

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
FANNIE MAE POOL	31402DRN2	Agency CMO	0	9/1/2019	0.00%
FANNIE MAE POOL	31403C5N7	Agency CMO	1	12/1/2019	0.00%
FANNIE MAE REMICS	31397SAY0	Agency CMO	199	6/25/2020	0.00%
FANNIE MAE REMICS	31398RCS2	Agency CMO	2,195	1/25/2021	0.00%
FANNIE MAE REMICS	31358NCV2	Agency CMO	346	5/25/2022	0.00%
FANNIE MAE REMICS	31397NEB7	Agency CMO	255	3/25/2024	0.00%
FANNIE MAE REMICS	31397Q5M6	Agency CMO	3,415	9/25/2025	0.00%
FANNIE MAE REMICS	31394EGS1	Agency CMO	568,814	10/25/2031	0.00%
FANNIE MAE REMICS	31393A5B9	Agency CMO	116,151	3/25/2033	0.00%
FANNIE MAE REMICS	31394DA42	Agency CMO	3,983	2/25/2035	0.00%
FANNIE MAE REMICS	31396KMG4	Agency CMO	244,366	8/25/2036	0.00%
FANNIE MAE REMICS	31396YHT2	Agency CMO	11,782	2/25/2038	0.00%
FANNIE MAE REMICS	31397Q6H6	Agency CMO	6,018	3/25/2039	0.00%
FANNIE MAE REMICS	31397U3J6	Agency CMO	10,006	10/25/2039	0.00%
FANNIE MAE REMICS	31398TH53	Agency CMO	55,481	7/25/2040	0.00%
FANNIE MAE REMICS	31398TXE6	Agency CMO	541,881	8/25/2040	0.00%
FREDDIE MAC GOLD POOL	3132A6E41	Agency CMO	2,655	5/1/2021	0.00%
FREDDIE MAC REMICS	3133T12W1	Agency CMO	45,523	11/15/2023	0.00%
FREDDIE MAC REMICS	31398LSE9	Agency CMO	41,326	7/15/2034	0.00%
FREDDIE MAC REMICS	31398EHW7	Agency CMO	13,201	5/15/2037	0.00%
FREDDIE MAC REMICS	31397HJC3	Agency CMO	47,521	5/15/2037	0.00%
FREDDIE MAC REMICS	3137A1Z30	Agency CMO	128,671	6/15/2037	0.00%
GNMA	38374UBP5	Agency CMO	14,076	5/16/2039	0.00%
FANNIE MAE POOL	31402QR78	Agency pass-through	52	11/1/2019	0.00%
FANNIE MAE POOL	31403C2Z3	Agency pass-through	152	6/1/2020	0.00%
FANNIE MAE POOL	3138EHBZ4	Agency pass-through	5,997	5/1/2023	0.00%
FANNIE MAE POOL	31418MSV5	Agency pass-through	2,392	11/1/2023	0.00%
FREDDIE MAC GOLD POOL	3132A5SN6	Agency pass-through	355	11/1/2019	0.00%
GINNIE MAE I POOL	36241KAJ7	Agency pass-through	17	10/15/2019	0.00%
CHARIOT FUNDING LLC	15963RBD4	Asset-backed commercial paper	50,000,000	2/5/2020	0.30%
SALISBURY RECEIVABLES CO LLC	79490BW51	Asset-backed commercial paper	48,000,000	9/5/2019	0.28%
SHEFFIELD RECEIVABLES CO LLC	82124MZD5	Asset-backed commercial paper	20,620,000	12/13/2019	0.12%
AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST	02582JHN3	Asset-backed securities	6,630,000	5/16/2022	0.04%
BUNKER HILL LOAN DEPOSITARY TRUST 2019-1	12061AAA6	Asset-backed securities	7,993,115	10/26/2048	0.05%
COLT 2018-2 MORTGAGE LOAN TRUST	19687VAA9	Asset-backed securities	7,020,413	7/27/2048	0.04%
FINANCE OF AMERICA STRUCTURED SECURITIES TRUST 2019-HB1	31739HAA3	Asset-backed securities	7,715,559	4/25/2029	0.05%
FORD CREDIT FLOORPLAN MASTER OWNER TRUST A	34528QDX9	Asset-backed securities	7,034,000	1/15/2022	0.04%
MELLO WAREHOUSE SECURITIZATION TRUST 2018-1	585492AA9	Asset-backed securities	20,053,000	11/25/2051	0.12%
MELLO WAREHOUSE SECURITIZATION TRUST 2019-1	585503AA3	Asset-backed securities	21,799,000	6/25/2052	0.13%
RMF BUYOUT ISSUANCE TRUST 2018-1	76971BAA8	Asset-backed securities	4,193,612	11/25/2028	0.02%
STATION PLACE SECURITIZATION TRUST SERIES 2019-7	85775CAA5	Asset-backed securities	15,576,000	9/24/2020	0.09%

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STATION PLACE SECURITIZATION TRUST SERIES 2019-WL1	85769FAA6	Asset-backed securities	8,957,000	8/25/2052	0.05%
TOWD POINT ASSET TRUST 2018-SL1	89174UAA4	Asset-backed securities	2,571,105	1/25/2046	0.02%
BARCLAYS BANK PLC/NY	06742TKR6	Certificate of deposit	28,000,000	10/15/2019	0.17%
BNP PARIBAS SA/NEW YORK NY	05586FAB3	Certificate of deposit	47,000,000	8/3/2020	0.28%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606B5L6	Certificate of deposit	80,000,000	9/30/2020	0.47%
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK/NEW YORK	22532XJG4	Certificate of deposit	21,250,000	5/11/2020	0.13%
GOLDMAN SACHS BANK USA/NEW YORK NY	40054PBN4	Certificate of deposit	36,000,000	12/10/2020	0.21%
NATIXIS SA/NEW YORK NY	63873N2C4	Certificate of deposit	51,250,000	12/11/2020	0.30%
NORDEA BANK ABP/NEW YORK NY	65558TKJ3	Certificate of deposit	47,000,000	7/24/2020	0.28%
NORDEA BANK ABP/NEW YORK NY	65558TEF8	Certificate of deposit	28,000,000	2/12/2021	0.17%
RABOBANK NEDERLAND NV NY	21684L3W0	Certificate of deposit	32,500,000	6/17/2021	0.19%
SKANDINAVISKA ENSKILDA BANKEN AB/NEW YORK NY	83050PCF4	Certificate of deposit	47,000,000	7/20/2020	0.28%
STANDARD CHARTERED BANK/NEW YORK	85325T4W2	Certificate of deposit	46,000,000	12/11/2019	0.27%
STANDARD CHARTERED BANK/NEW YORK	85325T4U6	Certificate of deposit	6,000,000	12/11/2019	0.04%
SUMITOMO MITSUI BANKING CORP/NEW YORK	86565BZV6	Certificate of deposit	28,000,000	5/13/2021	0.17%
SUMITOMO MITSUI BANKING CORP/NEW YORK	86565BG39	Certificate of deposit	27,900,000	7/12/2021	0.17%
SVENSKA HANDELSBANKEN/NEW YORK NY	86958JB65	Certificate of deposit	14,750,000	4/1/2020	0.09%
SVENSKA HANDELSBANKEN/NEW YORK NY	86959RBA7	Certificate of deposit	23,000,000	7/24/2020	0.14%
SWEDBANK AB/NEW YORK	87019UW88	Certificate of deposit	28,500,000	8/24/2020	0.17%
ABBVIE INC	00287CWB9	Commercial paper	46,750,000	9/11/2019	0.28%
ALBEMARLE CORP	01265RWC8	Commercial paper	31,500,000	9/12/2019	0.19%
ALBEMARLE CORP	01265RWJ3	Commercial paper	9,757,000	9/18/2019	0.06%
ALBEMARLE CORP	01265RX37	Commercial paper	15,000,000	10/3/2019	0.09%
AMEREN ILLINOIS CO	02361LWG3	Commercial paper	30,000,000	9/16/2019	0.18%
AMERICAN ELECTRIC POWER CO INC	0255E3W46	Commercial paper	8,000,000	9/4/2019	0.05%
AMERICAN ELECTRIC POWER CO INC	0255E3W95	Commercial paper	10,775,000	9/9/2019	0.06%
AMERICAN ELECTRIC POWER CO INC	0255E3WC8	Commercial paper	23,200,000	9/12/2019	0.14%
AMERICAN ELECTRIC POWER CO INC	0255E3WJ3	Commercial paper	25,660,000	9/18/2019	0.15%
AMERICAN ELECTRIC POWER CO INC	0255E3WP9	Commercial paper	35,000,000	9/23/2019	0.21%
ARROW ELECTRONICS INC	04273MW58	Commercial paper	9,250,000	9/5/2019	0.05%
ARROW ELECTRONICS INC	04273MW66	Commercial paper	18,500,000	9/6/2019	0.11%
ARROW ELECTRONICS INC	04273MW90	Commercial paper	9,250,000	9/9/2019	0.05%
ARROW ELECTRONICS INC	04273MWC3	Commercial paper	10,000,000	9/12/2019	0.06%
ARROW ELECTRONICS INC	04273MWD1	Commercial paper	30,000,000	9/13/2019	0.18%
ARROW ELECTRONICS INC	04273MWG4	Commercial paper	5,000,000	9/16/2019	0.03%
ARROW ELECTRONICS INC	04273MWQ2	Commercial paper	15,000,000	9/24/2019	0.09%
ARROW ELECTRONICS INC	04273MWS8	Commercial paper	10,000,000	9/26/2019	0.06%
ARROW ELECTRONICS INC	04273MWT6	Commercial paper	39,000,000	9/27/2019	0.23%
AT&T INC	0020A3WS5	Commercial paper	42,000,000	9/26/2019	0.25%
AUTONATION INC	05330NW62	Commercial paper	46,750,000	9/6/2019	0.28%
AUTOZONE INC	05333UWB2	Commercial paper	8,500,000	9/11/2019	0.05%

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AVIATION CAPITAL GROUP LLC	05369CW60	Commercial paper	18,500,000	9/6/2019	0.11%
AVIATION CAPITAL GROUP LLC	05369CWB9	Commercial paper	50,000,000	9/11/2019	0.30%
AVIATION CAPITAL GROUP LLC	05369CWL7	Commercial paper	10,000,000	9/20/2019	0.06%
AVIATION CAPITAL GROUP LLC	05369CWP8	Commercial paper	19,000,000	9/23/2019	0.11%
BELL CANADA INC	07787QX84	Commercial paper	48,000,000	10/8/2019	0.28%
BELL CANADA INC	07787QXA9	Commercial paper	10,000,000	10/10/2019	0.06%
BELL CANADA INC	07787QY18	Commercial paper	28,000,000	11/1/2019	0.17%
BELL CANADA INC	07787QYC4	Commercial paper	19,000,000	11/12/2019	0.11%
BELL CANADA INC	07787PAP3	Commercial paper	37,000,000	1/23/2020	0.22%
BOEING CO/THE	09702MZB2	Commercial paper	7,000,000	12/11/2019	0.04%
BOSTON SCIENTIFIC CORP	10114BW37	Commercial paper	10,000,000	9/3/2019	0.06%
BOSTON SCIENTIFIC CORP	10114BW94	Commercial paper	5,000,000	9/9/2019	0.03%
BOSTON SCIENTIFIC CORP	10114BWA1	Commercial paper	11,475,000	9/10/2019	0.07%
BOSTON SCIENTIFIC CORP	10114BWB9	Commercial paper	13,000,000	9/11/2019	0.08%
BOSTON SCIENTIFIC CORP	10114BWD5	Commercial paper	5,500,000	9/13/2019	0.03%
BOSTON SCIENTIFIC CORP	10114BWJ2	Commercial paper	24,000,000	9/18/2019	0.14%
BOSTON SCIENTIFIC CORP	10114BWR4	Commercial paper	6,000,000	9/25/2019	0.04%
BOSTON SCIENTIFIC CORP	10114BWW3	Commercial paper	6,500,000	9/30/2019	0.04%
BOSTON SCIENTIFIC CORP	10114BXB8	Commercial paper	15,000,000	10/11/2019	0.09%
BOSTON SCIENTIFIC CORP	10114BXJ1	Commercial paper	29,500,000	10/18/2019	0.17%
BPCE SA	05571CZG9	Commercial paper	45,000,000	12/16/2019	0.26%
BROADCOM INC	11135NWQ3	Commercial paper	23,500,000	9/24/2019	0.14%
CANADIAN NATURAL RESOURCES LTD	13638XWR7	Commercial paper	60,250,000	9/25/2019	0.36%
CENTERPOINT ENERGY RESOURCES CORP	15200LX12	Commercial paper	25,000,000	10/1/2019	0.15%
CIGNA CORP	12553YWK3	Commercial paper	86,000,000	9/19/2019	0.51%
CONSTELLATION BRANDS INC	21037DW91	Commercial paper	23,000,000	9/9/2019	0.14%
CRH AMERICA FINANCE INC	12636DWP9	Commercial paper	6,700,000	9/23/2019	0.04%
CRH AMERICA FINANCE INC	12636DWS3	Commercial paper	37,000,000	9/26/2019	0.22%
CRH AMERICA FINANCE INC	12636DWT1	Commercial paper	27,000,000	9/27/2019	0.16%
DNB BANK ASA	2332K4JY1	Commercial paper	47,000,000	7/22/2020	0.28%
DOMINION ENERGY GAS HOLDINGS LLC	25737MWB0	Commercial paper	20,000,000	9/11/2019	0.12%
DOMINION ENERGY INC	2574P1X80	Commercial paper	28,750,000	10/8/2019	0.17%
DUPONT DE NEMOURS INC	26082NWC5	Commercial paper	23,250,000	9/12/2019	0.14%
DUPONT DE NEMOURS INC	26082NX42	Commercial paper	15,000,000	10/4/2019	0.09%
DUPONT DE NEMOURS INC	26082NX91	Commercial paper	23,000,000	10/9/2019	0.14%
DUPONT DE NEMOURS INC	26082NXN0	Commercial paper	18,000,000	10/22/2019	0.11%
EASTMAN CHEMICAL CO	27743KWH9	Commercial paper	24,000,000	9/17/2019	0.14%
EASTMAN CHEMICAL CO	27743KWJ5	Commercial paper	24,000,000	9/18/2019	0.14%
EI DU PONT DE NEMOURS & CO	2635J5XG9	Commercial paper	23,000,000	10/16/2019	0.14%
ENBRIDGE US INC	29251VWC6	Commercial paper	56,025,000	9/12/2019	0.33%
ENBRIDGE US INC	29251VWL6	Commercial paper	15,000,000	9/20/2019	0.09%

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ENBRIDGE US INC	29251VWQ5	Commercial paper	9,700,000	9/24/2019	0.06%
ENBRIDGE US INC	29251VXQ4	Commercial paper	20,000,000	10/24/2019	0.12%
ENBRIDGE US INC	29251VXR2	Commercial paper	24,000,000	10/25/2019	0.14%
ENBRIDGE US INC	29251VYF7	Commercial paper	15,000,000	11/15/2019	0.09%
ENCANA CORP	29250BWB3	Commercial paper	18,500,000	9/11/2019	0.11%
ENCANA CORP	29250BWH0	Commercial paper	23,500,000	9/17/2019	0.14%
ENCANA CORP	29250BWL1	Commercial paper	23,500,000	9/20/2019	0.14%
ENCANA CORP	29250BWP2	Commercial paper	18,500,000	9/23/2019	0.11%
ENCANA CORP	29250BX14	Commercial paper	23,500,000	10/1/2019	0.14%
ENGIE SA	29287BWP9	Commercial paper	42,986,000	9/23/2019	0.25%
ENGIE SA	29287BX37	Commercial paper	42,000,000	10/3/2019	0.25%
ENGIE SA	29287BX78	Commercial paper	46,500,000	10/7/2019	0.27%
ENGIE SA	29287BXA1	Commercial paper	13,250,000	10/10/2019	0.08%
ENI FINANCE USA INC	26876BWD9	Commercial paper	20,460,000	9/13/2019	0.12%
ENI FINANCE USA INC	26876BWG2	Commercial paper	42,320,000	9/16/2019	0.25%
ENI FINANCE USA INC	26876BWL1	Commercial paper	18,500,000	9/20/2019	0.11%
ENI FINANCE USA INC	26876BY54	Commercial paper	17,500,000	11/5/2019	0.10%
ENI FINANCE USA INC	26876BZ46	Commercial paper	22,400,000	12/4/2019	0.13%
ENTERGY CORP	29366GX48	Commercial paper	33,000,000	10/4/2019	0.20%
ENTERGY CORP	29366GXA4	Commercial paper	31,500,000	10/10/2019	0.19%
ENTERGY CORP	29366GXN6	Commercial paper	15,000,000	10/22/2019	0.09%
ERAC USA FINANCE LLC	26882SW69	Commercial paper	70,000,000	9/6/2019	0.41%
ERAC USA FINANCE LLC	26882SWG7	Commercial paper	13,700,000	9/16/2019	0.08%
ERAC USA FINANCE LLC	26882SWP7	Commercial paper	43,450,000	9/23/2019	0.26%
ERAC USA FINANCE LLC	26882SX35	Commercial paper	23,500,000	10/3/2019	0.14%
ERP OPERATING LP	26885UY77	Commercial paper	37,000,000	11/7/2019	0.22%
ETP LEGACY LP	29277FW31	Commercial paper	135,000,000	9/3/2019	0.80%
FMC CORP	34410XW30	Commercial paper	5,000,000	9/3/2019	0.03%
FMC CORP	34410XW48	Commercial paper	34,500,000	9/4/2019	0.20%
FMC CORP	34410XW55	Commercial paper	46,500,000	9/5/2019	0.28%
FMC CORP	34410XWP1	Commercial paper	56,575,000	9/23/2019	0.33%
FMC TECHNOLOGIES INC	3024X3WA8	Commercial paper	10,000,000	9/10/2019	0.06%
FMC TECHNOLOGIES INC	3024X3WG5	Commercial paper	25,000,000	9/16/2019	0.15%
FMC TECHNOLOGIES INC	3024X3WL4	Commercial paper	47,500,000	9/20/2019	0.28%
FMC TECHNOLOGIES INC	3024X3WR1	Commercial paper	16,560,000	9/25/2019	0.10%
FMC TECHNOLOGIES INC	3024X3WW0	Commercial paper	11,000,000	9/30/2019	0.07%
FMC TECHNOLOGIES INC	3024X3XJ8	Commercial paper	11,000,000	10/18/2019	0.06%
FMC TECHNOLOGIES INC	3024X3XN9	Commercial paper	13,000,000	10/22/2019	0.08%
FORTIVE CORP	34961EW35	Commercial paper	20,000,000	9/3/2019	0.12%
FORTIVE CORP	34961EW43	Commercial paper	45,500,000	9/4/2019	0.27%
FORTIVE CORP	34961EW50	Commercial paper	19,000,000	9/5/2019	0.11%

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FORTIVE CORP	34961EWD3	Commercial paper	4,639,000	9/13/2019	0.03%
FORTIVE CORP	34961EWJ0	Commercial paper	15,000,000	9/18/2019	0.09%
FORTIVE CORP	34961EWK7	Commercial paper	10,000,000	9/19/2019	0.06%
FORTIVE CORP	34961EWP6	Commercial paper	20,000,000	9/23/2019	0.12%
FORTIVE CORP	34961EWQ4	Commercial paper	7,000,000	9/24/2019	0.04%
GENERAL MOTORS FINANCIAL CO INC	37046UWA5	Commercial paper	13,000,000	9/10/2019	0.08%
GENERAL MOTORS FINANCIAL CO INC	37046UWC1	Commercial paper	9,250,000	9/12/2019	0.05%
GENERAL MOTORS FINANCIAL CO INC	37046UWG2	Commercial paper	10,000,000	9/16/2019	0.06%
GENERAL MOTORS FINANCIAL CO INC	37046UWJ6	Commercial paper	10,000,000	9/18/2019	0.06%
GENERAL MOTORS FINANCIAL CO INC	37046UWL1	Commercial paper	9,500,000	9/20/2019	0.06%
GENERAL MOTORS FINANCIAL CO INC	37046UWP2	Commercial paper	10,000,000	9/23/2019	0.06%
GENERAL MOTORS FINANCIAL CO INC	37046UX71	Commercial paper	18,000,000	10/7/2019	0.11%
GENERAL MOTORS FINANCIAL CO INC	37046UX97	Commercial paper	10,000,000	10/9/2019	0.06%
HAWAIIAN ELECTRIC CO INC	41986BW52	Commercial paper	31,750,000	9/5/2019	0.19%
HAWAIIAN ELECTRIC CO INC	41986BW94	Commercial paper	23,250,000	9/9/2019	0.14%
HAWAIIAN ELECTRIC INDUSTRIES INC	41987LW34	Commercial paper	14,000,000	9/3/2019	0.08%
HUMANA INC	44486JW96	Commercial paper	12,900,000	9/9/2019	0.08%
HUMANA INC	44486JWG0	Commercial paper	23,500,000	9/16/2019	0.14%
HUMANA INC	44486JXV6	Commercial paper	46,500,000	10/29/2019	0.27%
INTERNATIONAL BUSINESS MACHINES CORP	45920GZ90	Commercial paper	9,000,000	12/9/2019	0.05%
KEURIG DR PEPPER INC	49271KW91	Commercial paper	92,650,000	9/9/2019	0.55%
KEURIG DR PEPPER INC	49271KWT7	Commercial paper	41,000,000	9/27/2019	0.24%
KINDER MORGAN INC/DE	49455MW38	Commercial paper	22,500,000	9/3/2019	0.13%
LLOYDS BANK PLC	53946BEA5	Commercial paper	47,000,000	4/20/2020	0.28%
LVMH MOET HENNESSY LOUIS VUITTON INC	55078UX74	Commercial paper	38,000,000	10/7/2019	0.22%
LVMH MOET HENNESSY LOUIS VUITTON INC	55078UY16	Commercial paper	46,500,000	11/1/2019	0.27%
MACQUARIE BANK LTD	55607NHA1	Commercial paper	40,000,000	7/9/2020	0.24%
MARRIOTT INTERNATIONAL INC/MD	57163UW36	Commercial paper	19,000,000	9/3/2019	0.11%
MARRIOTT INTERNATIONAL INC/MD	57163UWH5	Commercial paper	12,000,000	9/17/2019	0.07%
MARRIOTT INTERNATIONAL INC/MD	57163UWW2	Commercial paper	37,425,000	9/30/2019	0.22%
MARRIOTT INTERNATIONAL INC/MD	57163UX27	Commercial paper	26,250,000	10/2/2019	0.16%
MARRIOTT INTERNATIONAL INC/MD	57163UXW1	Commercial paper	18,000,000	10/30/2019	0.11%
MARRIOTT INTERNATIONAL INC/MD	57163UYC4	Commercial paper	9,250,000	11/12/2019	0.05%
MID-AMERICA APARTMENTS LP	59524PW45	Commercial paper	15,000,000	9/4/2019	0.09%
MID-AMERICA APARTMENTS LP	59524PWB9	Commercial paper	18,750,000	9/11/2019	0.11%
MID-AMERICA APARTMENTS LP	59524PWD5	Commercial paper	37,000,000	9/13/2019	0.22%
MONDELEZ INTERNATIONAL INC	60920WWJ5	Commercial paper	20,000,000	9/18/2019	0.12%
MONDELEZ INTERNATIONAL INC	60920WXH8	Commercial paper	17,000,000	10/17/2019	0.10%
NATIONAL GRID ELECTRICITY TRANSMISSION PLC	6362N3XB7	Commercial paper	28,000,000	10/11/2019	0.17%
NATIONAL GRID PLC	63627UX25	Commercial paper	25,000,000	10/2/2019	0.15%
NATIONWIDE BUILDING SOCIETY	6385E1XW6	Commercial paper	65,500,000	10/30/2019	0.39%

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NATIONWIDE BUILDING SOCIETY	6385E0AG8	Commercial paper	49,500,000	1/16/2020	0.29%
NEWELL BRANDS INC	65119KW36	Commercial paper	41,525,000	9/3/2019	0.25%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NX25	Commercial paper	55,000,000	10/2/2019	0.33%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NX82	Commercial paper	35,000,000	10/8/2019	0.21%
NISOURCE FINANCE CORP	65478KXP1	Commercial paper	46,500,000	10/23/2019	0.27%
NISOURCE FINANCE CORP	65478KY70	Commercial paper	20,200,000	11/7/2019	0.12%
NORTHROP GRUMMAN CORP	66681MW46	Commercial paper	46,500,000	9/4/2019	0.28%
NORTHROP GRUMMAN CORP	66681MWR5	Commercial paper	88,500,000	9/25/2019	0.52%
NUTRIEN LTD	67077VWS3	Commercial paper	37,500,000	9/26/2019	0.22%
PLAINS ALL AMERICAN PIPELINE LP	72650XW54	Commercial paper	10,525,000	9/5/2019	0.06%
PPL CAPITAL FUNDING INC	69354HWA3	Commercial paper	19,000,000	9/10/2019	0.11%
PPL CAPITAL FUNDING INC	69354HWC9	Commercial paper	13,425,000	9/12/2019	0.08%
PPL CAPITAL FUNDING INC	69354HWG0	Commercial paper	28,450,000	9/16/2019	0.17%
PPL CAPITAL FUNDING INC	69354HXM6	Commercial paper	46,750,000	10/21/2019	0.28%
RECKITT BENCKISER TREASURY SERVICES PLC	7562E1W42	Commercial paper	46,750,000	9/4/2019	0.28%
RECKITT BENCKISER TREASURY SERVICES PLC	7562E1ZA5	Commercial paper	18,500,000	12/10/2019	0.11%
RECKITT BENCKISER TREASURY SERVICES PLC	7562E1ZC1	Commercial paper	14,000,000	12/12/2019	0.08%
RECKITT BENCKISER TREASURY SERVICES PLC	7562E0A97	Commercial paper	14,000,000	1/9/2020	0.08%
RECKITT BENCKISER TREASURY SERVICES PLC	7562E0C20	Commercial paper	28,000,000	3/2/2020	0.16%
ROGERS COMMUNICATIONS INC	77511MWA5	Commercial paper	51,250,000	9/10/2019	0.30%
SCHLUMBERGER HOLDINGS CORP	80686EW65	Commercial paper	22,300,000	9/6/2019	0.13%
SCHLUMBERGER HOLDINGS CORP	80686EWC2	Commercial paper	23,000,000	9/12/2019	0.14%
SCHLUMBERGER HOLDINGS CORP	80686EWD0	Commercial paper	36,250,000	9/13/2019	0.21%
SHELL INTERNATIONAL FINANCE BV	8225X2F58	Commercial paper	94,000,000	6/5/2020	0.55%
SHELL INTERNATIONAL FINANCE BV	8225X2FS8	Commercial paper	25,000,000	6/26/2020	0.15%
SHERWIN-WILLIAMS CO/THE	82434UW37	Commercial paper	6,350,000	9/3/2019	0.04%
SHERWIN-WILLIAMS CO/THE	82434UW45	Commercial paper	12,404,000	9/4/2019	0.07%
SHERWIN-WILLIAMS CO/THE	82434UWW3	Commercial paper	37,000,000	9/30/2019	0.22%
SOCIETE GENERALE SA	83368YBT3	Commercial paper	33,000,000	12/16/2019	0.20%
SOCIETE GENERALE SA	83368YCW5	Commercial paper	44,000,000	5/12/2020	0.26%
SOCIETE GENERALE SA	83368YDB0	Commercial paper	33,500,000	6/3/2020	0.20%
SOCIETE GENERALE SA	83368YDE4	Commercial paper	14,700,000	6/15/2020	0.09%
SUNCOR ENERGY INC	86723BWA4	Commercial paper	23,500,000	9/10/2019	0.14%
SUNCOR ENERGY INC	86723BWD8	Commercial paper	6,900,000	9/13/2019	0.04%
SUNCOR ENERGY INC	86723BWK2	Commercial paper	5,000,000	9/19/2019	0.03%
SUNCOR ENERGY INC	86723BYJ3	Commercial paper	18,500,000	11/18/2019	0.11%
TRANSCANADA PIPELINES LTD	89355QWB8	Commercial paper	45,000,000	9/11/2019	0.27%
TRANSCANADA PIPELINES LTD	89355QWC6	Commercial paper	24,000,000	9/12/2019	0.14%
TRANSCANADA PIPELINES LTD	89355QWJ1	Commercial paper	32,375,000	9/18/2019	0.19%
TRANSCANADA PIPELINES LTD	89355QY83	Commercial paper	8,000,000	11/8/2019	0.05%
UNITED TECHNOLOGIES CORP	91302DWS0	Commercial paper	15,825,000	9/26/2019	0.09%



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Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
UNITED TECHNOLOGIES CORP	91302DWW1	Commercial paper	11,300,000	9/30/2019	0.07%
VENTAS REALTY LP	92276YW39	Commercial paper	40,000,000	9/3/2019	0.24%
VENTAS REALTY LP	92276YW96	Commercial paper	37,500,000	9/9/2019	0.22%
WALGREENS BOOTS ALLIANCE INC	93142XXW6	Commercial paper	39,725,000	10/30/2019	0.23%
WALGREENS BOOTS ALLIANCE INC	93142WAT0	Commercial paper	29,000,000	1/27/2020	0.17%
WALGREENS BOOTS ALLIANCE INC	93142WBJ1	Commercial paper	23,250,000	2/18/2020	0.14%
WALGREENS BOOTS ALLIANCE INC	93142WBU6	Commercial paper	27,500,000	2/28/2020	0.16%
WELLTOWER INC	95040XWL9	Commercial paper	14,000,000	9/20/2019	0.08%
WRKCO INC	92940YW68	Commercial paper	14,700,000	9/6/2019	0.09%
ABN AMRO BANK NV	00084DAR1	Investment-grade corporate bonds	46,350,000	1/19/2021	0.27%
ABN AMRO BANK NV	00084DAS9	Investment-grade corporate bonds	51,500,000	8/27/2021	0.31%
AIG GLOBAL FUNDING	00138CAF5	Investment-grade corporate bonds	16,255,000	10/18/2019	0.10%
AIG GLOBAL FUNDING	00138CAD0	Investment-grade corporate bonds	4,736,000	7/2/2020	0.03%
AIG GLOBAL FUNDING	00138CAE8	Investment-grade corporate bonds	28,938,000	7/2/2020	0.17%
AIG GLOBAL FUNDING	00138CAJ7	Investment-grade corporate bonds	47,000,000	1/22/2021	0.28%
AIG GLOBAL FUNDING	00138CAH1	Investment-grade corporate bonds	20,134,000	6/25/2021	0.12%
AMAZON.COM INC	023135AT3	Investment-grade corporate bonds	19,900,000	8/21/2020	0.12%
AMERICAN EXPRESS CO	025816BQ1	Investment-grade corporate bonds	37,100,000	10/30/2020	0.22%
AMERICAN EXPRESS CO	025816BP3	Investment-grade corporate bonds	28,319,000	10/30/2020	0.17%
AMERICAN EXPRESS CO	025816BV0	Investment-grade corporate bonds	9,500,000	5/17/2021	0.06%
AMERICAN EXPRESS CO	025816BZ1	Investment-grade corporate bonds	19,200,000	11/5/2021	0.11%
AMERICAN EXPRESS CO	025816CE7	Investment-grade corporate bonds	36,700,000	5/20/2022	0.22%
AMERICAN EXPRESS CREDIT CORP	0258M0ED7	Investment-grade corporate bonds	6,200,000	10/30/2019	0.04%
AMERICAN EXPRESS CREDIT CORP	0258M0EF2	Investment-grade corporate bonds	7,800,000	3/3/2020	0.05%
AMERICAN EXPRESS CREDIT CORP	0258M0DY2	Investment-grade corporate bonds	20,900,000	9/14/2020	0.12%
AMERICAN HONDA FINANCE CORP	02665WBNO	Investment-grade corporate bonds	14,700,000	2/14/2020	0.09%
AMERICAN INTERNATIONAL GROUP INC	026874CX3	Investment-grade corporate bonds	5,700,000	8/15/2020	0.03%
AMERICAN TOWER CORP	03027XAF7	Investment-grade corporate bonds	28,767,000	6/1/2020	0.17%
ANHEUSER-BUSCH INBEV FINANCE INC	035242AK2	Investment-grade corporate bonds	31,025,000	2/1/2021	0.19%
APPLE INC	037833CL2	Investment-grade corporate bonds	25,000,000	2/7/2020	0.15%
AT&T INC	00206RDU3	Investment-grade corporate bonds	24,696,000	1/15/2020	0.15%
AT&T INC	00206RFZ0	Investment-grade corporate bonds	41,246,000	6/1/2021	0.25%
AT&T INC	00206RDV1	Investment-grade corporate bonds	49,735,000	7/15/2021	0.30%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACS8	Investment-grade corporate bonds	28,940,000	9/23/2019	0.17%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACU3	Investment-grade corporate bonds	28,950,000	8/19/2020	0.17%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACY5	Investment-grade corporate bonds	24,900,000	11/9/2020	0.15%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ADC2	Investment-grade corporate bonds	14,625,000	5/17/2021	0.09%
AVIATION CAPITAL GROUP LLC	05369AAG6	Investment-grade corporate bonds	36,800,000	6/1/2021	0.22%
AVIATION CAPITAL GROUP LLC	05369AAE1	Investment-grade corporate bonds	16,960,000	7/30/2021	0.10%
AVNET INC	053807AQ6	Investment-grade corporate bonds	1,782,000	6/15/2020	0.01%
BANK OF AMERICA CORP	06051GFV6	Investment-grade corporate bonds	28,683,000	4/19/2021	0.17%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
BANK OF AMERICA CORP	06051GGN3	Investment-grade corporate bonds	42,948,000	7/21/2021	0.26%
BANK OF AMERICA CORP	06051GGU7	Investment-grade corporate bonds	22,570,000	10/1/2021	0.13%
BANK OF AMERICA CORP	06051GGX1	Investment-grade corporate bonds	39,485,000	1/23/2022	0.23%
BANK OF AMERICA CORP	06051GHJ1	Investment-grade corporate bonds	29,807,000	6/25/2022	0.18%
BANK OF MONTREAL	06367T7J3	Investment-grade corporate bonds	24,944,000	7/13/2020	0.15%
BANK OF MONTREAL	06367WHA4	Investment-grade corporate bonds	28,000,000	1/22/2021	0.17%
BANK OF MONTREAL	06367T4X5	Investment-grade corporate bonds	11,600,000	4/13/2021	0.07%
BANK OF MONTREAL	06367TJY7	Investment-grade corporate bonds	7,500,000	8/27/2021	0.04%
BANK OF MONTREAL	06367WJN4	Investment-grade corporate bonds	57,966,000	3/26/2022	0.34%
BANK OF NEW YORK MELLON CORP/THE	06406HDE6	Investment-grade corporate bonds	22,600,000	8/17/2020	0.13%
BANK OF NEW YORK MELLON CORP/THE	06406RAK3	Investment-grade corporate bonds	20,600,000	8/23/2022	0.12%
BANK OF NEW YORK MELLON/THE	06405LAA9	Investment-grade corporate bonds	16,000,000	12/4/2020	0.09%
BANK OF NEW YORK MELLON/THE	06405LAB7	Investment-grade corporate bonds	52,000,000	6/4/2021	0.31%
BANK OF NOVA SCOTIA/THE	064159JY3	Investment-grade corporate bonds	25,518,000	7/14/2020	0.15%
BANK OF NOVA SCOTIA/THE	064159MJ2	Investment-grade corporate bonds	49,100,000	1/25/2021	0.29%
BANK OF NOVA SCOTIA/THE	064159JF4	Investment-grade corporate bonds	22,345,000	3/7/2022	0.13%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAK3	Investment-grade corporate bonds	8,050,000	7/20/2020	0.05%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAL1	Investment-grade corporate bonds	73,900,000	7/20/2020	0.44%
BARCLAYS BANK, PLC	06744CFV8	Investment-grade corporate bonds	25,500,000	8/7/2020	0.15%
BARCLAYS PLC	06738EAD7	Investment-grade corporate bonds	35,095,000	11/8/2019	0.21%
BB&T CORP	05531FAT0	Investment-grade corporate bonds	20,957,000	1/15/2020	0.12%
BB&T CORP	05531FAW3	Investment-grade corporate bonds	34,740,000	6/15/2020	0.21%
BB&T CORP	05531FBA0	Investment-grade corporate bonds	37,845,000	2/1/2021	0.22%
BBVA USA	20453KAD7	Investment-grade corporate bonds	42,600,000	6/11/2021	0.25%
BECTON DICKINSON AND CO	075887BE8	Investment-grade corporate bonds	18,034,000	12/15/2019	0.11%
BECTON DICKINSON AND CO	075887BR9	Investment-grade corporate bonds	23,200,000	6/5/2020	0.14%
BERKSHIRE HATHAWAY FINANCE CORP	084664CN9	Investment-grade corporate bonds	19,750,000	1/10/2020	0.12%
BMW US CAPITAL LLC	05565EAN5	Investment-grade corporate bonds	8,800,000	9/13/2019	0.05%
BMW US CAPITAL LLC	05565EAQ8	Investment-grade corporate bonds	9,800,000	4/6/2020	0.06%
BMW US CAPITAL LLC	05565EBB0	Investment-grade corporate bonds	18,500,000	8/14/2020	0.11%
BMW US CAPITAL LLC	05565EAV7	Investment-grade corporate bonds	19,000,000	4/12/2021	0.11%
BMW US CAPITAL LLC	05565EBD6	Investment-grade corporate bonds	20,406,000	8/13/2021	0.12%
BNP PARIBAS SA	05579TED4	Investment-grade corporate bonds	27,147,000	5/21/2020	0.16%
BNP PARIBAS SA	05581KAE1	Investment-grade corporate bonds	27,000,000	8/7/2021	0.16%
BP CAPITAL MARKETS PLC	05565QDR6	Investment-grade corporate bonds	20,500,000	9/19/2019	0.12%
BP CAPITAL MARKETS PLC	05565QCT3	Investment-grade corporate bonds	36,400,000	1/15/2020	0.22%
BP CAPITAL MARKETS PLC	05565QDT2	Investment-grade corporate bonds	41,000,000	11/24/2020	0.24%
BPCE SA	05578DAR3	Investment-grade corporate bonds	18,500,000	1/27/2020	0.11%
BPCE SA	05578AAL2	Investment-grade corporate bonds	33,000,000	7/31/2020	0.20%
BRANCH BANKING & TRUST CO	07330NAP0	Investment-grade corporate bonds	10,000,000	1/15/2020	0.06%
BRISTOL-MYERS SQUIBB CO	110122CE6	Investment-grade corporate bonds	6,500,000	11/16/2020	0.04%



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BRISTOL-MYERS SQUIBB CO	110122CF3	Investment-grade corporate bonds	9,300,000	5/16/2022	0.06%
CANADIAN IMPERIAL BANK OF COMMERCE	136069XZ9	Investment-grade corporate bonds	27,300,000	2/2/2021	0.16%
CANADIAN IMPERIAL BANK OF COMMERCE	136069TZ4	Investment-grade corporate bonds	6,300,000	6/16/2022	0.04%
CAPITAL ONE FINANCIAL CORP	14040HBP9	Investment-grade corporate bonds	18,900,000	5/12/2020	0.11%
CAPITAL ONE NA	14042RBU4	Investment-grade corporate bonds	45,560,000	9/13/2019	0.27%
CAPITAL ONE NA	14042RBS9	Investment-grade corporate bonds	27,940,000	9/13/2019	0.17%
CAPITAL ONE NA	14042RFH9	Investment-grade corporate bonds	8,800,000	1/31/2020	0.05%
CHARLES SCHWAB CORP/THE	808513AV7	Investment-grade corporate bonds	28,500,000	5/21/2021	0.17%
CHEVRON CORP	166764AM2	Investment-grade corporate bonds	9,800,000	11/15/2019	0.06%
CHEVRON CORP	166764BQ2	Investment-grade corporate bonds	24,950,000	3/3/2020	0.15%
CHURCH & DWIGHT CO INC	171340AJ1	Investment-grade corporate bonds	23,000,000	12/15/2019	0.14%
CIGNA CORP	125523AA8	Investment-grade corporate bonds	37,315,000	3/17/2020	0.22%
CITIBANK NA	17325FAX6	Investment-grade corporate bonds	23,000,000	5/20/2022	0.14%
CITIGROUP INC	172967KC4	Investment-grade corporate bonds	18,205,000	10/26/2020	0.11%
CITIGROUP INC	172967KL4	Investment-grade corporate bonds	60,863,000	3/30/2021	0.37%
CITIGROUP INC	172967KW0	Investment-grade corporate bonds	28,093,000	8/2/2021	0.17%
CITIGROUP INC	172967LB5	Investment-grade corporate bonds	17,965,000	12/8/2021	0.11%
CITIGROUP INC	172967LH2	Investment-grade corporate bonds	28,085,000	4/25/2022	0.17%
CITIZENS BANK NA/PROVIDENCE RI	17401QAH4	Investment-grade corporate bonds	37,900,000	3/2/2020	0.22%
CITIZENS BANK NA/PROVIDENCE RI	17401QAJ0	Investment-grade corporate bonds	6,500,000	5/26/2020	0.04%
CITIZENS BANK NA/PROVIDENCE RI	17401QAK7	Investment-grade corporate bonds	49,176,000	5/26/2020	0.29%
CITIZENS BANK NA/PROVIDENCE RI	17401QAT8	Investment-grade corporate bonds	43,000,000	2/14/2022	0.25%
CITIZENS BANK NA/PROVIDENCE RI	17401QAM3	Investment-grade corporate bonds	4,960,000	5/26/2022	0.03%
COCA-COLA CO/THE	191216BT6	Investment-grade corporate bonds	46,000,000	10/27/2020	0.27%
COMCAST CORP	20030NCV1	Investment-grade corporate bonds	42,517,000	10/1/2020	0.25%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JA8	Investment-grade corporate bonds	19,627,000	11/7/2019	0.12%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JJ9	Investment-grade corporate bonds	14,900,000	3/10/2020	0.09%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JQ3	Investment-grade corporate bonds	19,600,000	9/18/2020	0.12%
CONAGRA BRANDS INC	205887BW1	Investment-grade corporate bonds	14,020,000	10/9/2020	0.08%
CONSOLIDATED EDISON CO OF NEW YORK INC	209111FR9	Investment-grade corporate bonds	47,100,000	6/25/2021	0.28%
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK SA	22533B2G9	Investment-grade corporate bonds	47,000,000	5/3/2021	0.28%
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK SA	22533AA98	Investment-grade corporate bonds	15,345,000	10/3/2021	0.09%
CREDIT AGRICOLE SA/LONDON	225313AH8	Investment-grade corporate bonds	26,005,000	6/10/2020	0.15%
CREDIT AGRICOLE SA/LONDON	22532LAS3	Investment-grade corporate bonds	51,180,000	7/1/2021	0.31%
CREDIT SUISSE AG/NEW YORK NY	22546QAD9	Investment-grade corporate bonds	32,770,000	1/14/2020	0.20%
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	225433AD3	Investment-grade corporate bonds	20,481,000	3/26/2020	0.12%
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	225433AP6	Investment-grade corporate bonds	69,194,000	4/16/2021	0.42%
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	225433AN1	Investment-grade corporate bonds	1,750,000	4/16/2021	0.01%
CVS HEALTH CORP	126650DB3	Investment-grade corporate bonds	2,591,000	3/9/2020	0.02%
CVS HEALTH CORP	126650CJ7	Investment-grade corporate bonds	31,400,000	7/20/2020	0.19%
DANSKE BANK A/S	23636AAG6	Investment-grade corporate bonds	40,141,000	9/6/2019	0.24%

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Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
DANSKE BANK A/S	23636AAL5	Investment-grade corporate bonds	25,200,000	3/2/2020	0.15%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAT0	Investment-grade corporate bonds	20,795,000	9/19/2019	0.12%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAS2	Investment-grade corporate bonds	5,355,000	9/19/2019	0.03%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAW3	Investment-grade corporate bonds	4,190,000	1/17/2020	0.02%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAX1	Investment-grade corporate bonds	25,300,000	1/17/2020	0.15%
DIAGEO CAPITAL PLC	25243YAW9	Investment-grade corporate bonds	29,100,000	5/18/2020	0.17%
DISCOVER BANK	25466AAB7	Investment-grade corporate bonds	26,118,000	4/15/2020	0.16%
DISCOVER BANK	25466AAG6	Investment-grade corporate bonds	48,427,000	6/4/2020	0.29%
DISCOVERY COMMUNICATIONS LLC	25470DAP4	Investment-grade corporate bonds	5,200,000	9/20/2019	0.03%
DNB BANK ASA	23329PAB6	Investment-grade corporate bonds	69,605,000	10/2/2020	0.41%
DNB BANK ASA	23341CAB9	Investment-grade corporate bonds	7,000,000	6/2/2021	0.04%
DNB BOLIGKREDITT AS	25600WAE0	Investment-grade corporate bonds	15,190,000	5/28/2020	0.09%
DOMINION ENERGY INC	25746UCV9	Investment-grade corporate bonds	29,500,000	12/1/2020	0.17%
DTE ENERGY CO	233331AX5	Investment-grade corporate bonds	7,000,000	10/1/2019	0.04%
DUKE ENERGY CORP	26441CAV7	Investment-grade corporate bonds	28,250,000	6/15/2020	0.17%
DUKE ENERGY CORP	26441CBA2	Investment-grade corporate bonds	18,450,000	5/14/2021	0.11%
DUKE ENERGY CORP	26441CBD6	Investment-grade corporate bonds	23,600,000	3/11/2022	0.14%
DUKE ENERGY FLORIDA LLC	26444HAD3	Investment-grade corporate bonds	3,500,000	12/15/2019	0.02%
DUPONT DE NEMOURS INC	26078JAG5	Investment-grade corporate bonds	29,920,000	11/15/2020	0.18%
FIDELITY NATIONAL INFORMATION SERVICES INC	31620MAS5	Investment-grade corporate bonds	46,694,000	8/15/2021	0.28%
FIFTH THIRD BANK/CINCINNATI OH	31677QBJ7	Investment-grade corporate bonds	23,335,000	9/27/2019	0.14%
FIFTH THIRD BANK/CINCINNATI OH	31677QBH1	Investment-grade corporate bonds	38,135,000	9/27/2019	0.23%
FIFTH THIRD BANK/CINCINNATI OH	31677QBL2	Investment-grade corporate bonds	31,105,000	10/30/2020	0.18%
FIFTH THIRD BANK/CINCINNATI OH	31677QBP3	Investment-grade corporate bonds	24,800,000	7/26/2021	0.15%
FIRST NIAGARA FINL GRP	33582VAB4	Investment-grade corporate bonds	27,973,000	3/19/2020	0.17%
FISERV INC	337738AN8	Investment-grade corporate bonds	33,356,000	6/1/2020	0.20%
FISERV INC	337738AL2	Investment-grade corporate bonds	6,367,000	6/15/2021	0.04%
FLORIDA POWER & LIGHT CO	341081FW2	Investment-grade corporate bonds	19,100,000	5/6/2022	0.11%
GENERAL MOTORS FINANCIAL CO INC	37045XBN5	Investment-grade corporate bonds	9,150,000	10/4/2019	0.05%
GLAXOSMITHKLINE CAPITAL PLC	377373AF2	Investment-grade corporate bonds	23,750,000	5/14/2021	0.14%
GOLDMAN SACHS GROUP INC/THE	38145GAK6	Investment-grade corporate bonds	11,861,000	12/13/2019	0.07%
GOLDMAN SACHS GROUP INC/THE	38145GAJ9	Investment-grade corporate bonds	6,500,000	12/13/2019	0.04%
GOLDMAN SACHS GROUP INC/THE	38141EA58	Investment-grade corporate bonds	58,892,000	3/15/2020	0.35%
GOLDMAN SACHS GROUP INC/THE	38148LAB2	Investment-grade corporate bonds	14,845,000	4/23/2020	0.09%
GOLDMAN SACHS GROUP INC/THE	38141GVQ4	Investment-grade corporate bonds	14,928,000	9/15/2020	0.09%
HARTFORD FINANCIAL SERVICES GROUP INC/THE	416515AZ7	Investment-grade corporate bonds	43,300,000	3/30/2020	0.26%
HONEYWELL INTERNATIONAL INC	438516BV7	Investment-grade corporate bonds	28,000,000	8/8/2022	0.17%
HSBC BANK USA NA	4042Q1AE7	Investment-grade corporate bonds	15,050,000	8/24/2020	0.09%
HSBC HOLDINGS PLC	404280AX7	Investment-grade corporate bonds	29,239,000	3/8/2021	0.18%
HSBC HOLDINGS PLC	404280BQ1	Investment-grade corporate bonds	28,000,000	5/18/2021	0.17%
HSBC HOLDINGS PLC	404280AZ2	Investment-grade corporate bonds	27,346,000	5/25/2021	0.17%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
HSBC USA INC	40428HPP1	Investment-grade corporate bonds	13,350,000	11/13/2019	0.08%
HUNTINGTON NATIONAL BANK/THE	446438RU9	Investment-grade corporate bonds	68,200,000	3/10/2020	0.40%
HUNTINGTON NATIONAL BANK/THE	446438RV7	Investment-grade corporate bonds	41,500,000	3/10/2020	0.25%
HUNTINGTON NATIONAL BANK/THE	44644AAG2	Investment-grade corporate bonds	3,870,000	2/5/2021	0.02%
IBM CREDIT LLC	44932HAE3	Investment-grade corporate bonds	82,365,000	1/20/2021	0.49%
ING BANK NV	449786BD3	Investment-grade corporate bonds	18,680,000	10/1/2019	0.11%
ING BANK NV	449786BE1	Investment-grade corporate bonds	14,455,000	10/1/2019	0.09%
ING BANK NV	44987CAH1	Investment-grade corporate bonds	11,350,000	8/17/2020	0.07%
ING BANK NV	449786BF8	Investment-grade corporate bonds	31,679,000	8/15/2021	0.19%
ING GROEP NV	456837AJ2	Investment-grade corporate bonds	49,410,000	3/29/2022	0.30%
INTERNATIONAL BUSINESS MACHINES CORP	459200KD2	Investment-grade corporate bonds	46,700,000	5/13/2021	0.28%
IPALCO ENTERPRISES INC	462613AK6	Investment-grade corporate bonds	3,652,000	7/15/2020	0.02%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSZ5	Investment-grade corporate bonds	47,500,000	4/27/2020	0.28%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LTD3	Investment-grade corporate bonds	23,300,000	10/15/2020	0.14%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LTA9	Investment-grade corporate bonds	47,303,000	6/11/2021	0.28%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSX0	Investment-grade corporate bonds	33,784,000	6/27/2022	0.20%
JOHN DEERE CAPITAL CORP	24422ETK5	Investment-grade corporate bonds	10,000,000	10/9/2019	0.06%
JPMORGAN CHASE & CO	46625HNY2	Investment-grade corporate bonds	16,152,000	10/29/2020	0.10%
JPMORGAN CHASE & CO	46625HQB9	Investment-grade corporate bonds	25,327,000	3/1/2021	0.15%
JPMORGAN CHASE & CO	46647PAC0	Investment-grade corporate bonds	22,842,000	3/9/2021	0.14%
JPMORGAN CHASE & CO	46647PAG1	Investment-grade corporate bonds	26,160,000	6/1/2021	0.16%
JPMORGAN CHASE & CO	46647PAT3	Investment-grade corporate bonds	25,797,000	6/18/2022	0.15%
JPMORGAN CHASE BANK NA	48125LRL8	Investment-grade corporate bonds	6,000,000	2/1/2021	0.04%
JPMORGAN CHASE BANK NA	48125LRP9	Investment-grade corporate bonds	14,750,000	4/26/2021	0.09%
KEYBANK NA/CLEVELAND OH	49327M2F0	Investment-grade corporate bonds	7,250,000	12/15/2019	0.04%
KEYBANK NA/CLEVELAND OH	49327M2R4	Investment-grade corporate bonds	6,090,000	11/22/2021	0.04%
KEYBANK NA/CLEVELAND OH	49327M2Y9	Investment-grade corporate bonds	40,000,000	2/1/2022	0.24%
KINDER MORGAN ENERGY PARTNERS LP	28370TAA7	Investment-grade corporate bonds	27,000,000	4/1/2020	0.16%
LLOYDS BANK PLC	53944VAQ2	Investment-grade corporate bonds	65,400,000	5/7/2021	0.39%
LLOYDS BANKING GROUP PLC	53944YAG8	Investment-grade corporate bonds	12,565,000	6/21/2021	0.07%
MACQUARIE BANK LTD	55608PAR5	Investment-grade corporate bonds	9,400,000	7/29/2020	0.06%
MACQUARIE GROUP LTD	55608JAC2	Investment-grade corporate bonds	48,145,000	1/14/2020	0.29%
MANUFACTURERS & TRADERS TRUST CO	55279HAS9	Investment-grade corporate bonds	63,120,000	1/25/2021	0.37%
MANUFACTURERS & TRADERS TRUST CO	564759QB7	Investment-grade corporate bonds	13,270,000	12/1/2021	0.08%
MARRIOTT INTERNATIONAL INC/MD	571903AZ6	Investment-grade corporate bonds	5,400,000	12/1/2020	0.03%
MARRIOTT INTERNATIONAL INC/MD	571900BA6	Investment-grade corporate bonds	16,850,000	3/8/2021	0.10%
MARSH & MCLENNAN COS INC	571748AY8	Investment-grade corporate bonds	22,000,000	3/6/2020	0.13%
MASSMUTUAL GLOBAL FUNDING II	57629WCK4	Investment-grade corporate bonds	18,600,000	7/1/2022	0.11%
MCDONALD'S CORP	58013MFG4	Investment-grade corporate bonds	21,430,000	10/28/2021	0.13%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GBV0	Investment-grade corporate bonds	1,441,000	9/13/2019	0.01%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCH0	Investment-grade corporate bonds	1,753,000	9/19/2019	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCJ6	Investment-grade corporate bonds	10,300,000	9/19/2019	0.06%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCO0	Investment-grade corporate bonds	37,300,000	9/7/2020	0.22%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GBR9	Investment-grade corporate bonds	31,500,000	12/3/2020	0.19%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCM9	Investment-grade corporate bonds	11,500,000	1/8/2021	0.07%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCY3	Investment-grade corporate bonds	19,550,000	5/28/2021	0.12%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GDB2	Investment-grade corporate bonds	18,500,000	6/17/2022	0.11%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AB0	Investment-grade corporate bonds	8,429,000	3/1/2021	0.05%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AX2	Investment-grade corporate bonds	45,366,000	7/26/2021	0.27%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AF1	Investment-grade corporate bonds	58,303,000	9/13/2021	0.35%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AK0	Investment-grade corporate bonds	13,818,000	2/22/2022	0.08%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AQ7	Investment-grade corporate bonds	4,952,000	7/25/2022	0.03%
MITSUBISHI UFJ TRUST & BANKING CORP	60682VAD2	Investment-grade corporate bonds	4,000,000	10/19/2020	0.02%
MIZUHO FINANCIAL GROUP INC	60687YAC3	Investment-grade corporate bonds	13,200,000	4/12/2021	0.08%
MIZUHO FINANCIAL GROUP INC	60687YAF6	Investment-grade corporate bonds	45,705,000	9/13/2021	0.27%
MIZUHO FINANCIAL GROUP INC	60687YAJ8	Investment-grade corporate bonds	58,690,000	2/28/2022	0.35%
MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV	60920LAB0	Investment-grade corporate bonds	36,700,000	10/28/2019	0.22%
MORGAN STANLEY	61761JB32	Investment-grade corporate bonds	12,107,000	6/16/2020	0.07%
MORGAN STANLEY	61761JB40	Investment-grade corporate bonds	11,042,000	6/16/2020	0.07%
MORGAN STANLEY	61744YAM0	Investment-grade corporate bonds	25,830,000	2/10/2021	0.15%
MORGAN STANLEY	61746BEB8	Investment-grade corporate bonds	43,148,000	4/21/2021	0.26%
MORGAN STANLEY	61746BEE2	Investment-grade corporate bonds	56,643,000	1/20/2022	0.34%
MORGAN STANLEY	61744YAJ7	Investment-grade corporate bonds	17,591,000	7/22/2022	0.10%
NATIONAL AUSTRALIA BANK LTD	6325C0DA6	Investment-grade corporate bonds	2,600,000	12/9/2019	0.02%
NATIONAL AUSTRALIA BANK LTD	6325C0DG3	Investment-grade corporate bonds	17,750,000	1/10/2020	0.11%
NATIONAL AUSTRALIA BANK LTD	6325C0DP3	Investment-grade corporate bonds	25,700,000	5/22/2020	0.15%
NATIONAL AUSTRALIA BANK LTD	6325C0DT5	Investment-grade corporate bonds	27,900,000	1/12/2021	0.17%
NATIONAL AUSTRALIA BANK LTD	6325C0DV0	Investment-grade corporate bonds	28,200,000	9/20/2021	0.17%
NATIONAL AUSTRALIA BANK LTD	6325C0DW8	Investment-grade corporate bonds	27,500,000	11/4/2021	0.16%
NATIONAL BANK OF CANADA	63307A2F1	Investment-grade corporate bonds	21,023,000	6/12/2020	0.12%
NATIONAL BANK OF CANADA	63307A2H7	Investment-grade corporate bonds	18,700,000	11/2/2020	0.11%
NATIONAL BANK OF CANADA	63307CAH4	Investment-grade corporate bonds	6,250,000	3/21/2021	0.04%
NATIONWIDE BUILDING SOCIETY	63859UBC6	Investment-grade corporate bonds	16,000,000	1/21/2020	0.09%
NBCUNIVERSAL ENTERPRISE INC	63946CAG3	Investment-grade corporate bonds	83,500,000	4/1/2021	0.50%
NEW YORK LIFE GLOBAL FUNDING	64952WCL5	Investment-grade corporate bonds	15,000,000	10/24/2019	0.09%
NEW YORK LIFE GLOBAL FUNDING	64952WCZ4	Investment-grade corporate bonds	12,000,000	8/6/2021	0.07%
NEW YORK LIFE GLOBAL FUNDING	64952WCR2	Investment-grade corporate bonds	47,550,000	6/10/2022	0.28%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339KBE9	Investment-grade corporate bonds	22,600,000	9/28/2020	0.13%
NISSAN MOTOR ACCEPTANCE CORP	654740AQ2	Investment-grade corporate bonds	15,000,000	9/13/2019	0.09%
NISSAN MOTOR ACCEPTANCE CORP	654740AU3	Investment-grade corporate bonds	10,250,000	1/13/2020	0.06%
NISSAN MOTOR ACCEPTANCE CORP	654740AY5	Investment-grade corporate bonds	29,800,000	7/13/2020	0.18%
NISSAN MOTOR ACCEPTANCE CORP	654740BC2	Investment-grade corporate bonds	11,900,000	9/28/2020	0.07%

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NORDEA BANK ABP	65557CAW3	Investment-grade corporate bonds	51,875,000	5/29/2020	0.31%
NORDEA BANK ABP	65557CAT0	Investment-grade corporate bonds	8,353,000	5/27/2021	0.05%
NUTRIEN LTD	67077MAB4	Investment-grade corporate bonds	18,500,000	3/30/2020	0.11%
OCCIDENTAL PETROLEUM CORP	674599CT0	Investment-grade corporate bonds	23,280,000	2/8/2021	0.14%
PHILLIPS 66	718546AP9	Investment-grade corporate bonds	21,349,000	4/15/2020	0.13%
PHILLIPS 66	718546AS3	Investment-grade corporate bonds	8,500,000	2/26/2021	0.05%
PNC BANK NA	69353RFD5	Investment-grade corporate bonds	9,652,000	5/19/2020	0.06%
PNC BANK NA	69353RFK9	Investment-grade corporate bonds	28,970,000	1/22/2021	0.17%
PNC BANK NA	69353RFM5	Investment-grade corporate bonds	46,300,000	3/12/2021	0.27%
PNC BANK NA	69353RFN3	Investment-grade corporate bonds	28,000,000	6/10/2021	0.17%
PNC BANK NA	69353RFO6	Investment-grade corporate bonds	49,120,000	7/22/2022	0.29%
PRINCIPAL LIFE GLOBAL FUNDING II	74256LBC2	Investment-grade corporate bonds	37,200,000	6/26/2020	0.22%
PROTECTIVE LIFE GLOBAL FUNDING	74368CAN4	Investment-grade corporate bonds	23,000,000	7/13/2020	0.14%
PUBLIC SERVICE ENTERPRISE GROUP INC	744573AK2	Investment-grade corporate bonds	22,348,000	11/15/2021	0.13%
RABOBANK NEDERLAND	74977RCA0	Investment-grade corporate bonds	9,500,000	1/15/2020	0.06%
RABOBANK NEDERLAND NV NY	21688AAP7	Investment-grade corporate bonds	25,370,000	4/26/2021	0.15%
RABOBANK NEDERLAND NV NY	21688AAK8	Investment-grade corporate bonds	29,100,000	1/10/2022	0.17%
REGIONS BANK/BIRMINGHAM AL	759187CC9	Investment-grade corporate bonds	35,385,000	4/1/2021	0.21%
REGIONS BANK/BIRMINGHAM AL	759187CE5	Investment-grade corporate bonds	67,026,000	8/13/2021	0.40%
REGIONS BANK/BIRMINGHAM AL	759187CD7	Investment-grade corporate bonds	20,343,000	8/13/2021	0.12%
ROYAL BANK OF CANADA	78012KC54	Investment-grade corporate bonds	20,000,000	3/2/2020	0.12%
ROYAL BANK OF CANADA	78013XRJ9	Investment-grade corporate bonds	17,300,000	7/22/2020	0.10%
ROYAL BANK OF CANADA	78013XX29	Investment-grade corporate bonds	28,000,000	1/25/2021	0.17%
ROYAL BANK OF CANADA	78013XKH0	Investment-grade corporate bonds	35,750,000	4/30/2021	0.21%
ROYAL BANK OF CANADA	78013X6E3	Investment-grade corporate bonds	18,200,000	4/29/2022	0.11%
ROYAL BANK OF SCOTLAND GROUP PLC	780097AW1	Investment-grade corporate bonds	13,210,000	10/21/2019	0.08%
S&P GLOBAL INC	78409VAJ3	Investment-grade corporate bonds	19,270,000	8/14/2020	0.12%
SANTANDER HOLDINGS USA INC	80282KAD8	Investment-grade corporate bonds	50,100,000	4/17/2020	0.30%
SANTANDER UK PLC	80283LAH6	Investment-grade corporate bonds	25,500,000	9/10/2019	0.15%
SANTANDER UK PLC	80283LAQ6	Investment-grade corporate bonds	18,328,000	11/3/2020	0.11%
SANTANDER UK PLC	80283LAU7	Investment-grade corporate bonds	64,370,000	6/1/2021	0.38%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAG8	Investment-grade corporate bonds	15,000,000	9/13/2019	0.09%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAN3	Investment-grade corporate bonds	25,150,000	3/16/2020	0.15%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAQ6	Investment-grade corporate bonds	37,850,000	3/16/2022	0.22%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAG3	Investment-grade corporate bonds	45,200,000	9/13/2019	0.27%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAH1	Investment-grade corporate bonds	52,250,000	5/17/2021	0.31%
SOUTHERN CO/THE	842587DA2	Investment-grade corporate bonds	30,800,000	9/30/2020	0.18%
STANDARD CHARTERED PLC	853254AS9	Investment-grade corporate bonds	2,300,000	9/8/2019	0.01%
STATE STREET CORP	857477AS2	Investment-grade corporate bonds	39,773,000	8/18/2020	0.24%
SUMITOMO MITSUI BANKING CORP	865622CK8	Investment-grade corporate bonds	11,556,000	1/17/2020	0.07%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAD2	Investment-grade corporate bonds	8,460,000	3/9/2021	0.05%



Security Detail

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SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAJ9	Investment-grade corporate bonds	41,774,000	10/19/2021	0.25%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAL4	Investment-grade corporate bonds	25,439,000	1/11/2022	0.15%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAP5	Investment-grade corporate bonds	10,614,000	7/12/2022	0.06%
SUNTRUST BANK/ATLANTA GA	86787EAS6	Investment-grade corporate bonds	28,550,000	1/31/2020	0.17%
SUNTRUST BANK/ATLANTA GA	86787EAU1	Investment-grade corporate bonds	19,666,000	1/29/2021	0.12%
SUNTRUST BANK/ATLANTA GA	86787EAO0	Investment-grade corporate bonds	39,050,000	10/26/2021	0.23%
SUNTRUST BANK/ATLANTA GA	86787EBD8	Investment-grade corporate bonds	36,600,000	5/17/2022	0.22%
SUNTRUST BANK/ATLANTA GA	86787EAW7	Investment-grade corporate bonds	2,527,000	8/2/2022	0.02%
SVENSKA HANDELSBANKEN AB	86960BAP7	Investment-grade corporate bonds	6,000,000	9/6/2019	0.04%
SVENSKA HANDELSBANKEN AB	86960BAN2	Investment-grade corporate bonds	14,600,000	9/6/2019	0.09%
SVENSKA HANDELSBANKEN AB	86960BAS1	Investment-grade corporate bonds	15,000,000	9/8/2020	0.09%
SVENSKA HANDELSBANKEN AB	86960BAM4	Investment-grade corporate bonds	23,400,000	3/30/2021	0.14%
SVENSKA HANDELSBANKEN AB	86960BAU6	Investment-grade corporate bonds	53,242,000	5/24/2021	0.32%
SWEDBANK AB	87020PAJ6	Investment-grade corporate bonds	9,300,000	3/14/2022	0.05%
TD AMERITRADE HOLDING CORP	87236YAA6	Investment-grade corporate bonds	30,709,000	12/1/2019	0.18%
TD AMERITRADE HOLDING CORP	87236YAG3	Investment-grade corporate bonds	70,400,000	11/1/2021	0.42%
TORONTO-DOMINION BANK/THE	89114QAW8	Investment-grade corporate bonds	7,300,000	11/5/2019	0.04%
TORONTO-DOMINION BANK/THE	89114QC63	Investment-grade corporate bonds	17,600,000	9/17/2020	0.10%
TORONTO-DOMINION BANK/THE	89114QBD9	Investment-grade corporate bonds	1,700,000	12/14/2020	0.01%
TORONTO-DOMINION BANK/THE	89114QBW7	Investment-grade corporate bonds	28,500,000	1/25/2021	0.17%
TORONTO-DOMINION BANK/THE	89114QBH0	Investment-grade corporate bonds	26,000,000	4/7/2021	0.16%
TORONTO-DOMINION BANK/THE	89114QC30	Investment-grade corporate bonds	38,200,000	6/11/2021	0.23%
TORONTO-DOMINION BANK/THE	89114QBM9	Investment-grade corporate bonds	1,001,000	7/13/2021	0.01%
TORONTO-DOMINION BANK/THE	89114Q3J5	Investment-grade corporate bonds	42,000,000	7/22/2022	0.25%
TOTAL CAPITAL INTERNATIONAL SA	89153VAR0	Investment-grade corporate bonds	32,515,000	7/12/2021	0.19%
TRANSCANADA PIPELINES LTD	89352HAU3	Investment-grade corporate bonds	24,100,000	11/15/2019	0.14%
TYSON FOODS INC	902494BE2	Investment-grade corporate bonds	24,000,000	8/21/2020	0.14%
UBS AG/LONDON	902674XE5	Investment-grade corporate bonds	33,323,000	6/8/2020	0.20%
UBS AG/LONDON	902674XJ4	Investment-grade corporate bonds	31,918,000	12/1/2020	0.19%
UBS GROUP FUNDING SWITZERLAND AG	90351DAC1	Investment-grade corporate bonds	28,900,000	9/24/2020	0.17%
UBS GROUP FUNDING SWITZERLAND AG	90351DAE7	Investment-grade corporate bonds	35,554,000	4/14/2021	0.22%
UBS GROUP FUNDING SWITZERLAND AG	90351DAD9	Investment-grade corporate bonds	9,323,000	4/15/2021	0.06%
UBS GROUP FUNDING SWITZERLAND AG	90351DAG2	Investment-grade corporate bonds	20,587,000	2/1/2022	0.12%
UDR INC	90265EAH3	Investment-grade corporate bonds	1,400,000	10/1/2020	0.01%
UNITED TECHNOLOGIES CORP	913017CK3	Investment-grade corporate bonds	24,500,000	11/1/2019	0.15%
UNITED TECHNOLOGIES CORP	913017CM9	Investment-grade corporate bonds	66,000,000	5/4/2020	0.39%
UNITEDHEALTH GROUP INC	91324PDG4	Investment-grade corporate bonds	27,450,000	6/15/2021	0.16%
US BANCORP	91159HHQ6	Investment-grade corporate bonds	13,507,000	1/24/2022	0.08%
US BANK NA/CINCINNATI OH	90331HNN2	Investment-grade corporate bonds	2,420,000	10/23/2020	0.01%
US BANK NA/CINCINNATI OH	90331HNNQ2	Investment-grade corporate bonds	38,700,000	4/26/2021	0.23%
US BANK NA/CINCINNATI OH	90331HNT6	Investment-grade corporate bonds	57,880,000	5/21/2021	0.34%



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US BANK NA/CINCINNATI OH	90331HNY5	Investment-grade corporate bonds	10,200,000	11/16/2021	0.06%
US BANK NA/CINCINNATI OH	90331HPD9	Investment-grade corporate bonds	45,000,000	5/23/2022	0.27%
VERIZON COMMUNICATIONS INC	92343VDZ4	Investment-grade corporate bonds	4,200,000	5/22/2020	0.02%
VERIZON COMMUNICATIONS INC	92343VDX9	Investment-grade corporate bonds	10,300,000	3/16/2022	0.06%
VULCAN MATERIALS CO	929160AX7	Investment-grade corporate bonds	35,938,000	3/1/2021	0.21%
WALGREENS BOOTS ALLIANCE INC	931427AA6	Investment-grade corporate bonds	10,525,000	11/18/2019	0.06%
WEA FINANCE LLC / WESTFIELD UK & EUROPE FINANCE PLC	92890HAB8	Investment-grade corporate bonds	94,000,000	9/17/2019	0.56%
WELLS FARGO & CO	94974BGN4	Investment-grade corporate bonds	6,012,000	7/22/2020	0.04%
WELLS FARGO & CO	94974BGS3	Investment-grade corporate bonds	5,772,000	12/7/2020	0.03%
WELLS FARGO & CO	949746RT0	Investment-grade corporate bonds	33,686,000	3/4/2021	0.20%
WELLS FARGO & CO	949746SB8	Investment-grade corporate bonds	14,417,000	7/26/2021	0.09%
WELLS FARGO & CO	949746SP7	Investment-grade corporate bonds	26,035,000	2/11/2022	0.16%
WELLS FARGO BANK NA	94988J5Q6	Investment-grade corporate bonds	23,700,000	7/23/2021	0.14%
WELLS FARGO BANK NA	94988J5U7	Investment-grade corporate bonds	35,700,000	10/22/2021	0.21%
WELLS FARGO BANK NA	94988J5W3	Investment-grade corporate bonds	18,400,000	5/27/2022	0.11%
WESTPAC BANKING CORP	961214DL4	Investment-grade corporate bonds	14,900,000	3/6/2020	0.09%
WESTPAC BANKING CORP	961214DY6	Investment-grade corporate bonds	14,300,000	5/15/2020	0.08%
WESTPAC BANKING CORP	961214DV2	Investment-grade corporate bonds	23,450,000	1/25/2021	0.14%
WESTPAC BANKING CORP	961214DH3	Investment-grade corporate bonds	21,400,000	1/11/2022	0.13%
WILLIAMS COS INC/THE	96950FAD6	Investment-grade corporate bonds	60,201,000	3/15/2020	0.36%
ZOETIS INC	98978VAR4	Investment-grade corporate bonds	60,480,000	8/20/2021	0.36%
BNP PARIBAS	-----	Repurchase agreement	50,000,000	10/9/2019	0.30%
ROYAL BANK OF CANADA	-----	Repurchase agreement	25,000,000	10/9/2019	0.15%
ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2005-WF1	004421QQ9	Residential MBS (non-agency)	969,433	5/25/2035	0.01%
ALTERNATIVE LOAN TRUST 2004-J5	12667FLL7	Residential MBS (non-agency)	5,277,470	8/25/2034	0.03%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUG	03072SQC2	Residential MBS (non-agency)	477,631	5/25/2034	0.00%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUG	03072SJ97	Residential MBS (non-agency)	2,075,836	9/25/2035	0.01%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUG	03072SL94	Residential MBS (non-agency)	3,805,386	10/25/2035	0.02%
ANGEL OAK MORTGAGE FUND EU TRUST	03463UAA5	Residential MBS (non-agency)	21,408,677	7/26/2049	0.13%
ANGEL OAK MORTGAGE TRUST I LLC 2017-2	03463NAA1	Residential MBS (non-agency)	2,140,886	7/25/2047	0.01%
ANGEL OAK MORTGAGE TRUST I LLC 2018-3	03464NAA0	Residential MBS (non-agency)	17,017,162	9/25/2048	0.10%
ANGEL OAK MORTGAGE TRUST I LLC 2019-1	03464MAA2	Residential MBS (non-agency)	10,908,270	11/25/2048	0.07%
ARGENT SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFICATE	040104JJ1	Residential MBS (non-agency)	2,154,169	5/25/2034	0.01%
ARROYO MORTGAGE TRUST 2019-3	04285AAA3	Residential MBS (non-agency)	23,010,932	10/25/2048	0.14%
BANC OF AMERICA FUNDING 2005-B TRUST	05946XRW5	Residential MBS (non-agency)	248,566	4/20/2035	0.00%
BANC OF AMERICA FUNDING 2015-R4 TRUST	05990RAS0	Residential MBS (non-agency)	4,347,846	8/27/2036	0.03%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-EC1	0738795D6	Residential MBS (non-agency)	1,934,542	11/25/2035	0.01%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC1	073879VF2	Residential MBS (non-agency)	1,880,254	5/25/2035	0.01%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC2	073879E38	Residential MBS (non-agency)	4,782,297	8/25/2035	0.03%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2007-HE7	07387VAA7	Residential MBS (non-agency)	8,416,268	10/25/2037	0.05%
BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD1	073877AD4	Residential MBS (non-agency)	475,893	8/25/2043	0.00%

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BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD3	073877CP5	Residential MBS (non-agency)	121,647	7/25/2035	0.00%
BELLEMEADE RE 2017-1 LTD	078767AA8	Residential MBS (non-agency)	9,872,494	10/25/2027	0.06%
BELLEMEADE RE 2018-2 LTD	07877DAA4	Residential MBS (non-agency)	13,470,812	8/25/2028	0.08%
BELLEMEADE RE 2019-2 LTD	07877BAA8	Residential MBS (non-agency)	17,500,000	4/25/2029	0.10%
BRAVO RESIDENTIAL FUNDING TRUST	10568HAA3	Residential MBS (non-agency)	21,048,686	7/25/2059	0.12%
BRAVO RESIDENTIAL FUNDING TRUST 2019-1	10568GAD9	Residential MBS (non-agency)	12,156,996	3/25/2058	0.07%
CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-RFC1	14453EAD4	Residential MBS (non-agency)	7,220,034	3/25/2036	0.04%
CIT MORTGAGE LOAN TRUST 2007-1	12559QAD4	Residential MBS (non-agency)	3,433,290	10/25/2037	0.02%
COLT 2018-1 MORTGAGE LOAN TRUST	19687UAA1	Residential MBS (non-agency)	5,167,349	2/25/2048	0.03%
COLT 2019-1 MORTGAGE LOAN TRUST	19687XAA5	Residential MBS (non-agency)	2,796,872	3/25/2049	0.02%
CONNECTICUT AVENUE SECURITIES TRUST 2019-R02	20753KAA0	Residential MBS (non-agency)	15,875,065	8/25/2031	0.09%
CONNECTICUT AVENUE SECURITIES TRUST 2019-R03	20753MAA6	Residential MBS (non-agency)	5,413,638	9/25/2031	0.03%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126673EV0	Residential MBS (non-agency)	446,375	1/25/2035	0.00%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	1266737E6	Residential MBS (non-agency)	1,369,453	8/25/2035	0.01%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670NF1	Residential MBS (non-agency)	888,433	1/25/2036	0.01%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670XR4	Residential MBS (non-agency)	1,372,518	4/25/2036	0.01%
CSMC SERIES 2010-9R	12644NAE6	Residential MBS (non-agency)	14,610,245	8/27/2037	0.09%
CSMC SERIES 2015-2R	12649QBG8	Residential MBS (non-agency)	11,532,288	8/27/2036	0.07%
CWABS ASSET-BACKED CERTIFICATES TRUST 2004-10	126673JV5	Residential MBS (non-agency)	9,305,390	12/25/2034	0.06%
CWABS ASSET-BACKED CERTIFICATES TRUST 2004-AB2	126673QG0	Residential MBS (non-agency)	2,234,619	5/25/2036	0.01%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-3	126673B84	Residential MBS (non-agency)	2,764,170	8/25/2035	0.02%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-4	126673R20	Residential MBS (non-agency)	2,798,518	10/25/2035	0.02%
DEEPHAVE RESIDENTIAL MORTGAGE TRUST 2019-2	24381PAA1	Residential MBS (non-agency)	15,349,613	4/25/2059	0.09%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2017-3	24381FAA3	Residential MBS (non-agency)	1,541,025	10/25/2047	0.01%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2018-1	24380PAA2	Residential MBS (non-agency)	10,042,013	12/25/2057	0.06%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2019-3	24381NAA6	Residential MBS (non-agency)	10,500,312	7/25/2059	0.06%
EAGLE RE 2019-1 LTD	269822AA0	Residential MBS (non-agency)	5,304,000	4/25/2029	0.03%
ELLINGTON FINANCIAL MORTGAGE TRUST 2017-1	31572XAA8	Residential MBS (non-agency)	9,133,472	10/25/2047	0.05%
ELLINGTON FINANCIAL MORTGAGE TRUST 2018-1	31573NAM3	Residential MBS (non-agency)	13,988,446	10/25/2058	0.08%
ELLINGTON FINANCIAL MORTGAGE TRUST 2019-1	31573MAA1	Residential MBS (non-agency)	10,523,262	6/25/2059	0.06%
ELLINGTON LOAN ACQUISITION TRUST 2007-1	288542AD5	Residential MBS (non-agency)	2,484,923	5/25/2037	0.01%
ENCORE CREDIT RECEIVABLES TRUST 2005-1	126673VP4	Residential MBS (non-agency)	9,506,712	7/25/2035	0.06%
EQUIFIRST MORTGAGE LOAN TRUST 2005-1	29445FCQ9	Residential MBS (non-agency)	3,617,613	4/25/2035	0.02%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAC8	Residential MBS (non-agency)	53,690	1/25/2024	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAH7	Residential MBS (non-agency)	2,516,926	5/25/2024	0.02%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAM6	Residential MBS (non-agency)	9,175,830	7/25/2024	0.06%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAR5	Residential MBS (non-agency)	17,718,148	11/25/2024	0.11%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAV6	Residential MBS (non-agency)	25,445,516	2/25/2025	0.16%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAZ7	Residential MBS (non-agency)	22,310,973	5/25/2025	0.14%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBD5	Residential MBS (non-agency)	40,878,325	7/25/2025	0.25%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBU7	Residential MBS (non-agency)	14,854,826	8/25/2028	0.10%

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FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBM5	Residential MBS (non-agency)	38,377,905	8/25/2028	0.25%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCB8	Residential MBS (non-agency)	66,706,956	9/25/2028	0.43%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDA9	Residential MBS (non-agency)	4,497,000	1/25/2029	0.03%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDC5	Residential MBS (non-agency)	6,999,981	1/25/2029	0.04%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XHU1	Residential MBS (non-agency)	35,600,000	9/25/2029	0.21%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XJS4	Residential MBS (non-agency)	616,947	10/25/2029	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XLS1	Residential MBS (non-agency)	422,481	11/25/2029	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XUS1	Residential MBS (non-agency)	6,820,150	5/25/2030	0.04%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XYS7	Residential MBS (non-agency)	11,335,433	7/25/2030	0.07%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XJ21	Residential MBS (non-agency)	2,046,269	10/25/2030	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XQ31	Residential MBS (non-agency)	1,584,767	12/25/2030	0.01%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2004-FF7	32027NLA7	Residential MBS (non-agency)	1,768,772	9/25/2034	0.01%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2004-FFH4	32027NPG0	Residential MBS (non-agency)	835,464	1/25/2035	0.00%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH3	32027NVDO	Residential MBS (non-agency)	2,653,239	9/25/2035	0.02%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH4	32027NXD8	Residential MBS (non-agency)	6,901,908	12/25/2035	0.04%
FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2005-FF12	32027NXW6	Residential MBS (non-agency)	1,135,223	11/25/2036	0.01%
FREDDIE MAC STACR TRUST 2018-HQA2	35563XAA0	Residential MBS (non-agency)	651,302	10/25/2048	0.00%
FREDDIE MAC STACR TRUST 2019-HQA1	35563MAA4	Residential MBS (non-agency)	10,319,388	2/25/2049	0.06%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AL3	Residential MBS (non-agency)	4,756,098	2/25/2024	0.03%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0BK4	Residential MBS (non-agency)	13,903,316	8/25/2024	0.09%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0BW8	Residential MBS (non-agency)	7,197,582	8/25/2024	0.05%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0CG2	Residential MBS (non-agency)	5,705,251	9/25/2024	0.03%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0CU1	Residential MBS (non-agency)	19,369,145	10/25/2024	0.12%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0DF3	Residential MBS (non-agency)	8,434,627	10/25/2024	0.05%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0DW6	Residential MBS (non-agency)	1,998,267	1/25/2025	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0EJ4	Residential MBS (non-agency)	27,105,826	3/25/2025	0.17%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FF1	Residential MBS (non-agency)	6,662,465	5/25/2025	0.04%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0ET2	Residential MBS (non-agency)	10,115,392	10/25/2027	0.06%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FW4	Residential MBS (non-agency)	5,100,000	12/25/2027	0.03%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0GT0	Residential MBS (non-agency)	23,672,478	4/25/2028	0.14%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0LH0	Residential MBS (non-agency)	340,172	3/25/2029	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0LT4	Residential MBS (non-agency)	10,118,691	4/25/2029	0.06%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0MZ9	Residential MBS (non-agency)	2,698,104	8/25/2029	0.02%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0QC6	Residential MBS (non-agency)	29,100,000	12/25/2029	0.17%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0QP7	Residential MBS (non-agency)	1,239,691	3/25/2030	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0UC1	Residential MBS (non-agency)	884,023	9/25/2030	0.01%
FWD SECURITIZATION TRUST	302980AA5	Residential MBS (non-agency)	9,681,167	6/25/2049	0.06%
GALTON FUNDING MORTGAGE TRUST 2017-1	36417JAY5	Residential MBS (non-agency)	5,823,412	11/25/2057	0.03%
GALTON FUNDING MORTGAGE TRUST 2017-2	36418AAJ6	Residential MBS (non-agency)	26,352,718	6/25/2059	0.16%
GALTON FUNDING MORTGAGE TRUST 2018-2	36418GAU8	Residential MBS (non-agency)	16,128,344	10/25/2058	0.10%
GCAT 2019-NQM1 LLC	36166PAA6	Residential MBS (non-agency)	24,068,686	2/25/2059	0.14%

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GE-WMC ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2005-2	367910AR7	Residential MBS (non-agency)	1,935,169	12/25/2035	0.01%
GSAA HOME EQUITY TRUST 2005-6	36242D3W1	Residential MBS (non-agency)	1,037,869	6/25/2035	0.01%
GSAA HOME EQUITY TRUST 2005-8	362341CT4	Residential MBS (non-agency)	7,256,995	6/25/2035	0.04%
GSAMP TRUST 2004-AR2	36242DDP5	Residential MBS (non-agency)	1,099,104	8/25/2034	0.01%
GSAMP TRUST 2006-HE7	36245EAE8	Residential MBS (non-agency)	1,350,970	10/25/2046	0.01%
HOME RE 2018-1 LTD	43730MAA6	Residential MBS (non-agency)	7,800,621	10/25/2028	0.05%
HOMEBANC MORTGAGE TRUST 2005-4	43739EBS5	Residential MBS (non-agency)	11,612,134	10/25/2035	0.07%
HOMEWARD OPPORTUNITIES FUND I TRUST 2018-1	43789AAA2	Residential MBS (non-agency)	12,538,686	6/25/2048	0.07%
JP MORGAN MORTGAGE ACQUISITION CORP 2005-FLD1	46626LAW0	Residential MBS (non-agency)	155,322	7/25/2035	0.00%
JP MORGAN MORTGAGE ACQUISITION TRUST 2006-CH1	46629TAE0	Residential MBS (non-agency)	514,158	7/25/2036	0.00%
JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH1	46630LAY0	Residential MBS (non-agency)	8,540,000	11/25/2036	0.05%
JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH4	46630CAD6	Residential MBS (non-agency)	2,873,206	1/25/2036	0.02%
JP MORGAN RESECURITIZATION TRUST SERIES 2014-1	46641TBG8	Residential MBS (non-agency)	6,559,502	6/26/2035	0.04%
LONG BEACH MORTGAGE LOAN TRUST 2004-1	542514EU4	Residential MBS (non-agency)	684,751	2/25/2034	0.00%
MASTR ADJUSTABLE RATE MORTGAGES TRUST 2004-13	576433UM6	Residential MBS (non-agency)	1,295,405	11/21/2034	0.01%
MASTR ASSET-BACKED SECURITIES TRUST 2006-FRE1	57643LPP5	Residential MBS (non-agency)	1,590,361	12/25/2035	0.01%
MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2005-AR1	59020UG90	Residential MBS (non-agency)	1,412,747	6/25/2036	0.01%
NEW CENTURY HOME EQUITY LOAN TRUST 2005-2	64352VKU4	Residential MBS (non-agency)	1,100,840	6/25/2035	0.01%
NEW CENTURY HOME EQUITY LOAN TRUST 2005-3	64352VLL3	Residential MBS (non-agency)	3,852,071	7/25/2035	0.02%
NOMURA HOME EQUITY LOAN INC HOME EQUITY LOAN TRUST SERIES 2	65536HAG3	Residential MBS (non-agency)	2,133,948	5/25/2035	0.01%
NOMURA RESECURITIZATION TRUST 2015-8R	65541AAL0	Residential MBS (non-agency)	3,727,312	11/25/2047	0.02%
OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NAX1	Residential MBS (non-agency)	1,311,791	4/25/2035	0.01%
OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NBP7	Residential MBS (non-agency)	12,082,000	7/25/2035	0.07%
OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NBM4	Residential MBS (non-agency)	2,856,839	7/25/2035	0.02%
PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFI	70069FFK8	Residential MBS (non-agency)	858,891	1/25/2036	0.01%
PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SE	70069FEK9	Residential MBS (non-agency)	6,270,433	2/25/2035	0.04%
POPULAR ABS MORTGAGE PASS-THROUGH TRUST 2005-A	73316PDA5	Residential MBS (non-agency)	210,118	6/25/2035	0.00%
RAMP SERIES 2005-RS1 TRUST	76112BJG6	Residential MBS (non-agency)	776,255	1/25/2035	0.00%
RAMP SERIES 2005-RS6 TRUST	76112BTU4	Residential MBS (non-agency)	5,542,474	6/25/2035	0.03%
RASC SERIES 2004-KS10 TRUST	76110WG34	Residential MBS (non-agency)	7,184,696	11/25/2034	0.04%
RASC SERIES 2004-KS12 TRUST	76110WK88	Residential MBS (non-agency)	1,255,740	1/25/2035	0.01%
RASC SERIES 2005-KS11 TRUST	76110W7D2	Residential MBS (non-agency)	796,320	12/25/2035	0.00%
RASC SERIES 2005-KS12 TRUST	753910AD0	Residential MBS (non-agency)	1,578,213	1/25/2036	0.01%
RASC SERIES 2006-KS7 TRUST	75406XAD1	Residential MBS (non-agency)	941,290	9/25/2036	0.01%
SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-CB1	81375WHF6	Residential MBS (non-agency)	11,163,780	1/25/2036	0.07%
SG RESIDENTIAL MORTGAGE TRUST 2018-1	81880KAA8	Residential MBS (non-agency)	4,839,302	4/27/2048	0.03%
SOUNDVIEW HOME LOAN TRUST 2005-CTX1	83611PBV2	Residential MBS (non-agency)	1,201,950	11/25/2035	0.01%
SOUNDVIEW HOME LOAN TRUST 2006-2	83611MNH7	Residential MBS (non-agency)	2,344,816	3/25/2036	0.01%
SPRUCE HILL MORTGAGE LOAN TRUST	85211XAA1	Residential MBS (non-agency)	22,637,737	4/29/2049	0.14%
STACR TRUST 2018-DNA2	35563TAA9	Residential MBS (non-agency)	1,351,852	12/25/2030	0.01%
STACR TRUST 2018-DNA3	35563WAA2	Residential MBS (non-agency)	1,504,287	9/25/2048	0.01%

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STACR TRUST 2018-HRP2	35564AAK7	Residential MBS (non-agency)	7,710,000	2/25/2047	0.05%
STARWOOD MORTGAGE RESIDENTIAL TRUST 2018-IMC1	85572KAA2	Residential MBS (non-agency)	10,636,370	3/25/2048	0.06%
STARWOOD MORTGAGE RESIDENTIAL TRUST 2018-IMC2	85572PAA1	Residential MBS (non-agency)	19,008,329	10/25/2048	0.11%
STARWOOD MORTGAGE RESIDENTIAL TRUST 2019-1	85571KAA3	Residential MBS (non-agency)	31,105,146	6/25/2049	0.18%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2004-7	86358EKH8	Residential MBS (non-agency)	2,467,077	8/25/2034	0.01%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-1	86358EQJ8	Residential MBS (non-agency)	3,254,339	2/25/2035	0.02%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-3	86358ERW8	Residential MBS (non-agency)	799,230	4/25/2035	0.00%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-5	86358ETG1	Residential MBS (non-agency)	701,088	6/25/2035	0.00%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-8	86358EXP6	Residential MBS (non-agency)	239,112	10/25/2035	0.00%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE1	86358EUV6	Residential MBS (non-agency)	811,900	7/25/2035	0.00%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-G	86360XAC4	Residential MBS (non-agency)	3,179,057	7/25/2036	0.02%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-N	86360PAD9	Residential MBS (non-agency)	404,261	5/25/2036	0.00%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-O	86359UAE9	Residential MBS (non-agency)	2,121,641	4/25/2036	0.01%
TOWD POINT HE TRUST 2019-HE1	89178AAA4	Residential MBS (non-agency)	5,879,794	4/25/2048	0.03%
TOWD POINT MORTGAGE TRUST 2017-1	89173FAA8	Residential MBS (non-agency)	2,460,693	10/25/2056	0.01%
VERUS SECURITIZATION TRUST	92537JAA5	Residential MBS (non-agency)	18,393,954	7/25/2059	0.11%
VERUS SECURITIZATION TRUST	92537HAA9	Residential MBS (non-agency)	23,177,650	7/25/2059	0.14%
VERUS SECURITIZATION TRUST 2017-2	92536EAA7	Residential MBS (non-agency)	9,606,215	7/25/2047	0.06%
VERUS SECURITIZATION TRUST 2017-SG1	92536KAA3	Residential MBS (non-agency)	3,497,722	11/25/2047	0.02%
VERUS SECURITIZATION TRUST 2018-2	92535TAA5	Residential MBS (non-agency)	20,350,854	6/1/2058	0.12%
VERUS SECURITIZATION TRUST 2019-1	92537DAA8	Residential MBS (non-agency)	32,915,995	2/25/2059	0.20%
VERUS SECURITIZATION TRUST 2019-2	92537GAA1	Residential MBS (non-agency)	25,583,803	4/25/2059	0.15%
WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2005-2 TRUS	9497ENAD5	Residential MBS (non-agency)	834,011	11/25/2035	0.00%
WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2005-3 TRUS	9497EMAG0	Residential MBS (non-agency)	933,500	12/25/2035	0.01%
ALLY AUTO RECEIVABLES TRUST 2019-1	02004WAB7	Short-term asset-backed securities	10,184,855	3/15/2022	0.06%
AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST	02587AAJ3	Short-term asset-backed securities	35,246,000	9/15/2022	0.21%
AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST	02582JHE3	Short-term asset-backed securities	38,200,000	11/15/2022	0.23%
BANK OF THE WEST AUTO TRUST 2019-1	065606AA3	Short-term asset-backed securities	6,401,853	7/15/2020	0.04%
BMW VEHICLE LEASE TRUST	055657AD2	Short-term asset-backed securities	17,028,544	6/22/2020	0.10%
CAPITAL ONE MULTI-ASSET EXECUTION TRUST	14041NFH9	Short-term asset-backed securities	40,212,000	9/15/2022	0.24%
CAPITAL ONE MULTI-ASSET EXECUTION TRUST	14041NFK2	Short-term asset-backed securities	7,200,000	1/17/2023	0.04%
CARMAX AUTO OWNER TRUST 2016-2	14314MAD5	Short-term asset-backed securities	16,667,000	9/15/2021	0.10%
CARMAX AUTO OWNER TRUST 2017-3	14314WAD3	Short-term asset-backed securities	2,017,260	4/15/2022	0.01%
CARMAX AUTO OWNER TRUST 2017-4	14314RAC6	Short-term asset-backed securities	27,900,000	10/17/2022	0.17%
CITIBANK CREDIT CARD ISSUANCE TRUST	17305EGH2	Short-term asset-backed securities	73,373,000	9/20/2021	0.43%
CITIBANK CREDIT CARD ISSUANCE TRUST	17305EFW0	Short-term asset-backed securities	15,680,000	11/19/2021	0.09%
CITIBANK CREDIT CARD ISSUANCE TRUST	17305EGB5	Short-term asset-backed securities	12,845,000	4/7/2022	0.08%
DISCOVER CARD EXECUTION NOTE TRUST	254683BP9	Short-term asset-backed securities	53,383,000	10/17/2022	0.32%
FORD CREDIT AUTO OWNER TRUST 2019-B	34532DAB3	Short-term asset-backed securities	20,000,000	2/15/2022	0.12%
FORD CREDIT FLOORPLAN MASTER OWNER TRUST A	34528QFD1	Short-term asset-backed securities	25,639,000	11/15/2021	0.15%
FORD CREDIT FLOORPLAN MASTER OWNER TRUST A	34528QDW1	Short-term asset-backed securities	4,300,000	1/15/2022	0.03%



Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
HYUNDAI AUTO LEASE SECURITIZATION TRUST 2017-C	44891QAD4	Short-term asset-backed securities	18,941,377	2/16/2021	0.11%
SANTANDER RETAIL AUTO LEASE TRUST 2017-A	80285AAG0	Short-term asset-backed securities	6,820,333	1/20/2021	0.04%
STATION PLACE SECURITIZATION TRUST 2018-5	85773GAA8	Short-term asset-backed securities	17,687,000	9/24/2019	0.10%
STATION PLACE SECURITIZATION TRUST 2018-8	85775AAA9	Short-term asset-backed securities	32,228,000	2/24/2020	0.19%
STATION PLACE SECURITIZATION TRUST SERIES 2019-3	85775BAA7	Short-term asset-backed securities	23,217,000	6/24/2020	0.14%
USAA AUTO OWNER TRUST 2019-1	90290EAB5	Short-term asset-backed securities	9,500,000	2/15/2022	0.06%

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



