHS GROUP INC/THE	38148LAB2	Investment-grade corporate bonds	4,795,000	4/23/2020	0.07%
HALLIBURTON CO	406216BC4	Investment-grade corporate bonds	6,680,000	8/1/2018	0.09%
HBOS PLC	4041A2AH7	Investment-grade corporate bonds	16,590,000	5/21/2018	0.23%
HSBC BANK PLC	44328MBU7	Investment-grade corporate bonds	5,945,000	5/15/2018	0.08%
HSBC HOLDINGS PLC	404280AX7	Investment-grade corporate bonds	1,300,000	3/8/2021	0.02%
HSBC USA INC	40428HPW6	Investment-grade corporate bonds	13,250,000	8/7/2018	0.18%
HSBC USA INC	40428HPK2	Investment-grade corporate bonds	25,110,000	9/24/2018	0.34%
HSBC USA INC	40428HPP1	Investment-grade corporate bonds	8,100,000	11/13/2019	0.11%
HUNTINGTON NATIONAL BANK/THE	446438RL9	Investment-grade corporate bonds	21,860,000	2/26/2018	0.30%
HUNTINGTON NATIONAL BANK/THE	446438RV7	Investment-grade corporate bonds	22,800,000	3/10/2020	0.31%
IBM CREDIT LLC	44932HAD5	Investment-grade corporate bonds	28,865,000	9/6/2019	0.39%
IBM CREDIT LLC	44932HAE3	Investment-grade corporate bonds	28,865,000	1/20/2021	0.39%
ING BANK NV	44987CAA6	Investment-grade corporate bonds	20,050,000	3/16/2018	0.27%
ING BANK NV	44987CAF5	Investment-grade corporate bonds	7,400,000	8/17/2018	0.10%
ING BANK NV	44987CAK4	Investment-grade corporate bonds	13,130,000	3/22/2019	0.18%
ING BANK NV	449786BE1	Investment-grade corporate bonds	14,455,000	10/1/2019	0.20%
ING BANK NV	44987CAH1	Investment-grade corporate bonds	3,850,000	8/17/2020	0.05%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSM4	Investment-grade corporate bonds	27,022,000	10/13/2017	0.37%
JOHN DEERE CAPITAL CORP	24422ESQ3	Investment-grade corporate bonds	10,000,000	12/15/2017	0.14%
JOHN DEERE CAPITAL CORP	24422ESU4	Investment-grade corporate bonds	6,000,000	1/16/2018	0.08%
JOHN DEERE CAPITAL CORP	24422ETK5	Investment-grade corporate bonds	10,000,000	10/9/2019	0.14%
JOHNSON CONTROLS INTERNATIONAL PLC	478375AC2	Investment-grade corporate bonds	2,181,000	11/2/2017	0.03%
JPMORGAN CHASE & CO	46625HJF8	Investment-grade corporate bonds	11,033,000	1/25/2018	0.15%
JPMORGAN CHASE & CO	46623EKE8	Investment-grade corporate bonds	5,000,000	3/1/2018	0.07%
JPMORGAN CHASE & CO	46625HJS0	Investment-grade corporate bonds	10,665,000	1/28/2019	0.15%
JPMORGAN CHASE & CO	46625HKB5	Investment-grade corporate bonds	23,528,000	1/23/2020	0.32%
JPMORGAN CHASE & CO	46625HNY2	Investment-grade corporate bonds	16,152,000	10/29/2020	0.22%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
JPMORGAN CHASE & CO	46625HOK9	Investment-grade corporate bonds	8,217,000	3/1/2021	0.12%
KEYBANK NA/CLEVELAND OH	49327M2A1	Investment-grade corporate bonds	29,637,000	2/1/2018	0.40%
KEYBANK NA/CLEVELAND OH	49327M2H6	Investment-grade corporate bonds	15,910,000	6/1/2018	0.22%
KEYCORP	49326EEE9	Investment-grade corporate bonds	10,949,000	12/13/2018	0.15%
KRAFT HEINZ FOODS CO	50077LAN6	Investment-grade corporate bonds	29,038,000	8/9/2019	0.39%
KRAFT HEINZ FOODS CO	50077LAP1	Investment-grade corporate bonds	34,362,000	2/10/2021	0.47%
MACQUARIE BANK LTD	55608PAL8	Investment-grade corporate bonds	14,535,000	10/27/2017	0.20%
MANUFACTURERS & TRADERS TRUST CO	564760CA2	Investment-grade corporate bonds	8,960,000	12/4/2017	0.12%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GBT5	Investment-grade corporate bonds	25,000,000	9/14/2018	0.34%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCB3	Investment-grade corporate bonds	10,000,000	12/19/2018	0.14%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCH0	Investment-grade corporate bonds	3,194,000	9/19/2019	0.04%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCJ6	Investment-grade corporate bonds	9,800,000	9/19/2019	0.13%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AB0	Investment-grade corporate bonds	2,720,000	3/1/2021	0.04%
MIZUHO BANK LTD	60688XAR1	Investment-grade corporate bonds	16,000,000	3/26/2018	0.22%
MIZUHO BANK LTD	60688XAX8	Investment-grade corporate bonds	13,334,000	10/20/2018	0.18%
MOLSON COORS BREWING CO	60871RAE0	Investment-grade corporate bonds	10,340,000	7/15/2019	0.14%
MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV	60920LAB0	Investment-grade corporate bonds	31,100,000	10/28/2019	0.42%
MONDELEZ INTERNATIONAL INC	609207AC9	Investment-grade corporate bonds	6,600,000	2/1/2019	0.09%
MOODY'S CORP	615369AH8	Investment-grade corporate bonds	22,950,000	9/4/2018	0.31%
MORGAN STANLEY	61761JVN6	Investment-grade corporate bonds	2,226,000	1/5/2018	0.03%
MORGAN STANLEY	61746BDN3	Investment-grade corporate bonds	31,620,000	1/24/2019	0.43%
MORGAN STANLEY	61746BEH5	Investment-grade corporate bonds	24,600,000	2/14/2020	0.34%
MORGAN STANLEY	61761JB40	Investment-grade corporate bonds	6,742,000	6/16/2020	0.09%
NATIONAL AUSTRALIA BANK LTD	6325C0DE8	Investment-grade corporate bonds	25,770,000	1/14/2019	0.35%
NATIONAL AUSTRALIA BANK LTD	6325C0DA6	Investment-grade corporate bonds	2,600,000	12/9/2019	0.04%
NATIONAL AUSTRALIA BANK LTD	6325C0DG3	Investment-grade corporate bonds	17,750,000	1/10/2020	0.24%
NATIONAL AUSTRALIA BANK LTD	6325C0DP3	Investment-grade corporate bonds	25,700,000	5/22/2020	0.35%
NATIONAL BANK OF CANADA	63307A2B0	Investment-grade corporate bonds	5,070,000	12/14/2018	0.07%
NATIONAL BANK OF CANADA	63307A2F1	Investment-grade corporate bonds	14,750,000	6/12/2020	0.20%
NEW YORK LIFE GLOBAL FUNDING	64952WBX0	Investment-grade corporate bonds	10,000,000	12/15/2017	0.14%
NEW YORK LIFE GLOBAL FUNDING	64952WCD3	Investment-grade corporate bonds	10,600,000	4/6/2018	0.14%
NEW YORK LIFE GLOBAL FUNDING	64952WCL5	Investment-grade corporate bonds	15,000,000	10/24/2019	0.20%
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	0.07%
NISSAN MOTOR ACCEPTANCE CORP	654740AQ2	Investment-grade corporate bonds	15,000,000	9/13/2019	0.20%
NISSAN MOTOR ACCEPTANCE CORP	654740AU3	Investment-grade corporate bonds	10,250,000	1/13/2020	0.14%
NISSAN MOTOR ACCEPTANCE CORP	654740AY5	Investment-grade corporate bonds	19,500,000	7/13/2020	0.26%
NISSAN MOTOR ACCEPTANCE CORP	654740BC2	Investment-grade corporate bonds	9,500,000	9/28/2020	0.13%
NORDEA BANK AB	65557CAP8	Investment-grade corporate bonds	15,800,000	9/17/2018	0.22%
NORDEA BANK AB	65557CAW3	Investment-grade corporate bonds	28,075,000	5/29/2020	0.38%
NORTHERN TRUST CO/THE	66586GCC9	Investment-grade corporate bonds	10,800,000	11/9/2017	0.15%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
PEPSICO INC	713448DA3	Investment-grade corporate bonds	10,510,000	10/13/2017	0.14%
PEPSICO INC	713448DG0	Investment-grade corporate bonds	4,230,000	2/22/2019	0.06%
PHILLIPS 66	718546AM6	Investment-grade corporate bonds	20,400,000	4/15/2019	0.28%
PHILLIPS 66	718546AP9	Investment-grade corporate bonds	3,649,000	4/15/2020	0.05%
PNC BANK NA	69353REN4	Investment-grade corporate bonds	5,500,000	6/1/2018	0.07%
PNC BANK NA	69353RFA1	Investment-grade corporate bonds	11,400,000	12/7/2018	0.16%
PNC BANK NA	69353RFD5	Investment-grade corporate bonds	13,650,000	5/19/2020	0.19%
PNC FINANCIAL SERVICES GROUP INC/THE	693475AS4	Investment-grade corporate bonds	10,000,000	8/7/2018	0.14%
PRINCIPAL LIFE GLOBAL FUNDING II	74256LAT6	Investment-grade corporate bonds	10,000,000	12/1/2017	0.14%
PRINCIPAL LIFE GLOBAL FUNDING II	74256LBA6	Investment-grade corporate bonds	10,000,000	2/22/2019	0.14%
QUALCOMM INC	747525AH6	Investment-grade corporate bonds	10,000,000	5/18/2018	0.14%
RABOBANK NEDERLAND NV NY	21688AAH5	Investment-grade corporate bonds	48,300,000	8/9/2019	0.66%
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	0.08%
ROYAL BANK OF CANADA	78012KKA4	Investment-grade corporate bonds	12,000,000	12/10/2018	0.16%
ROYAL BANK OF CANADA	78012KRL3	Investment-grade corporate bonds	13,875,000	7/29/2019	0.19%
ROYAL BANK OF CANADA	78012KC54	Investment-grade corporate bonds	20,000,000	3/2/2020	0.27%
SANTANDER HOLDINGS USA INC	80282KAJ5	Investment-grade corporate bonds	25,871,000	11/24/2017	0.35%
SANTANDER UK PLC	80283LAG8	Investment-grade corporate bonds	12,800,000	8/24/2018	0.17%
SCHLUMBERGER HOLDINGS CORP	806851AA9	Investment-grade corporate bonds	3,100,000	12/21/2017	0.04%
SEMPRA ENERGY	816851AZ2	Investment-grade corporate bonds	10,000,000	10/7/2019	0.13%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAA1	Investment-grade corporate bonds	10,000,000	5/25/2018	0.14%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAG8	Investment-grade corporate bonds	15,000,000	9/13/2019	0.20%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAN3	Investment-grade corporate bonds	25,150,000	3/16/2020	0.34%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAG3	Investment-grade corporate bonds	39,450,000	9/13/2019	0.54%
SOCIETE GENERALE SA	83368RAC6	Investment-grade corporate bonds	12,458,000	10/12/2017	0.17%
SOCIETE GENERALE SA	83368RAE2	Investment-grade corporate bonds	14,625,000	10/1/2018	0.20%
SOUTHERN CO/THE	842587DA2	Investment-grade corporate bonds	29,600,000	9/30/2020	0.40%
STANDARD CHARTERED PLC	853254BD1	Investment-grade corporate bonds	18,645,000	8/19/2019	0.26%
STATE STREET CORP	857477AF0	Investment-grade corporate bonds	33,750,000	3/15/2018	0.46%
STATE STREET CORP	857477AK9	Investment-grade corporate bonds	16,000,000	5/15/2018	0.22%
SUMITOMO MITSUI BANKING CORP	865622BP8	Investment-grade corporate bonds	6,600,000	1/16/2018	0.09%
SUMITOMO MITSUI BANKING CORP	865622BU7	Investment-grade corporate bonds	12,900,000	7/23/2018	0.18%
SUMITOMO MITSUI BANKING CORP	865622CD4	Investment-grade corporate bonds	11,400,000	10/19/2018	0.16%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAD2	Investment-grade corporate bonds	7,750,000	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	0.39%
SUNTRUST BANKS, INC.	867914BF9	Investment-grade corporate bonds	3,400,000	11/1/2018	0.05%
SVENSKA HANDELSBANKEN AB	86960BAP7	Investment-grade corporate bonds	6,000,000	9/6/2019	0.08%
SVENSKA HANDELSBANKEN AB	86960BAS1	Investment-grade corporate bonds	15,000,000	9/8/2020	0.20%
SWEDBANK AB	87020PAC1	Investment-grade corporate bonds	24,600,000	3/12/2018	0.33%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
SYNCHRONY FINANCIAL	87165BAK9	Investment-grade corporate bonds	30,192,000	11/9/2017	0.41%
TEXTRON INC	883203BL4	Investment-grade corporate bonds	14,000,000	12/1/2017	0.19%
TORONTO-DOMINION BANK/THE	89114QAZ1	Investment-grade corporate bonds	9,800,000	3/13/2018	0.13%
TORONTO-DOMINION BANK/THE	89114QB23	Investment-grade corporate bonds	10,000,000	3/13/2018	0.14%
TORONTO-DOMINION BANK/THE	89114QB72	Investment-grade corporate bonds	10,000,000	7/23/2018	0.14%
TORONTO-DOMINION BANK/THE	89114QBR8	Investment-grade corporate bonds	4,950,000	1/18/2019	0.07%
TORONTO-DOMINION BANK/THE	89114QBK3	Investment-grade corporate bonds	6,000,000	8/13/2019	0.08%
TORONTO-DOMINION BANK/THE	89114QAW8	Investment-grade corporate bonds	7,300,000	11/5/2019	0.10%
TORONTO-DOMINION BANK/THE	89114QBD9	Investment-grade corporate bonds	1,700,000	12/14/2020	0.02%
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	0.12%
TYSON FOODS INC	902494BA0	Investment-grade corporate bonds	8,700,000	5/30/2019	0.12%
TYSON FOODS INC	902494BE2	Investment-grade corporate bonds	24,000,000	8/21/2020	0.33%
UBS AG/LONDON	902674XE5	Investment-grade corporate bonds	20,400,000	6/8/2020	0.28%
UBS AG/STAMFORD CT	90261XHF2	Investment-grade corporate bonds	32,400,000	8/14/2019	0.44%
UBS AG/STAMFORD CT	90261XHN5	Investment-grade corporate bonds	9,400,000	6/1/2020	0.13%
UBS GROUP FUNDING SWITZERLAND AG	90351DAC1	Investment-grade corporate bonds	10,700,000	9/24/2020	0.15%
UNITED TECHNOLOGIES CORP	913017BZ1	Investment-grade corporate bonds	6,000,000	5/4/2018	0.08%
UNITED TECHNOLOGIES CORP	913017CK3	Investment-grade corporate bonds	10,000,000	11/1/2019	0.14%
UNITEDHEALTH GROUP INC	91324PB0	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	0.23%
US BANCORP	91159HHJ2	Investment-grade corporate bonds	3,600,000	4/25/2019	0.05%
US BANK NA/CINCINNATI OH	90331HNF6	Investment-grade corporate bonds	27,400,000	3/14/2019	0.37%
US BANK NA/CINCINNATI OH	90331HMM2	Investment-grade corporate bonds	19,400,000	10/28/2019	0.27%
US BANK NA/CINCINNATI OH	90331HNC3	Investment-grade corporate bonds	9,900,000	1/24/2020	0.13%
VERIZON COMMUNICATIONS INC	92343VDE1	Investment-grade corporate bonds	23,331,000	8/15/2019	0.32%
WALT DISNEY CO/THE	25468PDG8	Investment-grade corporate bonds	15,000,000	1/8/2019	0.20%
WELLS FARGO & CO	94974BFV7	Investment-grade corporate bonds	4,839,000	4/22/2019	0.07%
WELLS FARGO & CO	94974BGG9	Investment-grade corporate bonds	20,953,000	1/30/2020	0.29%
WELLS FARGO & CO	94974BGN4	Investment-grade corporate bonds	29,847,000	7/22/2020	0.41%
WELLS FARGO & CO	94974BGS3	Investment-grade corporate bonds	6,472,000	12/7/2020	0.09%
WELLS FARGO & CO	949746RT0	Investment-grade corporate bonds	13,546,000	3/4/2021	0.19%
WELLTOWER INC	42217KAZ9	Investment-grade corporate bonds	1,200,000	3/15/2018	0.02%
WESTPAC BANKING CORP	961214CN1	Investment-grade corporate bonds	11,000,000	5/25/2018	0.15%
WESTPAC BANKING CORP	961214CR2	Investment-grade corporate bonds	10,000,000	11/23/2018	0.14%
WESTPAC BANKING CORP	961214CZ4	Investment-grade corporate bonds	12,950,000	8/19/2019	0.18%
WESTPAC BANKING CORP	961214DL4	Investment-grade corporate bonds	14,900,000	3/6/2020	0.20%
BNP PARIBAS SA	----	Repurchase agreement	35,000,000	11/7/2017	0.48%
ACCREDITED MORTGAGE LOAN TRUST 2006-2	00437NAC6	Residential MBS (non-agency)	158,768	9/25/2036	0.00%
BANC OF AMERICA FUNDING 2005-B TRUST	05946XRW5	Residential MBS (non-agency)	1,242,970	4/20/2035	0.02%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BANC OF AMERICA FUNDING 2015-R4 TRUST	05990RAS0	Residential MBS (non-agency)	11,314,424	8/27/2036	0.15%
BCAP LLC 2015-RR6 TRUST	05490QAH1	Residential MBS (non-agency)	1,123,389	5/26/2046	0.02%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-FR1	073879G51	Residential MBS (non-agency)	1,991,947	6/25/2035	0.03%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC1	073879VF2	Residential MBS (non-agency)	1,721,408	5/25/2035	0.02%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2006-HE1	0738796P8	Residential MBS (non-agency)	1,198,467	12/25/2035	0.02%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2007-HE7	07387VAA7	Residential MBS (non-agency)	12,224,012	10/25/2037	0.17%
BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD2	073877BH4	Residential MBS (non-agency)	510,670	3/25/2035	0.01%
BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD3	073877CP5	Residential MBS (non-agency)	2,903,416	7/25/2035	0.04%
CIT MORTGAGE LOAN TRUST 2007-1	12559QAD4	Residential MBS (non-agency)	5,418,112	10/25/2037	0.07%
CITIGROUP MORTGAGE LOAN TRUST INC	17309QAD6	Residential MBS (non-agency)	610,947	10/25/2036	0.01%
CITIGROUP MORTGAGE LOAN TRUST INC	17309QAE4	Residential MBS (non-agency)	22,568,000	10/25/2036	0.30%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670UR7	Residential MBS (non-agency)	6,350,700	6/25/2036	0.09%
CSMC SERIES 2014-5R	12648MBJ2	Residential MBS (non-agency)	3,493,385	10/27/2036	0.05%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-16	126670PC6	Residential MBS (non-agency)	10,645,805	5/25/2036	0.14%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-4	126673Q96	Residential MBS (non-agency)	798,959	10/25/2035	0.01%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF1	32027NYL9	Residential MBS (non-agency)	2,294,083	1/25/2036	0.03%
GE-WMC ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2005-2	367910AR7	Residential MBS (non-agency)	6,139,201	12/25/2035	0.08%
GSAA HOME EQUITY TRUST 2005-6	36242D3W1	Residential MBS (non-agency)	4,101,784	6/25/2035	0.06%
GSAMP TRUST 2006-HE7	36245EAE8	Residential MBS (non-agency)	1,925,560	10/25/2046	0.03%
GSMSC RESECURITIZATION TRUST 2009-6R	36190NAE3	Residential MBS (non-agency)	2,124,870	2/26/2036	0.03%
JP MORGAN MORTGAGE ACQUISITION TRUST 2006-CH1	46629TAE0	Residential MBS (non-agency)	1,576,875	7/25/2036	0.02%
LONG BEACH MORTGAGE LOAN TRUST 2006-WL3	542514SV7	Residential MBS (non-agency)	1,815,484	1/25/2036	0.03%
MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2006-FF1	59023WAB4	Residential MBS (non-agency)	10,000,000	8/25/2036	0.14%
OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NAH6	Residential MBS (non-agency)	873,585	2/25/2035	0.01%
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	68383NCD3	Residential MBS (non-agency)	676,992	11/25/2035	0.01%
PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SE	70069FHU4	Residential MBS (non-agency)	1,150,068	5/25/2035	0.02%
RAMP SERIES 2005-EFC2 TRUST	76112BVR8	Residential MBS (non-agency)	647,984	7/25/2035	0.01%
RAMP SERIES 2006-RZ4 TRUST	75156XAB7	Residential MBS (non-agency)	3,516,484	10/25/2036	0.05%
RASC SERIES 2004-KS10 TRUST	76110WG34	Residential MBS (non-agency)	6,005,152	11/25/2034	0.08%
RASC SERIES 2005-KS11 TRUST	76110W7D2	Residential MBS (non-agency)	2,453,448	12/25/2035	0.03%
SOUNDVIEW HOME LOAN TRUST 2006-2	83611MNH7	Residential MBS (non-agency)	5,000,000	3/25/2036	0.07%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2004-7	86358EKH8	Residential MBS (non-agency)	5,190,535	8/25/2034	0.07%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-8	86358EXP6	Residential MBS (non-agency)	1,281,348	10/25/2035	0.02%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE1	86358EUV6	Residential MBS (non-agency)	2,106,818	7/25/2035	0.03%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-N	86360PAD9	Residential MBS (non-agency)	1,045,604	5/25/2036	0.01%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-O	86359UAE9	Residential MBS (non-agency)	3,191,719	4/25/2036	0.04%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-W	863576FH2	Residential MBS (non-agency)	3,092,979	2/25/2036	0.04%

¹ 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.

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Putnam Retail Management

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