

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
ACCESS GROUP INC	00432CCF6	Asset-backed securities	729,184	6/22/2022	0.01%
ACCESS GROUP INC	00432CCM1	Asset-backed securities	244,286	11/22/2024	0.00%
ACCESS GROUP INC	00432CBG5	Asset-backed securities	159,966	4/25/2029	0.00%
ACCESS GROUP INC	00432CAV3	Asset-backed securities	768,651	7/1/2038	0.01%
ACCESS GROUP INC	00432CBH3	Asset-backed securities	2,600,000	7/1/2039	0.04%
ARI FLEET LEASE TRUST 2016A	00192CAC5	Asset-backed securities	1,500,000	7/15/2024	0.02%
ARL SECOND LLC	00214MAA1	Asset-backed securities	682,857	6/15/2044	0.01%
BLACKBIRD CAPITAL AIRCRAFT LEASE SECURITIZATION 20	09228YAA0	Asset-backed securities	1,583,021	12/16/2041	0.02%
BRAZOS HIGHER EDUCATION AUTHORITY INC	10620NAX6	Asset-backed securities	1,000,000	6/25/2026	0.01%
CALIFORNIA REPUBLIC AUTO RECEIVABLES TRUST 20132	13056TAB8	Asset-backed securities	103,487	3/15/2019	0.00%
CAPITAL AUTOMOTIVE REIT	12479RAD9	Asset-backed securities	1,108,150	4/15/2047	0.02%
CARFINANCE CAPITAL AUTO TRUST 20151	14179GAA8	Asset-backed securities	339,667	6/15/2021	0.01%
CCG RECEIVABLES TRUST 20141	12505NAB0	Asset-backed securities	122,332	11/15/2021	0.00%
CIT EDUCATION LOAN TRUST 20051	12556PAC1	Asset-backed securities	398,341	3/15/2026	0.01%
CITI HELD FOR ASSET ISSUANCE 2015PM3	17290HAA3	Asset-backed securities	18,272	5/16/2022	0.00%
CKE RESTAURANT HOLDINGS INC	411707AA0	Asset-backed securities	674,881	3/20/2043	0.01%
COLLEGIATE FUNDING SERVICES EDUCATION LOAN TRUST 2	19458LBD1	Asset-backed securities	818,639	12/28/2037	0.01%
CPS AUTO RECEIVABLES TRUST 2014C	12632VAA0	Asset-backed securities	53,694	2/15/2019	0.00%
CPS AUTO RECEIVABLES TRUST 2016A	12593XAA3	Asset-backed securities	567,418	10/15/2019	0.01%
DB MASTER FINANCE LLC 20151	233046AC5	Asset-backed securities	2,150,500	2/20/2045	0.03%
DIAMOND RESORTS OWNER TRUST 20141	25273AAA2	Asset-backed securities	268,010	5/20/2027	0.00%
DOMINOS PIZZA MASTER ISSUER LLC	25755TAD2	Asset-backed securities	2,073,750	10/25/2045	0.03%
DRIVE AUTO RECEIVABLES TRUST	26208EAF1	Asset-backed securities	1,130,000	4/15/2022	0.02%
DRIVE AUTO RECEIVABLES TRUST 2015A	262074AF4	Asset-backed securities	1,179,432	5/17/2021	0.02%
DRUG ROYALTY II LP 1 SERIES 20141	26223UAD1	Asset-backed securities	914,123	7/15/2023	0.01%
DT AUTO OWNER TRUST 20162	23341AAA5	Asset-backed securities	323,864	8/15/2019	0.00%
ECMC GROUP STUDENT LOAN TRUST	26828WAA2	Asset-backed securities	3,741,926	12/27/2066	0.06%
ECMC GROUP STUDENT LOAN TRUST 20161	26827XAA1	Asset-backed securities	3,532,871	7/26/2066	0.05%
EDSOUTH INDENTURE NO 6 LLC	28137TAA1	Asset-backed securities	1,025,414	5/25/2039	0.02%
ELEMENT RAIL LEASING I LLC	28618WAA2	Asset-backed securities	685,711	4/19/2044	0.01%
ELEMENT RAIL LEASING II LLC	28618XAA0	Asset-backed securities	332,248	2/19/2045	0.00%
ENTERGY NEW ORLEANS STORM RECOVERY FUNDING I LLC	29277VAA4	Asset-backed securities	482,855	6/1/2027	0.01%
ENTERPRISE FLEET FINANCING LLC	29372EBQ0	Asset-backed securities	1,970,000	9/20/2021	0.03%
EXETER AUTOMOBILE RECEIVABLES TRUST	30165UAA9	Asset-backed securities	92,938	11/15/2019	0.00%
EXETER AUTOMOBILE RECEIVABLES TRUST	30165UAC5	Asset-backed securities	1,450,000	3/15/2021	0.02%
EXETER AUTOMOBILE RECEIVABLES TRUST 20151	30166LAB6	Asset-backed securities	1,070,000	8/16/2021	0.02%
FLAGSHIP CREDIT AUTO TRUST 20142	33843GAA4	Asset-backed securities	100,011	12/16/2019	0.00%
FLAGSHIP CREDIT AUTO TRUST 20151	33843JAA8	Asset-backed securities	140,572	6/15/2020	0.00%
FLAGSHIP CREDIT AUTO TRUST 20152	33843KAA5	Asset-backed securities	312,344	10/15/2020	0.00%
FLAGSHIP CREDIT AUTO TRUST 20164	33844FAC1	Asset-backed securities	4,680,000	10/15/2021	0.07%
FLAGSHIP CREDIT AUTO TRUST 20171	33843QAC8	Asset-backed securities	2,415,000	3/15/2023	0.04%

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GLOBAL SC FINANCE II SRL	37952UAC7	Asset-backed securities	1,076,100	11/17/2028	0.02%
GLOBAL SC FINANCE II SRL	37952UAD5	Asset-backed securities	354,167	7/17/2029	0.01%
HERTZ FLEET LEASE FUNDING LP	428041AQ0	Asset-backed securities	1,859,628	4/10/2030	0.03%
HILTON GRAND VACATIONS TRUST	43283AAB1	Asset-backed securities	1,564,569	12/26/2028	0.02%
HILTON GRAND VACATIONS TRUST 2013A	432837AA0	Asset-backed securities	470,776	1/25/2026	0.01%
HILTON GRAND VACATIONS TRUST 2014A	43284AAA2	Asset-backed securities	771,789	11/25/2026	0.01%
KEYCORP STUDENT LOAN TRUST 2006A	49327HAG0	Asset-backed securities	1,322,460	9/27/2035	0.02%
KNOWLEDGEWORKS FOUNDATION	49925JAE7	Asset-backed securities	979,955	2/25/2042	0.01%
MIRAMAX LLC	604668AC7	Asset-backed securities	719,836	7/20/2026	0.01%
MVW OWNER TRUST 20141	553893AA6	Asset-backed securities	582,209	4/22/2030	0.01%
NATIONAL COLLEGIATE STUDENT LOAN TRUST 20051	63543PBG0	Asset-backed securities	63,926	11/27/2028	0.00%
NAVIENT STUDENT LOAN TRUST	63939QAA4	Asset-backed securities	2,058,706	6/25/2065	0.03%
NAVIENT STUDENT LOAN TRUST	63940JAC3	Asset-backed securities	1,200,000	7/26/2066	0.02%
NAVIENT STUDENT LOAN TRUST	63940NAC4	Asset-backed securities	4,470,000	7/26/2066	0.07%
NAVIENT STUDENT LOAN TRUST 20161	63940EAA8	Asset-backed securities	2,924,685	2/25/2070	0.04%
NAVIENT STUDENT LOAN TRUST 20166	63940LAC8	Asset-backed securities	5,450,000	3/25/2066	0.08%
NAVISTAR FINANCIAL DEALER NOTE MASTER OWNER TRUST	63938PAV1	Asset-backed securities	1,970,000	9/27/2021	0.03%
NELNET STUDENT LOAN TRUST 20062	640315AF4	Asset-backed securities	2,700,000	4/25/2031	0.04%
NEXTGEAR FLOORPLAN MASTER OWNER TRUST	65341KAG1	Asset-backed securities	1,450,000	10/15/2020	0.02%
NEXTGEAR FLOORPLAN MASTER OWNER TRUST	65341KAJ5	Asset-backed securities	2,300,000	4/15/2021	0.04%
NORTH CAROLINA STATE EDUCATION ASSISTANCE AUTHORIT	658262FX3	Asset-backed securities	478,560	7/25/2041	0.01%
ONEMAIN FINANCIAL ISSUANCE TRUST 20141	68267YAA8	Asset-backed securities	100,662	6/18/2024	0.00%
PHEAA STUDENT LOAN TRUST 20162	69343VAA0	Asset-backed securities	3,174,848	11/25/2065	0.05%
PHEAA STUDENT LOAN TRUST I	71722TAF1	Asset-backed securities	650,000	4/25/2044	0.01%
SANTANDER DRIVE AUTO RECEIVABLES TRUST 20144	80283YAG0	Asset-backed securities	1,980,000	11/16/2020	0.03%
SANTANDER DRIVE AUTO RECEIVABLES TRUST 20154	80284MAF7	Asset-backed securities	1,400,000	3/15/2021	0.02%
SANTANDER DRIVE AUTO RECEIVABLES TRUST 20161	80285EAD9	Asset-backed securities	1,700,000	3/16/2020	0.03%
SIERRA TIMESHARE 20132 RECEIVABLES FUNDING LLC	82652BAA2	Asset-backed securities	241,191	11/20/2025	0.00%
SIERRA TIMESHARE 20162 RECEIVABLES FUNDING LLC	82652WAA6	Asset-backed securities	370,594	7/20/2033	0.01%
SLC PRIVATE STUDENT LOAN TRUST 2006A	784419AE3	Asset-backed securities	183,622	7/15/2036	0.00%
SLC PRIVATE STUDENT LOAN TRUST 2006A	784419AF0	Asset-backed securities	2,000,000	7/15/2036	0.03%
SLM STUDENT LOAN TRUST 20027	78442GEU6	Asset-backed securities	375,000	3/15/2028	0.01%
SLM STUDENT LOAN TRUST 20027	78442GEY8	Asset-backed securities	3,300,000	12/15/2039	0.05%
SLM STUDENT LOAN TRUST 20032	78442GFW1	Asset-backed securities	750,000	9/15/2028	0.01%
SLM STUDENT LOAN TRUST 20035	78442GGW0	Asset-backed securities	1,750,000	6/17/2030	0.03%
SLM STUDENT LOAN TRUST 20054	78442GPL4	Asset-backed securities	1,577,357	7/25/2055	0.02%
SLM STUDENT LOAN TRUST 20134	78448AAD5	Asset-backed securities	565,000	12/28/2070	0.01%
SMB PRIVATE EDUCATION LOAN TRUST 2016B	78449GAC3	Asset-backed securities	912,000	2/17/2032	0.01%
SOFI CONSUMER LOAN PROGRAM 20172 LLC	83404JAA4	Asset-backed securities	2,716,579	5/25/2026	0.04%
SOFI PROFESSIONAL LOAN PROGRAM 2014A LLC	78469EAB5	Asset-backed securities	368,532	10/25/2027	0.01%
SOFI PROFESSIONAL LOAN PROGRAM 2015B LLC	834017AA3	Asset-backed securities	1,227,816	4/25/2035	0.02%

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SOFI PROFESSIONAL LOAN PROGRAM 2016A LLC	78469PAA2	Asset-backed securities	1,046,575	8/25/2036	0.02%
SOFI PROFESSIONAL LOAN PROGRAM 2016B LLC	83402JAB4	Asset-backed securities	1,133,425	3/25/2031	0.02%
SOFI PROFESSIONAL LOAN PROGRAM 2016C LLC	83402DAC5	Asset-backed securities	500,000	12/27/2032	0.01%
SOUTH CAROLINA STUDENT LOAN CORPORATION	83715RAF9	Asset-backed securities	1,350,000	1/3/2033	0.02%
SOUTH TEXAS HIGHER EDUCATION AUTHORITY INC	840555DA1	Asset-backed securities	1,500,000	10/1/2046	0.02%
SPRINGLEAF FUNDING TRUST 2015A	85172LAA4	Asset-backed securities	470,000	11/15/2024	0.01%
TAL ADVANTAGE LLC	874074AA5	Asset-backed securities	2,227,628	4/21/2042	0.04%
TEXTAINER MARINE CONTAINERS V LIMITED	88315FAE1	Asset-backed securities	1,160,000	6/20/2042	0.02%
TRINITY RAIL LEASING V LP	89656FAA4	Asset-backed securities	687,655	1/15/2043	0.01%
TRIP RAIL MASTER FUNDING LLC	89690EAA5	Asset-backed securities	1,271,851	7/15/2041	0.02%
TRITON CONTAINER FINANCE VI LLC	89679HAA3	Asset-backed securities	930,000	6/20/2042	0.01%
WENDYS FUNDING LLC 20151	95058XAA6	Asset-backed securities	2,235,188	6/15/2045	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137BCCU0	Agency MBS	1,657,527	9/15/2025	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137B33G1	Agency MBS	2,401,284	6/15/2026	0.04%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31393VFU0	Agency MBS	1,369,764	6/15/2033	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137BWSK1	Agency MBS	1,847,526	6/15/2034	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	FGB054046	Agency MBS	21,328	12/31/2034	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137B9RL1	Agency MBS	3,901,638	1/15/2036	0.06%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137B77G8	Agency MBS	3,206,681	5/15/2038	0.05%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137B7D30	Agency MBS	4,673,536	12/15/2038	0.07%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137B9U45	Agency MBS	4,820,346	9/15/2039	0.08%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137BAZ39	Agency MBS	7,333,726	1/15/2040	0.12%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137BAD66	Agency MBS	3,027,701	3/15/2040	0.05%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3129456J2	Agency MBS	4,226,293	3/1/2041	0.07%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137BGGD5	Agency MBS	1,218,054	4/15/2041	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137BP2N8	Agency MBS	2,826,822	6/15/2042	0.04%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3128M9FZ0	Agency MBS	4,039,333	7/1/2042	0.07%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132L5AM5	Agency MBS	644,238	3/1/2043	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137B9GQ2	Agency MBS	1,508,049	7/15/2043	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31394JDB0	Agency MBS	1,423	7/25/2043	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31394PPV9	Agency MBS	1,457	10/25/2043	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132M7PB8	Agency MBS	484,595	7/1/2044	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132M8SV9	Agency MBS	1,011,229	8/1/2044	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132MAD32	Agency MBS	356,710	11/1/2044	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31335AFY9	Agency MBS	867,396	12/1/2044	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137BGWZ8	Agency MBS	1,071,989	12/15/2044	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132QNPH6	Agency MBS	286,368	3/1/2045	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31335AXR4	Agency MBS	1,028,207	8/1/2046	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137BRWG6	Agency MBS	3,220,857	9/15/2046	0.05%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132WHTA3	Agency MBS	237,590	11/1/2046	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132WJX22	Agency MBS	561,808	12/1/2046	0.01%

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FEDERAL HOME LOAN MORTGAGE COPRORATION	3132WJVK4	Agency MBS	355,061	12/1/2046	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132WJNV9	Agency MBS	397,506	12/1/2046	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132WJGQ8	Agency MBS	1,171,834	12/1/2046	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132WJF55	Agency MBS	326,898	12/1/2046	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132WJKD2	Agency MBS	5,610,328	12/1/2046	0.09%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132WJS85	Agency MBS	1,989,431	12/1/2046	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132WJP88	Agency MBS	2,509,039	12/1/2046	0.04%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31335A5W4	Agency MBS	8,601,648	1/1/2047	0.14%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132WKLZ9	Agency MBS	15,818,353	1/1/2047	0.25%
FEDERAL HOME LOAN MORTGAGE COPRORATION	02R032679	Agency MBS	1,000,000	7/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC054024	Agency MBS	11	12/31/2017	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC054040	Agency MBS	2,627	12/31/2019	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC040049	Agency MBS	16,816	12/31/2019	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC044058	Agency MBS	10,102	12/31/2020	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC040056	Agency MBS	5,349	12/31/2020	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC050055	Agency MBS	2,604	12/31/2020	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC044066	Agency MBS	4,213	12/31/2021	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNE054048	Agency MBS	1,564	12/31/2024	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA090947	Agency MBS	8,957	12/31/2024	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNE054055	Agency MBS	3,899	5/1/2025	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AM6W4	Agency MBS	2,736,252	7/25/2026	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136APYD8	Agency MBS	797,577	10/25/2026	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AJC87	Agency MBS	2,116,710	4/25/2027	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA070998	Agency MBS	17,174	12/31/2029	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA070022	Agency MBS	21,473	12/31/2032	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393C6U2	Agency MBS	57	6/25/2033	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA074032	Agency MBS	17,361	12/31/2033	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393YZ99	Agency MBS	497	3/25/2034	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044043	Agency MBS	99,889	12/31/2034	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044050	Agency MBS	9,719	12/31/2035	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA060056	Agency MBS	13,164	12/31/2035	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31409VC76	Agency MBS	172,198	2/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410FDX0	Agency MBS	153,584	7/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31371MWJ2	Agency MBS	200,823	8/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411AFK6	Agency MBS	87,229	12/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA064066	Agency MBS	31,836	12/31/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA060064	Agency MBS	373,411	12/31/2036	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA054067	Agency MBS	3,056,015	12/31/2036	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31371M5N3	Agency MBS	174,182	1/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA060072	Agency MBS	107,754	2/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA050073	Agency MBS	21,351	2/1/2037	0.00%

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FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AJRY4	Agency MBS	2,253,183	2/25/2037	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136APW81	Agency MBS	1,775,539	3/25/2037	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411H6U9	Agency MBS	214,279	8/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EPVM3	Agency MBS	7,321,700	1/1/2038	0.13%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KD50	Agency MBS	218,267	3/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KJD7	Agency MBS	3,027,092	6/1/2038	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AHNF3	Agency MBS	1,171,718	6/25/2038	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KM84	Agency MBS	846,963	7/1/2038	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044092	Agency MBS	4,815	7/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418MGR7	Agency MBS	1,026,915	10/1/2038	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419BBR5	Agency MBS	393,623	10/1/2038	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418MC91	Agency MBS	1,256,448	11/1/2038	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044084	Agency MBS	854	12/31/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31416CKF2	Agency MBS	317,427	4/1/2039	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA050107	Agency MBS	8,842,037	7/1/2039	0.15%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419A4K0	Agency MBS	418,141	10/1/2039	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419AA64	Agency MBS	414,391	10/1/2039	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EGE26	Agency MBS	383,086	6/1/2040	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EHW40	Agency MBS	637,949	9/1/2040	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ELTQ6	Agency MBS	3,075,703	10/1/2040	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AKRQ8	Agency MBS	2,150,464	10/25/2040	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419BCW3	Agency MBS	124,776	2/1/2041	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EGCB8	Agency MBS	1,354,886	4/1/2041	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EGGZ1	Agency MBS	1,554,714	4/1/2041	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31416X7F1	Agency MBS	1,508,498	4/1/2041	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ELCH4	Agency MBS	1,028,759	5/1/2041	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EPT20	Agency MBS	696,215	5/1/2041	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138AND59	Agency MBS	25,174	8/1/2041	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EHGR7	Agency MBS	4,708,725	11/1/2041	0.08%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138AXR37	Agency MBS	15,336	11/1/2041	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138E1XJ1	Agency MBS	267,570	12/1/2041	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ELMR1	Agency MBS	156,675	8/1/2042	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31392JYJ2	Agency MBS	2,551	8/25/2042	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ENK32	Agency MBS	2,091,333	10/1/2042	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138APEH7	Agency MBS	725,125	10/1/2042	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393E6M6	Agency MBS	1,544	1/25/2043	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138NYG66	Agency MBS	6,924,349	2/1/2043	0.11%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417GAS5	Agency MBS	684,434	4/1/2043	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EK6N0	Agency MBS	5,246,946	5/1/2043	0.09%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138X46X3	Agency MBS	3,237,763	7/1/2043	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136ASQR0	Agency MBS	2,417,505	8/25/2043	0.04%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138X9TK5	Agency MBS	620,050	10/1/2043	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AG5K4	Agency MBS	887,925	11/25/2043	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393XGT8	Agency MBS	943	2/25/2044	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138XY7E8	Agency MBS	128,541	7/1/2044	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138XW2X5	Agency MBS	1,072,390	7/1/2044	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EN2G3	Agency MBS	11,399,355	11/1/2044	0.19%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y9DA3	Agency MBS	852,017	12/1/2044	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WERM3	Agency MBS	10,786,866	5/1/2045	0.17%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138YND46	Agency MBS	1,441,865	5/1/2045	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7CJ9	Agency MBS	2,087,174	8/1/2045	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ET7G5	Agency MBS	5,900,495	9/1/2045	0.10%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7C42	Agency MBS	582,584	10/1/2045	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EQR87	Agency MBS	20,058,443	10/1/2045	0.33%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7C34	Agency MBS	1,647,096	10/1/2045	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140EVTB3	Agency MBS	22,599,046	7/1/2046	0.35%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140F7RQ4	Agency MBS	14,555,549	7/1/2046	0.23%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FCHS0	Agency MBS	1,742,881	8/1/2046	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FBDK3	Agency MBS	9,159,950	8/1/2046	0.15%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FCGL6	Agency MBS	866,782	8/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FEND2	Agency MBS	2,196,410	8/1/2046	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FENP5	Agency MBS	872,418	8/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FBDY3	Agency MBS	4,583,178	8/1/2046	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FCGW2	Agency MBS	669,611	8/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140EVUP0	Agency MBS	23,150,186	8/1/2046	0.36%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7E65	Agency MBS	676,559	9/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FEN83	Agency MBS	611,175	9/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FFLR0	Agency MBS	1,613,869	9/1/2046	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WH3Q3	Agency MBS	886,824	9/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FFL33	Agency MBS	1,179,643	9/1/2046	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FEDF8	Agency MBS	10,437,847	9/1/2046	0.17%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140F4BC9	Agency MBS	941,735	9/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FENW0	Agency MBS	925,600	9/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136ATVZ4	Agency MBS	5,138,841	9/25/2046	0.08%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136ATWG5	Agency MBS	3,284,301	9/25/2046	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FJBS1	Agency MBS	820,229	10/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7E57	Agency MBS	2,268,610	10/1/2046	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FFYL9	Agency MBS	922,044	10/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FFYD7	Agency MBS	611,862	10/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7E99	Agency MBS	3,044,203	10/1/2046	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FPTH2	Agency MBS	1,109,495	10/1/2046	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136ATE26	Agency MBS	4,330,102	10/25/2046	0.07%

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FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136ATT38	Agency MBS	3,181,376	10/25/2046	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7FA5	Agency MBS	1,283,335	11/1/2046	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FFZN4	Agency MBS	864,972	11/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FJC92	Agency MBS	2,539,226	11/1/2046	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7FF4	Agency MBS	989,530	12/1/2046	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140F3EC8	Agency MBS	1,866,755	12/1/2046	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FGU64	Agency MBS	2,062,763	12/1/2046	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJPQ5	Agency MBS	2,872,606	12/1/2046	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FPVQ9	Agency MBS	1,192,188	12/1/2046	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FRR31	Agency MBS	3,879,100	1/1/2047	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJTE8	Agency MBS	1,957,531	1/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FGVG1	Agency MBS	2,918,844	1/1/2047	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHAX5	Agency MBS	693,976	1/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FC3D8	Agency MBS	481,329	1/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJUJ5	Agency MBS	18,669,942	1/1/2047	0.30%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FGJ83	Agency MBS	2,374,228	1/1/2047	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FKVB3	Agency MBS	2,654,256	1/1/2047	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FC3B2	Agency MBS	894,147	1/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FGKZ1	Agency MBS	1,598,754	2/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJZG6	Agency MBS	3,164,299	2/1/2047	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FS5S8	Agency MBS	6,726,111	2/1/2047	0.11%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FTFV8	Agency MBS	1,782,475	2/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418CG32	Agency MBS	2,152,494	2/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FNV84	Agency MBS	1,456,852	2/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140J5JS9	Agency MBS	10,418,649	3/1/2047	0.16%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNM3139Q1	Agency MBS	35,421,920	7/1/2047	0.57%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F060675	Agency MBS	8,000,000	7/1/2047	0.14%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F032674	Agency MBS	-3,000,000	7/1/2047	-0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F040677	Agency MBS	37,000,000	7/1/2047	0.60%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F030678	Agency MBS	-65,000,000	7/1/2047	-1.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F042673	Agency MBS	49,000,000	7/1/2047	0.81%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXDF6	Agency MBS	7,805,405	6/1/2056	0.12%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXEE8	Agency MBS	8,147,932	7/1/2056	0.13%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNA064990	Agency MBS	7,627	12/31/2029	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNA064024	Agency MBS	2,853	12/31/2032	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNA064032	Agency MBS	35,023	12/31/2033	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNB074048	Agency MBS	69	12/31/2034	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3622A2LX8	Agency MBS	3,147,689	9/15/2039	0.05%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36225EXS6	Agency MBS	550,573	3/20/2040	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36230SAL8	Agency MBS	116,532	12/20/2040	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36241LUU8	Agency MBS	2,049,306	3/15/2041	0.03%

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GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	38379E2W1	Agency MBS	934,144	5/20/2041	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36178WK99	Agency MBS	287,980	9/15/2042	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36178WMY2	Agency MBS	585,990	10/15/2042	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36178WRV3	Agency MBS	412,214	11/15/2042	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36180DL62	Agency MBS	318,367	1/15/2043	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36297GVR8	Agency MBS	5,069,035	2/20/2043	0.08%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182RXH2	Agency MBS	668,086	6/20/2044	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182YUH0	Agency MBS	544,659	9/20/2044	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182YUF4	Agency MBS	561,180	9/20/2044	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182NC76	Agency MBS	314,138	10/20/2044	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183HRX5	Agency MBS	210,558	10/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183EZN5	Agency MBS	1,096,882	10/20/2044	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3622A2LW0	Agency MBS	9,755,326	11/15/2044	0.16%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183FD55	Agency MBS	158,975	12/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183TXT1	Agency MBS	253,468	1/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183XDK3	Agency MBS	605,814	1/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183RX40	Agency MBS	281,121	1/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184BAL1	Agency MBS	1,221,841	2/20/2045	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184BAH0	Agency MBS	6,022,778	2/20/2045	0.10%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184CDG7	Agency MBS	1,261,379	3/20/2045	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184SPQ7	Agency MBS	7,985,240	4/20/2045	0.13%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FQP6	Agency MBS	8,161,906	7/15/2045	0.14%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FQQ4	Agency MBS	3,371,381	7/20/2045	0.06%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A0R40	Agency MBS	2,646,153	8/15/2045	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189CAH3	Agency MBS	455,693	9/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189XMA9	Agency MBS	359,651	9/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189CAJ9	Agency MBS	97,640	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FR67	Agency MBS	1,059,187	10/20/2045	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36188SNV4	Agency MBS	385,049	10/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36188SPG5	Agency MBS	1,526,274	11/20/2045	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189USX9	Agency MBS	2,334,481	11/20/2045	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FTH1	Agency MBS	2,288,434	2/15/2046	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FTJ7	Agency MBS	8,772,740	2/20/2046	0.14%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189S5U5	Agency MBS	2,544,039	2/20/2046	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36192SV64	Agency MBS	591,173	2/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189S5L5	Agency MBS	1,431,111	3/20/2046	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291QRA4	Agency MBS	5,063,999	5/20/2046	0.08%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36194GPR9	Agency MBS	3,890,274	8/20/2046	0.06%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36194HHW5	Agency MBS	4,880,965	10/20/2046	0.08%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291QT61	Agency MBS	4,586,346	2/20/2047	0.07%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	21H032670	Agency MBS	82,000,000	7/1/2047	1.30%

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GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	21H030674	Agency MBS	14,000,000	7/1/2047	0.22%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	21H042679	Agency MBS	12,000,000	7/1/2047	0.20%
NEW RESIDENTIAL ADVANCE RECEIVABLES TRUST 2016T1	62942QAX1	Agency MBS	630,000	6/15/2049	0.01%
NEW RESIDENTIAL ADVANCE RECEIVABLES TRUST 2016T4	62946UAA8	Agency MBS	2,650,000	12/15/2050	0.04%
NEW RESIDENTIAL MORTGAGE LOAN TRUST 20164	64829LAA6	Agency MBS	1,398,750	11/25/2056	0.02%
NRZ ADVANCE RECEIVABLES TRUST 2015ON1	62942QBC6	Agency MBS	7,700,000	10/15/2049	0.12%
BANC OF AMERICA COMMERCIAL MORTGAGE TRUST 20081	05952AAE4	Commercial MBS	1,462,754	2/10/2051	0.02%
BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES TRUST	073945AG2	Commercial MBS	900,000	9/11/2042	0.01%
BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES TRUST	07388QAE9	Commercial MBS	959,550	6/11/2050	0.01%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17321RAH9	Commercial MBS	12,591,000	11/10/2046	0.21%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17322MAY2	Commercial MBS	4,736,000	5/10/2047	0.08%
CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGE TRUST	12514AAE1	Commercial MBS	344,878	11/15/2044	0.01%
COMM 2014CCRE 14 MORTGAGE TRUST	12630DAV6	Commercial MBS	1,390,000	2/10/2047	0.02%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12630BBC1	Commercial MBS	12,016,000	12/10/2023	0.20%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	126192AE3	Commercial MBS	12,358,000	12/10/2044	0.20%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12624KAF3	Commercial MBS	10,483,000	8/15/2045	0.17%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	20048EBA8	Commercial MBS	13,757,000	1/10/2046	0.21%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12626LBN1	Commercial MBS	11,996,000	8/10/2050	0.20%
GOLDMAN SACHS GROUP INC/THE	36252RAZ2	Commercial MBS	5,052,000	1/10/2047	0.08%
GS MORTGAGE SECURITIES CORP II	36192CAH8	Commercial MBS	7,215,693	2/10/2046	0.11%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46640NAJ7	Commercial MBS	3,442,000	11/15/2045	0.06%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46640LAH5	Commercial MBS	8,931,000	8/15/2046	0.15%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46640UAH5	Commercial MBS	9,591,000	1/15/2047	0.16%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46641JBA3	Commercial MBS	7,887,000	2/15/2047	0.13%
JPMORGAN CHASE & CO	46639YAU1	Commercial MBS	11,457,000	4/15/2046	0.18%
JPMORGAN CHASE & CO	46639JAH3	Commercial MBS	3,439,000	12/15/2047	0.05%
MERRILL LYNCH MORTGAGE TRUST	59025WAL0	Commercial MBS	6,500,000	2/12/2051	0.10%
MERRILL LYNCH MORTGAGE TRUST	59025WAE6	Commercial MBS	1,546,365	2/12/2051	0.02%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61761ABA5	Commercial MBS	7,448,000	8/15/2045	0.12%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61761DAE2	Commercial MBS	3,805,000	11/15/2045	0.06%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61762MBY6	Commercial MBS	8,270,000	7/15/2046	0.13%
MORGAN STANLEY CAPITAL I TRUST 2008TOP29	61757LAF7	Commercial MBS	1,615,000	1/11/2043	0.03%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94988HAE1	Commercial MBS	8,244,000	10/15/2045	0.13%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94988QAN1	Commercial MBS	10,573,000	7/15/2046	0.17%
WF-RBS COMMERCIAL MORTGAGE TRUST	92937EAF1	Commercial MBS	7,671,000	3/15/2045	0.12%
WF-RBS COMMERCIAL MORTGAGE TRUST	92936QBC1	Commercial MBS	5,468,000	4/15/2045	0.09%
WF-RBS COMMERCIAL MORTGAGE TRUST	92930RAC6	Commercial MBS	7,237,000	11/15/2045	0.11%
WF-RBS COMMERCIAL MORTGAGE TRUST	92938JAG7	Commercial MBS	12,487,000	3/15/2046	0.20%
WF-RBS COMMERCIAL MORTGAGE TRUST	92938EAW3	Commercial MBS	3,690,000	9/15/2046	0.06%
WF-RBS COMMERCIAL MORTGAGE TRUST	92938VAS4	Commercial MBS	9,628,000	3/15/2047	0.16%
WF-RBS COMMERCIAL MORTGAGE TRUST	92937FAF8	Commercial MBS	13,025,000	3/15/2048	0.21%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
WFRBS COMMERCIAL MORTGAGE TRUST 2013UBS1	92938JAD4	Commercial MBS	1,825,000	3/15/2046	0.03%
ABN AMRO BANK NV	00084DAJ9	Corporate credit	3,115,000	6/4/2020	0.05%
ACTAVIS FUNDING SCS	00507UAP6	Corporate credit	2,205,000	3/12/2020	0.03%
AERCAP IRELAND CAPITAL DAC AERCAP GLOBAL AVIATION	00772BAM3	Corporate credit	2,350,000	10/1/2021	0.04%
AERCAP IRELAND CAPITAL DAC AERCAP GLOBAL AVIATION	00774MAA3	Corporate credit	4,495,000	5/26/2022	0.07%
AIR LEASE CORP	00912XAP9	Corporate credit	1,620,000	1/15/2018	0.02%
AIR LEASE CORP	00912XAL8	Corporate credit	1,830,000	1/15/2019	0.03%
AIRGAS INC	009363AP7	Corporate credit	1,265,000	2/15/2020	0.02%
ALIBABA GROUP HOLDING LIMITED	01609WAC6	Corporate credit	3,985,000	11/28/2019	0.06%
ALLERGAN PLC	00507UAR2	Corporate credit	2,013,000	3/15/2022	0.03%
ALLSTATE CORP	020002AX9	Corporate credit	2,626,000	5/16/2019	0.04%
ALTRIA GROUP INC	02209SAN3	Corporate credit	14,138,000	8/9/2022	0.22%
ALTRIA GROUP INC	02209SAS2	Corporate credit	1,000,000	1/31/2024	0.02%
AMEREN CORP	02361DAG5	Corporate credit	1,062,000	11/15/2018	0.02%
AMEREN CORP	023608AF9	Corporate credit	2,215,000	11/15/2020	0.03%
AMERICAN AIRLINES 20141 CLASS B PASS THROUGH TRUST	02376XAA7	Corporate credit	163,614	10/1/2022	0.00%
AMERICAN ELECTRIC POWER CO INC	037735CR6	Corporate credit	2,490,000	3/30/2021	0.04%
AMERICAN EXPRESS CO	025816AY5	Corporate credit	3,913,000	3/19/2018	0.06%
AMERICAN INTERNATIONAL GROUP INC	026874DG9	Corporate credit	2,690,000	3/1/2021	0.04%
AMERICAN INTERNATIONAL GROUP INC	00138CAC2	Corporate credit	2,000,000	12/15/2021	0.03%
AMERICAN TOWER CORP	03027XAH3	Corporate credit	2,120,000	2/15/2021	0.03%
AMERICAN TOWER CORP	03027XAH3	Corporate credit	2,000,000	2/15/2021	0.03%
AMERICAN TOWER CORP	03027XAG5	Corporate credit	6,030,000	6/1/2025	0.10%
AMERICAN TOWER CORP	03027XAK6	Corporate credit	830,000	10/15/2026	0.01%
ANALOG DEVICES INC	032654AL9	Corporate credit	1,130,000	12/5/2021	0.02%
ANHEUSER-BUSCH INBEV SA/NV	035242AJ5	Corporate credit	3,325,000	2/1/2021	0.05%
ANHEUSER-BUSCH INBEV SA/NV	035242AP1	Corporate credit	16,265,000	2/1/2026	0.26%
ANHEUSER-BUSCH INBEV SA/NV	035242AN6	Corporate credit	930,000	2/1/2046	0.02%
ANTHEM INC	94973VBC0	Corporate credit	2,250,000	1/15/2018	0.03%
AON PLC	037389AK9	Corporate credit	210,000	1/1/2027	0.00%
APPLE INC	037833AQ3	Corporate credit	765,000	5/6/2019	0.01%
APPLE INC	037833BS8	Corporate credit	3,000,000	2/23/2021	0.05%
APPLE INC	037833CC2	Corporate credit	8,385,000	8/4/2021	0.12%
APPLE INC	037833AS9	Corporate credit	6,725,000	5/6/2024	0.11%
ARES CAPITAL CORPORATION	04010LAP8	Corporate credit	2,565,000	1/15/2020	0.04%
ASSOCIATED BANCCORP	045487AA3	Corporate credit	5,020,000	11/15/2019	0.08%
ASSURANT INC	04621XAD0	Corporate credit	1,352,000	2/15/2034	0.03%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	00182EAY5	Corporate credit	5,285,000	2/1/2019	0.08%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACU3	Corporate credit	1,000,000	8/19/2020	0.02%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05253JAM3	Corporate credit	1,990,000	6/1/2021	0.03%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	00182EBA6	Corporate credit	5,000,000	7/28/2021	0.08%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	00182FBC9	Corporate credit	2,000,000	1/25/2022	0.03%
AUTONATION INC	05329WAK8	Corporate credit	3,858,000	2/1/2020	0.06%
AUTONATION INC	05329WAL6	Corporate credit	1,495,000	1/15/2021	0.02%
AUTONATION INC	05329WAM4	Corporate credit	3,685,000	10/1/2025	0.06%
AVIATION CAPITAL GROUP CORP	05367AAG8	Corporate credit	2,409,000	9/17/2018	0.04%
AVIATION CAPITAL GROUP CORP	05367AAD5	Corporate credit	1,648,000	4/6/2021	0.03%
BAIDU INC	056752AC2	Corporate credit	4,675,000	8/6/2018	0.07%
BANCO SANTANDER SA	80283LAA1	Corporate credit	3,410,000	11/7/2023	0.06%
BANCO SANTANDER SA	80281LAA3	Corporate credit	2,260,000	9/15/2025	0.04%
BANCO SANTANDER SA	80281TAE8	Corporate credit	1,800,000	11/19/2025	0.03%
BANCOLOMBIA SA	05968LAG7	Corporate credit	1,100,000	6/3/2021	0.02%
BANK OF AMERICA CORP	06051GFP9	Corporate credit	1,000,000	4/21/2025	0.02%
BANK OF AMERICA CORP	59022CAA1	Corporate credit	1,590,000	9/15/2026	0.02%
BANK OF AMERICA CORP	59022CAJ2	Corporate credit	2,170,000	1/29/2037	0.04%
BANK OF AMERICA CORPORATION	060505DP6	Corporate credit	5,000,000	12/1/2017	0.08%
BANK OF AMERICA CORPORATION	06051GDX4	Corporate credit	3,770,000	5/1/2018	0.06%
BANK OF AMERICA CORPORATION	06051GFN4	Corporate credit	1,930,000	4/21/2020	0.03%
BANK OF AMERICA CORPORATION	06051GGB9	Corporate credit	4,820,000	11/9/2020	0.07%
BANK OF MONTREAL	06367TPX2	Corporate credit	6,960,000	12/12/2019	0.11%
BANK OF NEW YORK MELLON CORP	06406RAA5	Corporate credit	7,670,000	2/7/2022	0.12%
BANK OF NOVA SCOTIA	064159GW0	Corporate credit	4,365,000	10/21/2020	0.07%
BANK OF NOVA SCOTIA	064159FL5	Corporate credit	2,798,000	7/21/2021	0.04%
BANK OF NOVA SCOTIA	064159JG2	Corporate credit	1,775,000	3/7/2022	0.03%
BARCLAYS PLC	06739FFU0	Corporate credit	4,582,000	6/12/2021	0.09%
BAXALTA INCORPORATED	07177MAD5	Corporate credit	2,195,000	6/23/2020	0.03%
BECTON DICKINSON AND CO	075887BW8	Corporate credit	8,202,000	6/6/2027	0.13%
BERKSHIRE HATHAWAY INC	084670BQ0	Corporate credit	4,390,000	3/15/2021	0.07%
BLACKSTONE GROUP LP/THE	09256BAB3	Corporate credit	600,000	3/15/2021	0.01%
BNP PARIBAS SA	05567LT31	Corporate credit	2,966,000	1/15/2021	0.05%
BOARDWALK PIPELINES LP	882440AX8	Corporate credit	1,945,000	2/1/2021	0.03%
BOARDWALK PIPELINES LP	096630AC2	Corporate credit	3,000,000	2/1/2023	0.05%
BOARDWALK PIPELINES LP	096630AF5	Corporate credit	895,000	7/15/2027	0.01%
BOEING CO	097023BT1	Corporate credit	6,140,000	3/1/2022	0.09%
BOSTON SCIENTIFIC CORP	101137AP2	Corporate credit	1,320,000	5/15/2020	0.02%
BP PLC	05569AAB5	Corporate credit	1,000,000	5/8/2019	0.02%
BP PLC	05565QDB1	Corporate credit	3,465,000	5/4/2026	0.05%
BRAMBLES USA INC	10510KAA5	Corporate credit	1,450,000	4/1/2020	0.02%
BROADCOM LTD	11134LAC3	Corporate credit	5,000,000	1/15/2022	0.08%
BROADCOM LTD	11134LAG4	Corporate credit	2,993,000	1/15/2027	0.05%
BUNGE LIMITED FINANCE CORP	120568AW0	Corporate credit	4,420,000	11/24/2020	0.07%
BURLINGTON NORTHERN SANTA FE LLC	12189TBC7	Corporate credit	3,820,000	10/1/2019	0.06%

Security Detail

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BURLINGTON NORTHERN SANTA FE LLC	12189LAL5	Corporate credit	5,000,000	9/1/2022	0.08%
CANTOR FITZGERALD LP	138616AA5	Corporate credit	2,130,000	10/15/2019	0.04%
CANTOR FITZGERALD LP	138616AC1	Corporate credit	5,660,000	6/17/2022	0.10%
CAPITAL ONE FINANCIAL CORP	14040HBP9	Corporate credit	1,665,000	5/12/2020	0.03%
CAPITAL ONE FINANCIAL CORP	140420NB2	Corporate credit	3,716,000	2/15/2023	0.06%
CAPITAL ONE FINANCIAL CORP	14040HBJ3	Corporate credit	1,040,000	10/29/2025	0.02%
CATERPILLAR FINANCIAL SERVICES CORP	14912L6R7	Corporate credit	3,465,000	5/18/2019	0.05%
CATERPILLAR FINANCIAL SERVICES CORP	14912L6N6	Corporate credit	1,865,000	11/13/2020	0.03%
CBRE GROUP INC	12505BAC4	Corporate credit	1,460,000	3/15/2025	0.02%
CBRE GROUP INC	12505BAD2	Corporate credit	3,355,000	3/1/2026	0.06%
CBS CORP	124857AP8	Corporate credit	1,402,000	1/15/2025	0.02%
CBS CORP	124857AR4	Corporate credit	1,101,000	1/15/2027	0.02%
CELANESE CORP	15089QAD6	Corporate credit	3,325,000	11/15/2022	0.06%
CENOVUS ENERGY INC	15135UAL3	Corporate credit	5,000,000	4/15/2027	0.07%
CHARTER COMMUNICATIONS INC	161175AY0	Corporate credit	1,704,000	7/23/2025	0.03%
CHEVRON CORPORATION	166764BG4	Corporate credit	7,945,000	5/16/2021	0.12%
CHUBB INA HOLDINGS INC	00440EAT4	Corporate credit	5,300,000	11/3/2020	0.08%
CIGNA CORP	125509BM0	Corporate credit	4,600,000	6/15/2020	0.08%
CIGNA CORP	125509BS7	Corporate credit	800,000	2/15/2022	0.01%
CITIGROUP INC	172967JN2	Corporate credit	3,275,000	4/27/2018	0.05%
CITIGROUP INC	172967LF6	Corporate credit	6,995,000	1/10/2020	0.11%
CITIGROUP INC	172967KA8	Corporate credit	2,000,000	9/29/2027	0.03%
CNA FINANCIAL CORP	126117AR1	Corporate credit	2,623,000	8/15/2021	0.05%
CNA FINANCIAL CORP	126117AS9	Corporate credit	2,194,000	5/15/2024	0.04%
COCACOLA FEMSA SAB DE CV	191241AG3	Corporate credit	4,290,000	11/26/2018	0.07%
COMCAST CORP	20030NBV2	Corporate credit	3,110,000	1/15/2022	0.05%
COMCAST CORP	00209TAB1	Corporate credit	5,000,000	11/15/2022	0.10%
COMCAST CORP	20030NBS9	Corporate credit	6,330,000	3/1/2026	0.10%
COMCAST CORP	20030NBW0	Corporate credit	8,285,000	1/15/2027	0.12%
COMCAST CORP	872287AL1	Corporate credit	1,250,000	2/15/2028	0.03%
CONOCOPHILLIPS	20825CAR5	Corporate credit	78,000	2/1/2019	0.00%
CONOCOPHILLIPS CO	20826FAS5	Corporate credit	4,155,000	3/15/2021	0.07%
CREDIT AGRICOLE GROUP	225313AF2	Corporate credit	2,945,000	3/17/2025	0.05%
CREDIT SUISSE GROUP AG	22546QAC1	Corporate credit	425,000	8/13/2019	0.01%
CREDIT SUISSE GROUP AG	225401AB4	Corporate credit	10,000,000	1/9/2023	0.16%
CREDIT SUISSE GROUP AG	22546DAA4	Corporate credit	3,188,000	8/8/2023	0.06%
CRH AMERICA INC	12626PAJ2	Corporate credit	910,000	7/15/2018	0.02%
CROWN CASTLE INTERNATIONAL CORP	22822VAA9	Corporate credit	3,561,000	2/15/2021	0.06%
CROWN CASTLE INTERNATIONAL CORP	228227BD5	Corporate credit	5,192,000	1/15/2023	0.09%
CROWN CASTLE INTERNATIONAL CORP	22822VAB7	Corporate credit	1,783,000	2/15/2026	0.03%
CVS HEALTH CORP	126650CL2	Corporate credit	1,771,000	7/20/2025	0.03%

Security Detail

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CVS HEALTH CORP	126650BP4	Corporate credit	1,131,789	12/10/2028	0.02%
DDR CORP	251591AY9	Corporate credit	2,090,000	4/15/2018	0.03%
DELL INC	25272KAG8	Corporate credit	11,313,000	6/15/2023	0.19%
DIGITAL REALTY TRUST INC	25389JAN6	Corporate credit	1,880,000	10/1/2020	0.03%
DIGITAL REALTY TRUST INC	25389JAJ5	Corporate credit	1,000,000	3/15/2021	0.02%
DISCOVER BANK	25466AAC5	Corporate credit	1,180,000	2/21/2018	0.02%
DOLLAR GENERAL CORP	256677AC9	Corporate credit	3,485,000	4/15/2023	0.05%
DOVER CORP	260003AM0	Corporate credit	7,460,000	11/15/2025	0.12%
DUKE REALTY CORP	26441YAV9	Corporate credit	2,429,000	6/15/2022	0.04%
ECOLAB INC	278865AT7	Corporate credit	2,730,000	1/14/2019	0.04%
EI DU PONT DE NEMOURS & CO	263534CM9	Corporate credit	2,105,000	5/1/2020	0.03%
EMERA INC	29103DAJ5	Corporate credit	2,610,000	6/15/2026	0.04%
ENBRIDGE INC	29250NAL9	Corporate credit	3,395,000	12/1/2026	0.05%
ENERGY FUTURE HOLDINGS CORP	68233DAR8	Corporate credit	2,500,000	9/1/2022	0.05%
ENERGY TRANSFER LP	29273RBB4	Corporate credit	2,500,000	2/1/2024	0.05%
ENERGY TRANSFER LP	29273RBK4	Corporate credit	4,860,000	4/15/2027	0.08%
ENTERGY TEXAS INC	29365TAA2	Corporate credit	3,375,000	2/1/2019	0.06%
ENTERGY TEXAS INC	29365TAE4	Corporate credit	655,000	6/1/2021	0.01%
ENTERPRISE HOLDINGS INC	26882PBE1	Corporate credit	3,640,000	10/15/2037	0.07%
ENTERPRISE PRODUCTS OPERATING LLC	29379VBK8	Corporate credit	6,372,000	4/15/2021	0.10%
EOG RESOURCES INC	26875PAD3	Corporate credit	990,000	6/1/2019	0.02%
EQT MIDSTREAM PARTNERS LP	26885BAA8	Corporate credit	3,300,000	8/1/2024	0.05%
EVERSOURCE ENERGY	958587BJ5	Corporate credit	5,000,000	9/15/2021	0.08%
EXPEDIA INC	30212PAM7	Corporate credit	1,112,000	2/15/2026	0.02%
EXPRESS SCRIPTS HOLDING COMPANY	30219GAL2	Corporate credit	5,930,000	2/25/2021	0.09%
FEDERAL REALTY INVESTMENT TRUST	313747AW7	Corporate credit	2,030,000	1/15/2021	0.03%
FIRST HORIZON NATIONAL CORP	320517AB1	Corporate credit	6,020,000	12/15/2020	0.09%
FIRSTENERGY CORP	889175BE4	Corporate credit	144,000	5/1/2020	0.00%
FIRSTENERGY CORP	476556DB8	Corporate credit	5,000,000	4/1/2024	0.08%
FIRSTENERGY CORP	337932AH0	Corporate credit	2,000,000	7/15/2027	0.03%
FISERV INC	337738AM0	Corporate credit	3,000,000	10/1/2022	0.05%
FORD MOTOR CO	345397XW8	Corporate credit	3,300,000	3/18/2021	0.05%
FORD MOTOR CO	345370CR9	Corporate credit	5,630,000	12/8/2026	0.09%
FS INVESTMENT CORPORATION	302635AA5	Corporate credit	1,880,000	7/15/2019	0.03%
FULTON FINANCIAL CORPORATION	360271AK6	Corporate credit	1,385,000	3/16/2022	0.02%
GENERAL DYNAMICS CORP	369550AU2	Corporate credit	6,145,000	11/15/2022	0.09%
GENERAL ELECTRIC CO	36164QMS4	Corporate credit	7,354,000	11/15/2020	0.11%
GENERAL ELECTRIC CO	369622SM8	Corporate credit	3,039,000	2/11/2021	0.05%
GENERAL ELECTRIC CO	36164QNA2	Corporate credit	6,372,000	11/15/2035	0.11%
GENERAL MOTORS CO	37045VAK6	Corporate credit	4,862,000	4/1/2036	0.09%
GENERAL MOTORS FINANCIAL CO INC	37045XBB1	Corporate credit	1,000,000	1/15/2019	0.02%

Security Detail

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GENERAL MOTORS FINANCIAL CO INC	37045XBJ4	Corporate credit	2,940,000	5/9/2019	0.04%
GENERAL MOTORS FINANCIAL CO INC	37045XAY2	Corporate credit	3,750,000	7/13/2020	0.06%
GEORGIA-PACIFIC LLC	373298BR8	Corporate credit	5,608,000	11/15/2029	0.12%
GLENCORE FINANCE CANADA LIMITED	98417EAT7	Corporate credit	1,890,000	10/25/2022	0.03%
GLENCORE HOLDING AG	378272AH1	Corporate credit	5,079,000	4/29/2024	0.08%
GLENCORE HOLDING AG	378272AL2	Corporate credit	2,422,000	4/16/2025	0.04%
GOLDMAN SACHS GROUP INC THE	38141GFM1	Corporate credit	5,000,000	4/1/2018	0.08%
GOLDMAN SACHS GROUP INC THE	38143U8F1	Corporate credit	7,262,000	2/25/2021	0.11%
GOLDMAN SACHS GROUP INC/THE	38141GFM1	Corporate credit	2,040,000	4/1/2018	0.03%
GOLDMAN SACHS GROUP INC/THE	38141EA25	Corporate credit	6,305,000	2/15/2019	0.11%
GOLDMAN SACHS GROUP INC/THE	38141GVR2	Corporate credit	750,000	10/21/2025	0.01%
GOLDMAN SACHS GROUP INC/THE	38141GWB6	Corporate credit	2,255,000	1/26/2027	0.04%
GREAT PLAINS ENERGY INC	391164AJ9	Corporate credit	6,865,000	4/1/2027	0.11%
GROUPE BPCE SA	05578QAD5	Corporate credit	12,810,000	3/15/2025	0.20%
HARRIS CORP	413875AQ8	Corporate credit	1,720,000	4/27/2020	0.03%
HCP INC	40414LAJ8	Corporate credit	3,740,000	11/15/2023	0.06%
HEALTHCARE REALTY TRUST INC	421946AJ3	Corporate credit	780,000	5/1/2025	0.01%
HESS CORP	023551AJ3	Corporate credit	2,755,000	8/15/2031	0.05%
HIGHWOODS REALTY LP	431282AF9	Corporate credit	1,450,000	4/15/2018	0.02%
HOME DEPOT INC	437076BL5	Corporate credit	2,800,000	4/1/2021	0.04%
HOME DEPOT INC/THE	437076BG6	Corporate credit	5,720,000	6/1/2022	0.09%
HONDA MOTOR CO LTD	02666QL50	Corporate credit	2,000,000	9/11/2017	0.03%
HOSPITALITY PROPERTIES TRUST	44106MAT9	Corporate credit	1,465,000	3/15/2025	0.02%
HOST HOTELS & RESORTS INC	44107TAQ9	Corporate credit	1,785,000	10/1/2021	0.03%
HOST HOTELS & RESORTS INC	44107TAS5	Corporate credit	2,128,000	3/15/2022	0.04%
HSBC HOLDINGS PLC	404280AL3	Corporate credit	6,495,000	1/14/2022	0.11%
HUTCHISON WHAMPOA LTD	44841DAB8	Corporate credit	505,000	10/31/2024	0.01%
HYATT HOTELS CORP	448579AE2	Corporate credit	1,135,000	7/15/2023	0.02%
HYUNDAI CAPITAL AMERICA	44923QAJ3	Corporate credit	815,000	2/6/2019	0.01%
IMPERIAL BRANDS FINANCE PLC	453140AD7	Corporate credit	5,321,000	7/21/2020	0.08%
ING GROEP NV	449786AY8	Corporate credit	3,315,000	9/25/2023	0.06%
INTEL CORP	458140AW0	Corporate credit	2,960,000	5/19/2021	0.04%
INTERNATIONAL BUSINESS MACHINES CORP	459200GM7	Corporate credit	1,690,000	10/15/2018	0.03%
INTERNATIONAL BUSINESS MACHINES CORP	459200HG9	Corporate credit	3,885,000	8/1/2022	0.06%
INTERNATIONAL BUSINESS MACHINES CORP	459200AM3	Corporate credit	192,000	10/30/2025	0.00%
INTESA SANPAOLO SPA	46115HAL1	Corporate credit	4,000,000	1/15/2019	0.06%
JABIL INC	466313AD5	Corporate credit	465,000	3/15/2018	0.01%
JPMORGAN CHASE & CO	48121CVZ6	Corporate credit	5,164,000	7/5/2017	0.08%
JPMORGAN CHASE & CO	48121CYK6	Corporate credit	2,966,000	10/1/2017	0.05%
JPMORGAN CHASE & CO	073902PR3	Corporate credit	4,295,000	10/2/2017	0.07%
JPMORGAN CHASE & CO	073902RU4	Corporate credit	3,265,000	2/1/2018	0.05%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
JPMORGAN CHASE & CO	46625HJD3	Corporate credit	11,335,000	1/24/2022	0.19%
KEYBANK NA	49327M2P8	Corporate credit	3,980,000	8/22/2019	0.06%
KINDER MORGAN INC	494550BJ4	Corporate credit	1,395,000	3/1/2022	0.02%
KINDER MORGAN INC	494550BM7	Corporate credit	2,000,000	2/15/2023	0.03%
KINDER MORGAN INC	880451AV1	Corporate credit	1,000,000	10/15/2028	0.02%
KKR & CO LP	48248NAA8	Corporate credit	1,000,000	9/29/2020	0.02%
KONINKLIJKE AHOLD DELHAIZE NV	246688AF2	Corporate credit	4,547,000	4/15/2031	0.10%
KRAFT HEINZ FOODS CO	50077LAD8	Corporate credit	5,000,000	6/1/2026	0.07%
L3 COMMUNICATIONS CORP	502413AY3	Corporate credit	5,860,000	10/15/2019	0.10%
L3 TECHNOLOGIES INC	502413BE6	Corporate credit	1,660,000	12/15/2026	0.03%
LABORATORY CORPORATION OF AMERICA HOLDINGS	50540RAR3	Corporate credit	2,450,000	2/1/2020	0.04%
LAZARD GROUP LLC	52107QAF2	Corporate credit	5,310,000	11/14/2020	0.09%
LIBERTY PROPERTY TRUST	53117CAP7	Corporate credit	2,952,000	6/15/2023	0.05%
LINCOLN NATIONAL CORP	534187AY5	Corporate credit	2,570,000	2/15/2020	0.04%
LLOYDS BANKING GROUP PLC	53944YAA1	Corporate credit	3,120,000	11/4/2024	0.05%
LLOYDS BANKING GROUP PLC	539439AM1	Corporate credit	8,288,000	12/10/2025	0.13%
LUKOIL PJSC	549876AH3	Corporate credit	1,780,000	4/24/2023	0.03%
LYONDELLBASELL INDUSTRIES NV	552081AG6	Corporate credit	1,470,000	4/15/2019	0.02%
MACQUARIE GROUP LTD	55608PAP9	Corporate credit	4,280,000	7/29/2020	0.07%
MACQUARIE GROUP LTD	55608PAP9	Corporate credit	4,230,000	7/29/2020	0.07%
MACQUARIE GROUP LTD	55608PAV6	Corporate credit	130,000	1/15/2021	0.00%
MAJAPAHIT HOLDING BV	56068TAF4	Corporate credit	1,050,000	1/20/2020	0.02%
MARRIOTT INTERNATIONAL INC	571903AN3	Corporate credit	3,530,000	3/1/2021	0.05%
MASCO CORP	574599BK1	Corporate credit	4,343,000	4/1/2021	0.07%
MEDTRONIC PLC	585055BS4	Corporate credit	1,765,000	3/15/2025	0.03%
MEDTRONIC PLC	585055BT2	Corporate credit	1,643,000	3/15/2035	0.03%
METHANEX CORP	59151KAH1	Corporate credit	910,000	12/15/2019	0.01%
METHANEX CORP	59151KAG3	Corporate credit	500,000	3/1/2022	0.01%
METLIFE INC	59156RAX6	Corporate credit	1,900,000	2/8/2021	0.03%
METLIFE INC	592173AE8	Corporate credit	2,209,000	11/1/2025	0.04%
MICROSOFT CORP	594918BR4	Corporate credit	3,825,000	8/8/2026	0.06%
MICROSOFT CORP	594918BY9	Corporate credit	6,100,000	2/6/2027	0.10%
MITSUBISHI UFJ FINANCIAL GROUP INC	60682VAD2	Corporate credit	5,580,000	10/19/2020	0.09%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AD6	Corporate credit	3,845,000	3/1/2026	0.06%
MONSANTO CO	61166WAU5	Corporate credit	1,578,000	7/15/2024	0.02%
MOODY'S CORP	615369AL9	Corporate credit	3,525,000	1/15/2028	0.05%
MORGAN STANLEY	6174466Q7	Corporate credit	5,000,000	4/1/2018	0.08%
MORGAN STANLEY	61746BDX1	Corporate credit	995,000	2/1/2019	0.02%
MORGAN STANLEY	61746BEF9	Corporate credit	5,715,000	1/20/2027	0.09%
MPLX LP	55336VAK6	Corporate credit	4,105,000	3/1/2027	0.06%
NATIONAL AUSTRALIA BANK LTD	63254AAQ1	Corporate credit	500,000	7/12/2019	0.01%

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NATIONAL AUSTRALIA BANK LTD	63254AAU2	Corporate credit	23,945,000	1/10/2022	0.38%
NATIONWIDE BUILDING SOCIETY	63859UBC6	Corporate credit	1,550,000	1/21/2020	0.02%
NEUBERGER BERMAN GROUP LLC	64128XAE0	Corporate credit	750,000	4/15/2045	0.01%
NEWELL BRANDS INC	651229AU0	Corporate credit	2,655,000	4/1/2021	0.04%
NEWELL BRANDS INC	651229AW6	Corporate credit	6,050,000	4/1/2026	0.10%
NISSAN MOTOR ACCEPTANCE CORP	654740AS8	Corporate credit	2,940,000	9/14/2021	0.04%
NORDEA BANK AB	65557FAA4	Corporate credit	5,000,000	5/13/2021	0.08%
NORDEA BANK AB	65557CAS2	Corporate credit	4,960,000	5/27/2021	0.08%
NORTHROP GRUMMAN CORP	666807AQ5	Corporate credit	1,185,000	3/1/2026	0.02%
NORTHWESTERN MUTUAL LIFE INS	668131AA3	Corporate credit	435,000	3/30/2040	0.01%
OMEGA HEALTHCARE INVESTORS INC	681936BB5	Corporate credit	3,240,000	4/1/2024	0.05%
OMEGA HEALTHCARE INVESTORS INC	681936BH2	Corporate credit	910,000	1/15/2026	0.02%
OMNICOM GROUP INC	68217FAA0	Corporate credit	3,245,000	4/15/2026	0.05%
ONCOR ELECTRIC DELIVERY CO LLC	68233JAX2	Corporate credit	4,580,000	6/1/2019	0.07%
ONEOK PARTNERS LP	68268NAN3	Corporate credit	200,000	3/15/2020	0.00%
ORACLE CORP	68389XAP0	Corporate credit	2,405,000	10/15/2022	0.04%
ORACLE CORP	68389XBM6	Corporate credit	8,125,000	7/15/2026	0.12%
O'REILLY AUTOMOTIVE INC	67103HAD9	Corporate credit	1,225,000	6/15/2023	0.02%
PENSKE TRUCK LEASING CO	709599AQ7	Corporate credit	2,410,000	6/15/2019	0.04%
PENSKE TRUCK LEASING CO	709599AR5	Corporate credit	2,975,000	1/9/2020	0.05%
PENSKE TRUCK LEASING CO	709599AS3	Corporate credit	500,000	2/1/2022	0.01%
PENSKE TRUCK LEASING CO	709599AW4	Corporate credit	3,537,000	11/15/2026	0.05%
PIONEER NATURAL RESOURCES CO	723787AB3	Corporate credit	2,620,000	1/15/2028	0.05%
PITNEY BOWES INC	72447XAC1	Corporate credit	25,000	9/15/2017	0.00%
PNC FINANCIAL SERVICES GROUP INC/THE	693475AL9	Corporate credit	3,000,000	11/9/2022	0.05%
PNC FINANCIAL SERVICES GROUP INC/THE	69349LAQ1	Corporate credit	5,560,000	11/1/2025	0.09%
PPL CORP	50188FAD7	Corporate credit	1,380,000	11/15/2020	0.02%
PRICELINE GROUP INC/THE	741503AW6	Corporate credit	3,774,000	3/15/2025	0.06%
PRICOA GLOBAL FUNDING I	74153WCH0	Corporate credit	4,715,000	6/3/2021	0.07%
PRUDENTIAL FINANCIAL INC	33829TAA4	Corporate credit	965,000	11/15/2023	0.02%
PRUDENTIAL FINANCIAL INC	744320AK8	Corporate credit	3,500,000	6/15/2038	0.06%
PUBLIC SERVICE ELECTRIC & GAS CO	74456QBP0	Corporate credit	2,295,000	3/15/2021	0.03%
PUGET ENERGY INC	745310AH5	Corporate credit	1,840,000	5/15/2025	0.03%
QVC INC	747262AS2	Corporate credit	1,495,000	4/1/2024	0.02%
RABOBANK NEDERLAND	21685WDD6	Corporate credit	1,000,000	2/8/2022	0.02%
RABOBANK NEDERLAND	21685WDF1	Corporate credit	3,000,000	11/9/2022	0.05%
RABOBANK NEDERLAND	21684AAA4	Corporate credit	2,215,000	12/1/2023	0.04%
REALTY INCOME CORP	756109AP9	Corporate credit	1,875,000	8/1/2023	0.03%
REGIONS FINANCIAL CORP	7591EPAK6	Corporate credit	5,425,000	2/8/2021	0.08%
REYNOLDS PRESTO PRODUCTS INC	695156AQ2	Corporate credit	1,330,000	11/1/2023	0.02%
RIO TINTO PLC	767201AD8	Corporate credit	3,265,000	7/15/2028	0.07%

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ROGERS COMMUNICATIONS INC	775109AX9	Corporate credit	1,362,000	3/15/2043	0.02%
ROYAL BANK OF CANADA	780082AD5	Corporate credit	3,000,000	1/27/2026	0.05%
RPM INTERNATIONAL INC	749685AQ6	Corporate credit	1,786,000	2/15/2018	0.03%
RPM INTERNATIONAL INC	749685AR4	Corporate credit	379,000	10/15/2019	0.01%
RPM INTERNATIONAL INC	749685AS2	Corporate credit	242,000	11/15/2022	0.00%
RYDER SYSTEM INC	78355HJW0	Corporate credit	2,885,000	6/1/2019	0.04%
RYDER SYSTEM INC	78355HKB4	Corporate credit	2,560,000	11/15/2021	0.04%
SBA COMMUNICATIONS CORP	78403DAE0	Corporate credit	3,000,000	4/10/2018	0.05%
SCHLUMBERGER LTD	806854AB1	Corporate credit	10,000,000	9/14/2021	0.16%
SCHNEIDER ELECTRIC SE	80687PAA4	Corporate credit	1,850,000	9/27/2022	0.03%
SENIOR HOUSING PROPERTIES TRUST	81721MAE9	Corporate credit	1,469,000	4/15/2020	0.02%
SHIRE ACQUISITIONS INVESTMENTS IRELAND DESIGNATED	82481LAB5	Corporate credit	1,545,000	9/23/2021	0.02%
SHIRE PLC	82481LAC3	Corporate credit	2,001,000	9/23/2023	0.03%
SHIRE PLC	82481LAD1	Corporate credit	3,751,000	9/23/2026	0.06%
SIEMENS AG	82620KAP8	Corporate credit	4,645,000	3/16/2020	0.07%
SIEMENS AG	82620KAS2	Corporate credit	15,000,000	3/16/2024	0.24%
SIMON PROPERTY GROUP LP	828807CX3	Corporate credit	2,339,000	7/15/2021	0.04%
SIMON PROPERTY GROUP LP	828807DA2	Corporate credit	2,415,000	1/30/2022	0.04%
SKANDINAVISKA ENSKILDA BANKEN AB	830505AV5	Corporate credit	6,100,000	3/11/2020	0.09%
SOCIETE GENERALE SA	83368RAF9	Corporate credit	1,000,000	9/16/2020	0.02%
SOLVAY SA	232820AJ9	Corporate credit	2,500,000	4/1/2023	0.04%
SOUTHERN CO/THE	842587CU9	Corporate credit	2,500,000	7/1/2023	0.04%
SPECTRA ENERGY CORP	84755TAA5	Corporate credit	515,000	4/15/2018	0.01%
SPECTRA ENERGY CORP	84755TAD9	Corporate credit	1,030,000	3/1/2020	0.02%
SPIRE INC	505597AE4	Corporate credit	2,800,000	8/15/2019	0.04%
SPRINT COMMUNICATIONS INC	85208NAA8	Corporate credit	6,260,000	9/20/2021	0.10%
STANDARD CHARTERED PLC	Y8145BAA5	Corporate credit	2,000,000	6/24/2020	0.03%
STANLEY BLACK & DECKER INC	854502AB7	Corporate credit	1,800,000	11/17/2018	0.03%
STANLEY BLACK & DECKER INC	854502AE1	Corporate credit	3,315,000	11/17/2018	0.05%
STATE GRID OVERSEAS INVESTMENT 2016 LTD	857006AB6	Corporate credit	3,880,000	5/18/2021	0.06%
STATE STREET CORPORATION	857477AS2	Corporate credit	5,000,000	8/18/2020	0.08%
STATOIL ASA	85771PAF9	Corporate credit	1,382,000	1/23/2022	0.02%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAE0	Corporate credit	3,629,000	7/14/2021	0.05%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAM2	Corporate credit	1,975,000	1/11/2022	0.03%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAA8	Corporate credit	4,750,000	4/2/2024	0.08%
SVB FINANCIAL GROUP	78486QAC5	Corporate credit	4,915,000	9/15/2020	0.08%
SWISS RE AG	87089HAB9	Corporate credit	855,000	12/6/2042	0.01%
TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA	87246YAC0	Corporate credit	5,000,000	11/1/2024	0.08%
TENCENT HOLDINGS LIMITED	88032WAC0	Corporate credit	2,815,000	2/11/2020	0.04%
TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV	88167AAC5	Corporate credit	2,250,000	7/21/2021	0.03%
THOMAS & BETTS CORP	884315AG7	Corporate credit	1,860,000	11/15/2021	0.03%

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TIAA ASSET MANAGEMENT FINANCE COMPANY LLC	87246YAA4	Corporate credit	4,750,000	11/1/2019	0.07%
TIME WARNER INC	887315AM1	Corporate credit	1,000,000	2/1/2023	0.02%
TIME WARNER INC	887317BA2	Corporate credit	1,984,000	7/15/2026	0.03%
TIME WARNER INC	887317BB0	Corporate credit	2,840,000	2/15/2027	0.04%
TIME WARNER INC	887315BM0	Corporate credit	800,000	1/15/2028	0.02%
TJX COS INC/THE	872540AP4	Corporate credit	1,750,000	5/15/2023	0.03%
TORONTO-DOMINION BANK/THE	89114QAG3	Corporate credit	7,135,000	4/30/2018	0.11%
TORONTO-DOMINION BANK/THE	89114QBE7	Corporate credit	2,962,000	1/22/2019	0.05%
TRAVELERS COS INC/THE	893939AE8	Corporate credit	1,330,000	4/15/2026	0.03%
TTX CO	87305QCL3	Corporate credit	1,650,000	2/1/2019	0.03%
TWENTY-FIRST CENTURY FOX INC	90131HBN4	Corporate credit	780,000	3/1/2039	0.02%
TYCO ELECTRONICS GROUP SA	902133AF4	Corporate credit	3,909,000	10/1/2017	0.06%
TYSON FOODS INC	902494AW3	Corporate credit	330,000	8/15/2019	0.01%
TYSON FOODS INC	902494AZ6	Corporate credit	1,548,000	8/15/2034	0.03%
UBS GROUP AG	90351DAD9	Corporate credit	3,815,000	4/15/2021	0.06%
UBS GROUP AG	90352JAA1	Corporate credit	8,000,000	5/23/2023	0.13%
UBS GROUP AG	90351DAF4	Corporate credit	1,765,000	4/15/2026	0.03%
UNITED CONTINENTAL HOLDINGS INC	210805CB1	Corporate credit	37,392	9/15/2017	0.00%
UNITED CONTINENTAL HOLDINGS INC	210805BU0	Corporate credit	38,047	1/2/2018	0.00%
UNITED CONTINENTAL HOLDINGS INC	90932QAA4	Corporate credit	1,535,162	9/3/2026	0.02%
UNITEDHEALTH GROUP INC	91324PBY7	Corporate credit	4,250,000	10/15/2017	0.06%
UNITEDHEALTH GROUP INC	91324PCT7	Corporate credit	2,765,000	2/15/2019	0.04%
UNITEDHEALTH GROUP INC	91324PBZ4	Corporate credit	1,000,000	2/15/2023	0.02%
UNITEDHEALTH GROUP INC	91324PBE1	Corporate credit	1,300,000	11/15/2037	0.03%
UNUM GROUP	91529YAM8	Corporate credit	850,000	5/15/2021	0.01%
US BANCORP	91159HHG8	Corporate credit	1,872,000	1/30/2024	0.03%
VALERO ENERGY CORP	91914JAA0	Corporate credit	2,212,000	12/15/2026	0.03%
VOYA FINANCIAL INC	70466WAA7	Corporate credit	3,230,000	2/15/2025	0.05%
WACHOVIA CORPORATION	92976WBH8	Corporate credit	10,000,000	2/1/2018	0.16%
WALGREENS BOOTS ALLIANCE INC	931427AQ1	Corporate credit	1,170,000	6/1/2026	0.02%
WAL-MART STORES INC	931142CU5	Corporate credit	315,000	7/8/2020	0.01%
WELLS FARGO & CO	92976GAH4	Corporate credit	4,405,000	11/15/2017	0.07%
WESTPAC BANKING CORP	961214AH6	Corporate credit	3,000,000	6/1/2018	0.05%
WESTPAC BANKING CORP	961214BK8	Corporate credit	2,480,000	11/19/2019	0.04%
WESTPAC BANKING CORP	961214CV3	Corporate credit	4,775,000	5/13/2021	0.07%
WESTPAC BANKING CORP	961214DA8	Corporate credit	5,190,000	8/19/2021	0.08%
WESTROCK CO	961548AY0	Corporate credit	3,986,000	2/15/2031	0.09%
WEYERHAEUSER CO	962166BV5	Corporate credit	919,000	10/1/2019	0.02%
WEYERHAEUSER CO	962166BR4	Corporate credit	2,000,000	3/15/2032	0.04%
WILLIAMS PARTNERS LP	96949LAA3	Corporate credit	3,115,000	3/15/2022	0.05%
WILLIAMS PARTNERS LP	96950FAM6	Corporate credit	1,000,000	3/4/2024	0.02%

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WILLIS TOWERS WATSON PUBLIC LIMITED COMPANY	97063PAB0	Corporate credit	2,540,000	3/15/2021	0.04%
WP CAREY INC	92936UAA7	Corporate credit	5,795,000	4/1/2024	0.09%
WYNDHAM WORLDWIDE CORP	98310WAG3	Corporate credit	3,485,000	3/1/2021	0.06%
XLIT LTD	98372PAM0	Corporate credit	2,390,000	10/1/2021	0.04%
ISRAEL ELECTRIC CORP LTD	46507MAA0	Other	1,075,000	1/15/2019	0.02%
TEXAS TRANSPORTATION COMMISSION	88283LHU3	Other	1,260,000	4/1/2030	0.02%
JACKSON NATIONAL LIFE INSURANCE CO.	921RQKII7	Traditional GICs	100,000,000	3/31/2018	1.77%
JACKSON NATIONAL LIFE INSURANCE CO.	ACI069PF9	Traditional GICs	100,000,000	6/29/2018	1.79%
JACKSON NATIONAL LIFE INSURANCE CO.	931GDPII2	Traditional GICs	50,000,000	6/26/2019	0.83%
JACKSON NATIONAL LIFE INSURANCE CO.	930SYTII6	Traditional GICs	50,000,000	9/28/2020	0.83%
JACKSON NATIONAL LIFE INSURANCE CO.	930SHZII1	Traditional GICs	100,000,000	6/28/2021	1.68%
JACKSON NATIONAL LIFE INSURANCE CO.	931FHBII1	Traditional GICs	50,000,000	9/28/2021	0.84%
METROPOLITAN LIFE INSURANCE CO.	921AZSII7	Traditional GICs	100,000,000	12/31/2017	1.77%
METROPOLITAN LIFE INSURANCE CO.	924UNXII2	Traditional GICs	75,000,000	8/30/2019	1.31%
METROPOLITAN LIFE INSURANCE CO.	930BHAI3	Traditional GICs	50,000,000	12/27/2019	0.84%
METROPOLITAN LIFE INSURANCE CO.	ACI0CMHQ8	Traditional GICs	50,000,000	3/31/2020	0.86%
METROPOLITAN LIFE INSURANCE CO.	926RWEII9	Traditional GICs	75,000,000	5/29/2020	1.29%
METROPOLITAN LIFE INSURANCE CO.	931FHRII6	Traditional GICs	50,000,000	6/26/2020	0.83%
METROPOLITAN LIFE INSURANCE CO.	928DAHII5	Traditional GICs	75,000,000	10/30/2020	1.28%
METROPOLITAN LIFE INSURANCE CO.	930VNPII9	Traditional GICs	100,000,000	12/29/2020	1.68%
NEW YORK LIFE INSURANCE CO.	931ANJII8	Traditional GICs	100,000,000	12/27/2019	1.67%
PRINCIPAL LIFE INSURANCE CO.	ACI029NL2	Traditional GICs	53,403,587	9/30/2017	0.89%
PRINCIPAL LIFE INSURANCE CO.	ACI06RBR8	Traditional GICs	54,223,643	10/1/2018	0.91%
PRINCIPAL LIFE INSURANCE CO.	ACI0JLJC2	Traditional GICs	153,510,000	6/30/2019	2.56%
PRINCIPAL LIFE INSURANCE CO.	929HBDII3	Traditional GICs	50,000,000	3/28/2020	0.84%
PRINCIPAL LIFE INSURANCE CO.	930TABII9	Traditional GICs	50,000,000	12/29/2021	0.83%
PROTECTIVE LIFE INS. CO.	ACI02SVP2	Traditional GICs	52,984,523	10/2/2017	0.88%
PROTECTIVE LIFE INS. CO.	922HBEII8	Traditional GICs	105,808,986	6/29/2018	1.78%
PROTECTIVE LIFE INS. CO.	ACI06R0R0	Traditional GICs	54,176,157	10/1/2018	0.91%
PROTECTIVE LIFE INS. CO.	930GUTII6	Traditional GICs	50,000,000	12/28/2020	0.83%
PROTECTIVE LIFE INS. CO.	931GURII9	Traditional GICs	50,000,000	3/26/2021	0.83%
PROTECTIVE LIFE INS. CO.	931KMPII3	Traditional GICs	50,000,000	6/28/2021	0.84%
PRUDENTIAL LIFE INS. COMPANY OF AMERICA	931FGBII2	Traditional GICs	50,000,000	9/28/2021	0.84%
PRUDENTIAL LIFE INS. COMPANY OF AMERICA	930VXRII4	Traditional GICs	50,000,000	12/29/2021	0.83%
CBOT 2 YEAR US TREASURY NOTE FUTURE	C378678	Treasury	150,000,000	9/29/2017	0.00%
CBOT 5 YEAR US TREASURY NOTE	C378560	Treasury	1,900,000	9/29/2017	0.00%
ULTRA 10-YEAR US TREASURY NOTE FUTURES	C378682	Treasury	-2,700,000	9/20/2017	0.00%
UNITED STATES OF AMERICA GOVERNMENT OF	912828XM7	Treasury	7,000,000	7/31/2020	0.11%
UNITED STATES TREASURY	912828M72	Treasury	75,000,000	11/30/2017	1.15%
UNITED STATES TREASURY	912828UR9	Treasury	80,000,000	2/28/2018	1.23%
UNITED STATES TREASURY	912828UU2	Treasury	85,000,000	3/31/2018	1.30%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
UNITED STATES TREASURY	912828XF2	Treasury	90,000,000	6/15/2018	1.38%
UNITED STATES TREASURY	912828RE2	Treasury	80,000,000	8/31/2018	1.24%
UNITED STATES TREASURY	912828C65	Treasury	85,000,000	3/31/2019	1.31%
UNITED STATES TREASURY	912828TR1	Treasury	85,000,000	9/30/2019	1.29%
UNITED STATES TREASURY	912828TV2	Treasury	55,000,000	10/31/2019	0.84%
UNITED STATES TREASURY	912828G61	Treasury	80,000,000	11/30/2019	1.23%
UNITED STATES TREASURY	912828G95	Treasury	85,000,000	12/31/2019	1.31%
UNITED STATES TREASURY	912828K58	Treasury	85,000,000	4/30/2020	1.30%
UNITED STATES TREASURY	912828WC0	Treasury	85,000,000	10/31/2020	1.31%
UNITED STATES TREASURY	912828N89	Treasury	85,000,000	1/31/2021	1.30%
UNITED STATES TREASURY	912828WY2	Treasury	20,000,000	7/31/2021	0.32%
UNITED STATES TREASURY NOTE BOND	912828W63	Treasury	213,200,000	3/15/2020	3.25%
UNITED STATES TREASURY NOTE BOND	912828W89	Treasury	112,700,000	3/31/2022	1.71%
PUTNAM MONEY MARKET PORTFOLIO	74699B9K4	Cash and equivalents	249,945,820	7/3/2017	4.12%
CASH AND EQUIVALENTS	-	Cash and equivalents	290,504,985	-	4.54%

Holdings are unaudited and will vary over time.

Consider these risks before investing: The fund seeks capital preservation, but there can be no assurances that it will achieve this goal. The fund's returns will fluctuate with interest rates and market conditions. The fund is not insured or guaranteed by any governmental agency. Funds that invest in bonds are subject to certain risks including interest-rate risk, credit risk, and inflation risk. As interest rates rise, the prices of bonds fall. Long-term bonds are more exposed to interest-rate risk than short-term bonds. Unlike bonds, bond funds have ongoing fees and expenses. Lower-rated bonds may offer higher yields in return for more risk. Funds that invest in government securities are not guaranteed. Mortgage-backed securities are subject to prepayment risk. The use of derivatives involves additional risks, such as the inability to terminate or sell derivative positions and the potential failure of the other party to the instrument to meet its obligations. The fund may be exposed to risks associated with the providers of any wrap contracts (synthetic GICs) covering the fund's assets, including credit risk and capacity risk.

To request the offering document for the fund visit Putnam.com. The offering document includes investment objective, risks, charges, expenses and other information that you should read and consider carefully before investing.

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