

Security Detail

| Issuer Name | Cusip | Security Type | Principal Amount | Maturity Date ¹ | Percent of Portfolio |
|--|-----------|---------------|------------------|----------------------------|----------------------|
| BELLEMEADE RE 2017-1 LTD | 078767AA8 | Agency CMO | 11,031,900 | 10/25/2027 | 0.07% |
| BELLEMEADE RE 2018-2 LTD | 07877DAA4 | Agency CMO | 16,038,728 | 08/25/2028 | 0.10% |
| BELLEMEADE RE 2019-2 LTD | 07877BAA8 | Agency CMO | 17,500,000 | 04/25/2029 | 0.11% |
| CONNECTICUT AVENUE SECURITIES TRUST 2019-R02 | 20753KAA0 | Agency CMO | 15,990,614 | 08/25/2031 | 0.10% |
| CONNECTICUT AVENUE SECURITIES TRUST 2019-R03 | 20753MAA6 | Agency CMO | 5,445,186 | 09/25/2031 | 0.03% |
| EAGLE RE 2019-1 LTD | 269822AA0 | Agency CMO | 5,304,000 | 04/25/2029 | 0.03% |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES | 30711XAC8 | Agency CMO | 147,168 | 01/25/2024 | 0.00% |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES | 30711XDA9 | Agency CMO | 4,497,000 | 01/25/2029 | 0.03% |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES | 30711XDC5 | Agency CMO | 6,999,981 | 01/25/2029 | 0.05% |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES | 30711XAV6 | Agency CMO | 26,309,916 | 02/25/2025 | 0.17% |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES | 30711XAH7 | Agency CMO | 2,561,667 | 05/25/2024 | 0.02% |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES | 30711XAZ7 | Agency CMO | 22,932,699 | 05/25/2025 | 0.15% |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES | 30711XUS1 | Agency CMO | 7,396,885 | 05/28/2030 | 0.05% |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES | 30711XAM6 | Agency CMO | 9,365,198 | 07/25/2024 | 0.06% |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES | 30711XBD5 | Agency CMO | 42,040,030 | 07/25/2025 | 0.27% |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES | 30711XYS7 | Agency CMO | 12,124,153 | 07/25/2030 | 0.07% |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES | 30711XBM5 | Agency CMO | 39,150,907 | 08/25/2028 | 0.27% |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES | 30711XBU7 | Agency CMO | 15,227,958 | 08/25/2028 | 0.10% |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES | 30711XCB8 | Agency CMO | 68,021,125 | 09/25/2028 | 0.46% |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES | 30711XJS4 | Agency CMO | 654,581 | 10/25/2029 | 0.00% |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES | 30711XJ21 | Agency CMO | 2,191,524 | 10/25/2030 | 0.01% |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES | 30711XAR5 | Agency CMO | 18,138,335 | 11/25/2024 | 0.12% |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES | 30711XLS1 | Agency CMO | 468,490 | 11/25/2029 | 0.00% |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES | 30711XQ31 | Agency CMO | 1,747,462 | 12/25/2030 | 0.01% |
| FANNIE MAE POOL | 31402DRN2 | Agency CMO | 0 | 09/01/2019 | 0.00% |
| FANNIE MAE POOL | 31403C5N7 | Agency CMO | 7 | 12/01/2019 | 0.00% |
| FANNIE MAE REMICS | 31398RCS2 | Agency CMO | 2,484 | 01/25/2021 | 0.00% |
| FANNIE MAE REMICS | 31394DA42 | Agency CMO | 5,503 | 02/25/2035 | 0.00% |
| FANNIE MAE REMICS | 31396YHT2 | Agency CMO | 13,358 | 02/25/2038 | 0.00% |
| FANNIE MAE REMICS | 31397NEB7 | Agency CMO | 350 | 03/25/2024 | 0.00% |
| FANNIE MAE REMICS | 31393A5B9 | Agency CMO | 118,143 | 03/25/2033 | 0.00% |
| FANNIE MAE REMICS | 31397Q6H6 | Agency CMO | 8,212 | 03/25/2039 | 0.00% |
| FANNIE MAE REMICS | 31358NCV2 | Agency CMO | 382 | 05/25/2022 | 0.00% |
| FANNIE MAE REMICS | 31397SAY0 | Agency CMO | 247 | 06/25/2020 | 0.00% |
| FANNIE MAE REMICS | 31398TH53 | Agency CMO | 55,737 | 07/25/2040 | 0.00% |
| FANNIE MAE REMICS | 31396KMG4 | Agency CMO | 244,954 | 08/25/2036 | 0.00% |
| FANNIE MAE REMICS | 31398TXE6 | Agency CMO | 553,246 | 08/25/2040 | 0.00% |
| FANNIE MAE REMICS | 31397Q5M6 | Agency CMO | 3,668 | 09/25/2025 | 0.00% |
| FANNIE MAE REMICS | 31394EGS1 | Agency CMO | 574,456 | 10/25/2031 | 0.00% |
| FANNIE MAE REMICS | 31397U3J6 | Agency CMO | 10,238 | 10/25/2039 | 0.00% |
| FREDDIE MAC GOLD POOL | 3132A6E41 | Agency CMO | 3,173 | 05/01/2021 | 0.00% |

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| FREDDIE MAC REMICS | 31398EHW7 | Agency CMO | 13,239 | 05/15/2037 | 0.00% |
| FREDDIE MAC REMICS | 31397HJC3 | Agency CMO | 48,988 | 05/15/2037 | 0.00% |
| FREDDIE MAC REMICS | 3137A1Z30 | Agency CMO | 132,469 | 06/15/2037 | 0.00% |
| FREDDIE MAC REMICS | 31398LSE9 | Agency CMO | 41,736 | 07/15/2034 | 0.00% |
| FREDDIE MAC REMICS | 3133T12W1 | Agency CMO | 47,478 | 11/15/2023 | 0.00% |
| FREDDIE MAC STACR TRUST 2018-HQA2 | 35563XAA0 | Agency CMO | 690,000 | 10/25/2048 | 0.00% |
| FREDDIE MAC STACR TRUST 2019-HQA1 | 35563MAA4 | Agency CMO | 11,800,000 | 02/25/2049 | 0.07% |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0DW6 | Agency CMO | 2,064,046 | 01/25/2025 | 0.01% |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0AL3 | Agency CMO | 4,967,087 | 02/25/2024 | 0.03% |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0EJ4 | Agency CMO | 28,246,228 | 03/25/2025 | 0.18% |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0KX6 | Agency CMO | 1,072,364 | 03/25/2029 | 0.01% |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0LH0 | Agency CMO | 367,120 | 03/25/2029 | 0.00% |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0QP7 | Agency CMO | 1,323,714 | 03/25/2030 | 0.01% |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0AX7 | Agency CMO | 10,040,459 | 04/25/2024 | 0.06% |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0GT0 | Agency CMO | 25,164,071 | 04/25/2028 | 0.16% |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0LT4 | Agency CMO | 10,845,392 | 04/25/2029 | 0.07% |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0FF1 | Agency CMO | 6,994,415 | 05/25/2025 | 0.04% |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0HT9 | Agency CMO | 9,023,822 | 07/25/2028 | 0.06% |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0MC0 | Agency CMO | 2,433,055 | 07/25/2029 | 0.01% |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0BW8 | Agency CMO | 7,395,623 | 08/25/2024 | 0.05% |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0BK4 | Agency CMO | 14,168,316 | 08/25/2024 | 0.09% |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0MZ9 | Agency CMO | 3,101,594 | 08/25/2029 | 0.02% |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0CG2 | Agency CMO | 5,993,284 | 09/25/2024 | 0.04% |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0UC1 | Agency CMO | 997,633 | 09/25/2030 | 0.01% |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0DF3 | Agency CMO | 8,686,132 | 10/25/2024 | 0.06% |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0CU1 | Agency CMO | 19,750,893 | 10/25/2024 | 0.13% |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0ET2 | Agency CMO | 10,695,893 | 10/25/2027 | 0.07% |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0NW5 | Agency CMO | 18,500,464 | 10/25/2029 | 0.11% |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0FW4 | Agency CMO | 5,100,000 | 12/25/2027 | 0.03% |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0QC6 | Agency CMO | 29,100,000 | 12/25/2029 | 0.18% |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0PT0 | Agency CMO | 12,785,635 | 12/25/2029 | 0.08% |
| GNMA | 38374UBP5 | Agency CMO | 14,323 | 05/16/2039 | 0.00% |
| HOME RE 2018-1 LTD | 43730MAA6 | Agency CMO | 8,322,261 | 10/25/2028 | 0.05% |
| STACR TRUST 2018-DNA2 | 35563TAA9 | Agency CMO | 1,438,411 | 12/25/2030 | 0.01% |
| STACR TRUST 2018-DNA3 | 35563WAA2 | Agency CMO | 1,623,198 | 09/25/2048 | 0.01% |
| STACR TRUST 2018-HRP2 | 35564AAK7 | Agency CMO | 7,710,000 | 02/25/2047 | 0.05% |
| FANNIE MAE POOL | 3138EBZ4 | Agency Pass-Through | 6,626 | 05/01/2023 | 0.00% |
| FANNIE MAE POOL | 31403C2Z3 | Agency Pass-Through | 283 | 06/01/2020 | 0.00% |
| FANNIE MAE POOL | 31402QR78 | Agency Pass-Through | 118 | 11/01/2019 | 0.00% |
| FANNIE MAE POOL | 31418MSV5 | Agency Pass-Through | 2,757 | 11/01/2023 | 0.00% |
| FREDDIE MAC GOLD POOL | 3132A5SN6 | Agency Pass-Through | 585 | 11/01/2019 | 0.00% |

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| GINNIE MAE I POOL | 36241KAJ7 | Agency Pass-Through | 71 | 10/15/2019 | 0.00% |
| CHARIOT FUNDING LLC | 15963RBD4 | Asset-backed commercial paper | 50,000,000 | 02/05/2020 | 0.30% |
| SALISBURY RECEIVABLES CO LLC | 79490BW51 | Asset-backed commercial paper | 48,000,000 | 09/05/2019 | 0.29% |
| 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 | 05/16/2022 | 0.04% |
| BUNKER HILL LOAN DEPOSITARY TRUST 2019-1 | 12061AAA6 | Asset-backed securities | 4,551,911 | 10/26/2048 | 0.03% |
| CAPITAL ONE MULTI-ASSET EXECUTION TRUST | 14041NES6 | Asset-backed securities | 53,595,000 | 06/15/2022 | 0.33% |
| COLT 2018-2 MORTGAGE LOAN TRUST | 19687VAA9 | Asset-backed securities | 7,581,528 | 07/27/2048 | 0.05% |
| FINANCE OF AMERICA STRUCTURED SECURITIES TRUST 2019-HB1 | 31739HAA3 | Asset-backed securities | 8,684,102 | 04/25/2029 | 0.05% |
| FORD CREDIT FLOORPLAN MASTER OWNER TRUST A | 34528QDX9 | Asset-backed securities | 7,034,000 | 01/15/2022 | 0.04% |
| FORD CREDIT FLOORPLAN MASTER OWNER TRUST A | 34528QFZ2 | Asset-backed securities | 7,540,000 | 05/15/2023 | 0.05% |
| 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 | 06/25/2052 | 0.13% |
| RMF BUYOUT ISSUANCE TRUST 2018-1 | 76971BAA8 | Asset-backed securities | 4,570,520 | 11/25/2028 | 0.03% |
| STATION PLACE SECURITIZATION TRUST | 85769FAA6 | Asset-backed securities | 8,957,000 | 08/25/2052 | 0.05% |
| STATION PLACE SECURITIZATION TRUST SERIES 2019-7 | 85775CAA5 | Asset-backed securities | 15,576,000 | 09/24/2020 | 0.09% |
| TOWD POINT ASSET TRUST 2018-SL1 | 89174UAA4 | Asset-backed securities | 2,640,340 | 01/25/2046 | 0.02% |
| BARCLAYS BANK PLC/NY | 06742TKR6 | Certificate of deposit | 28,000,000 | 10/15/2019 | 0.17% |
| CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK/NEW YORK | 22532XJG4 | Certificate of deposit | 21,250,000 | 05/11/2020 | 0.13% |
| GOLDMAN SACHS BANK USA/NEW YORK NY | 40054PBN4 | Certificate of deposit | 36,000,000 | 12/10/2020 | 0.22% |
| NATIXIS SA/NEW YORK NY | 63873N2C4 | Certificate of deposit | 51,250,000 | 12/11/2020 | 0.31% |
| NORDEA BANK ABP/NEW YORK NY | 65558TEF8 | Certificate of deposit | 28,000,000 | 02/12/2021 | 0.17% |
| NORDEA BANK ABP/NEW YORK NY | 65558TKJ3 | Certificate of deposit | 47,000,000 | 07/24/2020 | 0.29% |
| RABOBANK NEDERLAND NV NY | 21684L3W0 | Certificate of deposit | 32,500,000 | 06/17/2021 | 0.20% |
| SKANDINAVISKA ENSKILDA BANKEN AB/NEW YORK NY | 83050PCF4 | Certificate of deposit | 47,000,000 | 07/20/2020 | 0.29% |
| STANDARD CHARTERED BANK/NEW YORK | 85325T4W2 | Certificate of deposit | 46,000,000 | 12/11/2019 | 0.28% |
| SUMITOMO MITSUI BANKING CORP/NEW YORK | 86565BZV6 | Certificate of deposit | 28,000,000 | 05/13/2021 | 0.17% |
| SUMITOMO MITSUI BANKING CORP/NEW YORK | 86565BG39 | Certificate of deposit | 27,900,000 | 07/12/2021 | 0.17% |
| SVENSKA HANDELSBANKEN/NEW YORK NY | 86958JB65 | Certificate of deposit | 14,750,000 | 04/01/2020 | 0.09% |
| SVENSKA HANDELSBANKEN/NEW YORK NY | 86959RBA7 | Certificate of deposit | 23,000,000 | 07/24/2020 | 0.14% |
| SWEDBANK AB/NEW YORK | 87019UW88 | Certificate of deposit | 28,500,000 | 08/24/2020 | 0.17% |
| ALBEMARLE CORP | 01265RV62 | Commercial paper | 20,900,000 | 08/06/2019 | 0.13% |
| ALBEMARLE CORP | 01265RVG0 | Commercial paper | 20,000,000 | 08/16/2019 | 0.12% |
| ALBEMARLE CORP | 01265RVT2 | Commercial paper | 23,500,000 | 08/27/2019 | 0.14% |
| AMEREN ILLINOIS CO | 02361LVG4 | Commercial paper | 27,000,000 | 08/16/2019 | 0.16% |
| AMEREN ILLINOIS CO | 02361LVN9 | Commercial paper | 38,450,000 | 08/22/2019 | 0.23% |
| AMERICAN ELECTRIC POWER CO INC | 0255E3V62 | Commercial paper | 28,000,000 | 08/06/2019 | 0.17% |
| AMERICAN ELECTRIC POWER CO INC | 0255E3V70 | Commercial paper | 31,450,000 | 08/07/2019 | 0.19% |
| AMERICAN ELECTRIC POWER CO INC | 0255E3VM7 | Commercial paper | 14,000,000 | 08/21/2019 | 0.09% |
| AMERICAN ELECTRIC POWER CO INC | 0255E3VS4 | Commercial paper | 18,500,000 | 08/26/2019 | 0.11% |
| AMERICAN ELECTRIC POWER CO INC | 0255E3VT2 | Commercial paper | 17,000,000 | 08/27/2019 | 0.10% |

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| AMERICAN ELECTRIC POWER CO INC | 0255E3W46 | Commercial paper | 8,000,000 | 09/04/2019 | 0.05% |
| ARROW ELECTRONICS INC | 04273MV59 | Commercial paper | 37,000,000 | 08/05/2019 | 0.23% |
| ARROW ELECTRONICS INC | 04273MV67 | Commercial paper | 28,000,000 | 08/06/2019 | 0.17% |
| ARROW ELECTRONICS INC | 04273MV75 | Commercial paper | 9,000,000 | 08/07/2019 | 0.05% |
| ARROW ELECTRONICS INC | 04273MVF7 | Commercial paper | 9,000,000 | 08/15/2019 | 0.05% |
| ARROW ELECTRONICS INC | 04273MVT7 | Commercial paper | 32,500,000 | 08/27/2019 | 0.20% |
| AT&T INC | 0020A3WS5 | Commercial paper | 42,000,000 | 09/26/2019 | 0.25% |
| AUTONATION INC | 05330NV14 | Commercial paper | 95,000,000 | 08/01/2019 | 0.58% |
| AVIATION CAPITAL GROUP LLC | 05369CV79 | Commercial paper | 19,000,000 | 08/07/2019 | 0.12% |
| BELL CANADA INC | 07787QV86 | Commercial paper | 56,000,000 | 08/08/2019 | 0.34% |
| BELL CANADA INC | 07787QX84 | Commercial paper | 48,000,000 | 10/08/2019 | 0.29% |
| BELL CANADA INC | 07787QXA9 | Commercial paper | 10,000,000 | 10/10/2019 | 0.06% |
| BELL CANADA INC | 07787QY18 | Commercial paper | 28,000,000 | 11/01/2019 | 0.17% |
| BOEING CO/THE | 09702MZB2 | Commercial paper | 7,000,000 | 12/11/2019 | 0.04% |
| BOSTON SCIENTIFIC CORP | 10114BV12 | Commercial paper | 13,000,000 | 08/01/2019 | 0.08% |
| BOSTON SCIENTIFIC CORP | 10114BV20 | Commercial paper | 9,000,000 | 08/02/2019 | 0.05% |
| BOSTON SCIENTIFIC CORP | 10114BV79 | Commercial paper | 28,000,000 | 08/07/2019 | 0.17% |
| BOSTON SCIENTIFIC CORP | 10114BVG9 | Commercial paper | 19,000,000 | 08/16/2019 | 0.12% |
| BOSTON SCIENTIFIC CORP | 10114BVP9 | Commercial paper | 27,675,000 | 08/23/2019 | 0.17% |
| BOSTON SCIENTIFIC CORP | 10114BVS3 | Commercial paper | 15,000,000 | 08/26/2019 | 0.09% |
| BOSTON SCIENTIFIC CORP | 10114BWD5 | Commercial paper | 5,500,000 | 09/13/2019 | 0.03% |
| BPCE SA | 05571CZG9 | Commercial paper | 45,000,000 | 12/16/2019 | 0.27% |
| BROADCOM INC | 11135NVV3 | Commercial paper | 23,500,000 | 08/29/2019 | 0.14% |
| CABOT CORP | 12705XV15 | Commercial paper | 27,500,000 | 08/01/2019 | 0.17% |
| CABOT CORP | 12705XVD9 | Commercial paper | 29,500,000 | 08/13/2019 | 0.18% |
| CANADIAN NATURAL RESOURCES LTD | 13638XVF4 | Commercial paper | 56,000,000 | 08/15/2019 | 0.34% |
| CENTERPOINT ENERGY INC | 1518T3VN9 | Commercial paper | 35,925,000 | 08/22/2019 | 0.22% |
| CIGNA CORP | 12553YVD0 | Commercial paper | 6,000,000 | 08/13/2019 | 0.04% |
| CIGNA CORP | 12553YWK3 | Commercial paper | 86,000,000 | 09/19/2019 | 0.52% |
| CRH AMERICA FINANCE INC | 12636DV96 | Commercial paper | 19,000,000 | 08/09/2019 | 0.12% |
| CRH AMERICA FINANCE INC | 12636DVV5 | Commercial paper | 4,500,000 | 08/30/2019 | 0.03% |
| CRH AMERICA FINANCE INC | 12636DWP9 | Commercial paper | 6,700,000 | 09/23/2019 | 0.04% |
| CRH AMERICA FINANCE INC | 12636DWS3 | Commercial paper | 37,000,000 | 09/26/2019 | 0.22% |
| CRH AMERICA FINANCE INC | 12636DWT1 | Commercial paper | 27,000,000 | 09/27/2019 | 0.16% |
| CROWN CASTLE INTERNATIONAL CORP | 22823QV73 | Commercial paper | 23,500,000 | 08/07/2019 | 0.14% |
| CROWN CASTLE INTERNATIONAL CORP | 22823QVF5 | Commercial paper | 23,500,000 | 08/15/2019 | 0.14% |
| DNB BANK ASA | 2332K4JY1 | Commercial paper | 47,000,000 | 07/22/2020 | 0.29% |
| DUPONT DE NEMOURS INC | 26082NVD4 | Commercial paper | 23,000,000 | 08/13/2019 | 0.14% |
| DUPONT DE NEMOURS INC | 26082NX91 | Commercial paper | 23,000,000 | 10/09/2019 | 0.14% |
| DUPONT DE NEMOURS INC | 26082NXN0 | Commercial paper | 18,000,000 | 10/22/2019 | 0.11% |
| ENBRIDGE US INC | 29251VV86 | Commercial paper | 9,500,000 | 08/08/2019 | 0.06% |

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| ENBRIDGE US INC | 29251VVC7 | Commercial paper | 46,500,000 | 08/12/2019 | 0.28% |
| ENBRIDGE US INC | 29251VVL7 | Commercial paper | 11,500,000 | 08/20/2019 | 0.07% |
| ENBRIDGE US INC | 29251VWC6 | Commercial paper | 9,275,000 | 09/12/2019 | 0.06% |
| ENBRIDGE US INC | 29251VWQ5 | Commercial paper | 9,700,000 | 09/24/2019 | 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 | 0.15% |
| ENCANA CORP | 29250BV24 | Commercial paper | 33,500,000 | 08/02/2019 | 0.20% |
| ENCANA CORP | 29250BVE8 | Commercial paper | 4,700,000 | 08/14/2019 | 0.03% |
| ENCANA CORP | 29250BVL2 | Commercial paper | 46,500,000 | 08/20/2019 | 0.28% |
| ENGIE SA | 29287BWP9 | Commercial paper | 42,986,000 | 09/23/2019 | 0.26% |
| ENGIE SA | 29287BX37 | Commercial paper | 23,000,000 | 10/03/2019 | 0.14% |
| ENGIE SA | 29287BX78 | Commercial paper | 46,500,000 | 10/07/2019 | 0.28% |
| ENGIE SA | 29287BXA1 | Commercial paper | 13,250,000 | 10/10/2019 | 0.08% |
| ENI FINANCE USA INC | 26876BVK4 | Commercial paper | 2,780,000 | 08/19/2019 | 0.02% |
| ENI FINANCE USA INC | 26876BVL2 | Commercial paper | 25,950,000 | 08/20/2019 | 0.16% |
| ENI FINANCE USA INC | 26876BWD9 | Commercial paper | 20,460,000 | 09/13/2019 | 0.12% |
| ENI FINANCE USA INC | 26876BWG2 | Commercial paper | 42,320,000 | 09/16/2019 | 0.26% |
| ENI FINANCE USA INC | 26876BWL1 | Commercial paper | 18,500,000 | 09/20/2019 | 0.11% |
| ENTERGY CORP | 29366GVV0 | Commercial paper | 46,750,000 | 08/29/2019 | 0.28% |
| ENTERGY CORP | 29366GX48 | Commercial paper | 33,000,000 | 10/04/2019 | 0.20% |
| ENTERGY CORP | 29366GXA4 | Commercial paper | 31,500,000 | 10/10/2019 | 0.19% |
| ERAC USA FINANCE LLC | 26882SVP8 | Commercial paper | 70,000,000 | 08/23/2019 | 0.43% |
| ERAC USA FINANCE LLC | 26882SVT0 | Commercial paper | 3,400,000 | 08/27/2019 | 0.02% |
| ERAC USA FINANCE LLC | 26882SWG7 | Commercial paper | 13,700,000 | 09/16/2019 | 0.08% |
| ERAC USA FINANCE LLC | 26882SWP7 | Commercial paper | 43,450,000 | 09/23/2019 | 0.26% |
| ETP LEGACY LP | 29277FV16 | Commercial paper | 130,000,000 | 08/01/2019 | 0.79% |
| FIDELITY NATIONAL INFORMATION SERVICES INC | 31622GVT1 | Commercial paper | 23,000,000 | 08/27/2019 | 0.14% |
| FMC CORP | 34410XV15 | Commercial paper | 43,900,000 | 08/01/2019 | 0.27% |
| FMC CORP | 34410XVN7 | Commercial paper | 23,500,000 | 08/22/2019 | 0.14% |
| FMC TECHNOLOGIES INC | 3024X3V68 | Commercial paper | 29,000,000 | 08/06/2019 | 0.18% |
| FMC TECHNOLOGIES INC | 3024X3VE1 | Commercial paper | 15,700,000 | 08/14/2019 | 0.10% |
| FMC TECHNOLOGIES INC | 3024X3VF8 | Commercial paper | 25,000,000 | 08/15/2019 | 0.15% |
| FMC TECHNOLOGIES INC | 3024X3WA8 | Commercial paper | 10,000,000 | 09/10/2019 | 0.06% |
| FMC TECHNOLOGIES INC | 3024X3WG5 | Commercial paper | 25,000,000 | 09/16/2019 | 0.15% |
| FMC TECHNOLOGIES INC | 3024X3WL4 | Commercial paper | 32,500,000 | 09/20/2019 | 0.20% |
| FMC TECHNOLOGIES INC | 3024X3XN9 | Commercial paper | 13,000,000 | 10/22/2019 | 0.08% |
| FORTIVE CORP | 34961EV10 | Commercial paper | 24,500,000 | 08/01/2019 | 0.15% |
| FORTIVE CORP | 34961EV51 | Commercial paper | 41,500,000 | 08/05/2019 | 0.25% |
| FORTIVE CORP | 34961EV69 | Commercial paper | 9,500,000 | 08/06/2019 | 0.06% |
| FORTIVE CORP | 34961EVD4 | Commercial paper | 20,000,000 | 08/13/2019 | 0.12% |
| FORTIVE CORP | 34961EVK8 | Commercial paper | 15,000,000 | 08/19/2019 | 0.09% |

Security Detail

| Issuer Name | Cusip | Security Type | Principal Amount | Maturity Date ¹ | Percent of Portfolio |
|--------------------------------------|-----------|------------------|------------------|----------------------------|----------------------|
| FORTIVE CORP | 34961EVL6 | Commercial paper | 10,000,000 | 08/20/2019 | 0.06% |
| FORTIVE CORP | 34961EVN2 | Commercial paper | 10,000,000 | 08/22/2019 | 0.06% |
| GENERAL MOTORS FINANCIAL CO INC | 37046UV57 | Commercial paper | 9,000,000 | 08/05/2019 | 0.05% |
| GENERAL MOTORS FINANCIAL CO INC | 37046UV73 | Commercial paper | 10,000,000 | 08/07/2019 | 0.06% |
| GENERAL MOTORS FINANCIAL CO INC | 37046UVL2 | Commercial paper | 28,000,000 | 08/20/2019 | 0.17% |
| GENERAL MOTORS FINANCIAL CO INC | 37046UVN8 | Commercial paper | 7,500,000 | 08/22/2019 | 0.05% |
| GENERAL MOTORS FINANCIAL CO INC | 37046UVP3 | Commercial paper | 10,000,000 | 08/23/2019 | 0.06% |
| HAWAIIAN ELECTRIC INDUSTRIES INC | 41987LV50 | Commercial paper | 46,500,000 | 08/05/2019 | 0.28% |
| HUMANA INC | 44486JWG0 | Commercial paper | 23,500,000 | 09/16/2019 | 0.14% |
| INTERNATIONAL BUSINESS MACHINES CORP | 45920GZ90 | Commercial paper | 9,000,000 | 12/09/2019 | 0.05% |
| KEURIG DR PEPPER INC | 49271KV27 | Commercial paper | 46,000,000 | 08/02/2019 | 0.28% |
| KEURIG DR PEPPER INC | 49271KW91 | Commercial paper | 92,650,000 | 09/09/2019 | 0.56% |
| LLOYDS BANK PLC | 53946BEA5 | Commercial paper | 47,000,000 | 04/20/2020 | 0.29% |
| LVMH MOET HENNESSY LOUIS VUITTON INC | 55078UVK7 | Commercial paper | 5,000,000 | 08/19/2019 | 0.03% |
| LVMH MOET HENNESSY LOUIS VUITTON INC | 55078UX74 | Commercial paper | 38,000,000 | 10/07/2019 | 0.23% |
| LVMH MOET HENNESSY LOUIS VUITTON INC | 55078UY16 | Commercial paper | 46,500,000 | 11/01/2019 | 0.28% |
| MARRIOTT INTERNATIONAL INC/MD | 57163UVC7 | Commercial paper | 9,975,000 | 08/12/2019 | 0.06% |
| MARRIOTT INTERNATIONAL INC/MD | 57163UVG8 | Commercial paper | 14,000,000 | 08/16/2019 | 0.09% |
| MARRIOTT INTERNATIONAL INC/MD | 57163UW36 | Commercial paper | 19,000,000 | 09/03/2019 | 0.12% |
| MARRIOTT INTERNATIONAL INC/MD | 57163UWH5 | Commercial paper | 12,000,000 | 09/17/2019 | 0.07% |
| MID-AMERICA APARTMENTS LP | 59524PV53 | Commercial paper | 37,000,000 | 08/05/2019 | 0.23% |
| MID-AMERICA APARTMENTS LP | 59524PV61 | Commercial paper | 38,000,000 | 08/06/2019 | 0.23% |
| MID-AMERICA APARTMENTS LP | 59524PV79 | Commercial paper | 18,500,000 | 08/07/2019 | 0.11% |
| MID-AMERICA APARTMENTS LP | 59524PV95 | Commercial paper | 38,470,000 | 08/09/2019 | 0.23% |
| MOLSON COORS BREWING CO | 60871WV55 | Commercial paper | 47,000,000 | 08/05/2019 | 0.29% |
| MONDELEZ INTERNATIONAL INC | 60920WVV9 | Commercial paper | 32,000,000 | 08/29/2019 | 0.19% |
| NATIONAL GRID USA | 6362P3VG6 | Commercial paper | 92,460,000 | 08/16/2019 | 0.56% |
| NATIONWIDE BUILDING SOCIETY | 6385E0AG8 | Commercial paper | 49,500,000 | 01/16/2020 | 0.30% |
| NATIONWIDE BUILDING SOCIETY | 6385E1XW6 | Commercial paper | 65,500,000 | 10/30/2019 | 0.40% |
| NEWELL BRANDS INC | 65119KW36 | Commercial paper | 41,525,000 | 09/03/2019 | 0.25% |
| NEXTERA ENERGY CAPITAL HOLDINGS INC | 65339NVG6 | Commercial paper | 18,000,000 | 08/16/2019 | 0.11% |
| NEXTERA ENERGY CAPITAL HOLDINGS INC | 65339NVL5 | Commercial paper | 19,500,000 | 08/20/2019 | 0.12% |
| NEXTERA ENERGY CAPITAL HOLDINGS INC | 65339NX25 | Commercial paper | 55,000,000 | 10/02/2019 | 0.33% |
| NISOURCE FINANCE CORP | 65478KV73 | Commercial paper | 14,000,000 | 08/07/2019 | 0.09% |
| NISOURCE FINANCE CORP | 65478KVC2 | Commercial paper | 38,500,000 | 08/12/2019 | 0.23% |
| NISOURCE FINANCE CORP | 65478KVD0 | Commercial paper | 19,000,000 | 08/13/2019 | 0.12% |
| NISOURCE FINANCE CORP | 65478KVM0 | Commercial paper | 23,000,000 | 08/21/2019 | 0.14% |
| NISOURCE FINANCE CORP | 65478KXP1 | Commercial paper | 46,500,000 | 10/23/2019 | 0.28% |
| NORTHROP GRUMMAN CORP | 66681MVM7 | Commercial paper | 42,000,000 | 08/21/2019 | 0.26% |
| NUTRIEN LTD | 67077VV21 | Commercial paper | 18,500,000 | 08/02/2019 | 0.11% |
| PPL CAPITAL FUNDING INC | 69354HV14 | Commercial paper | 24,300,000 | 08/01/2019 | 0.15% |

Security Detail

| Issuer Name | Cusip | Security Type | Principal Amount | Maturity Date ¹ | Percent of Portfolio |
|---|-----------|----------------------------------|------------------|----------------------------|----------------------|
| PPL CAPITAL FUNDING INC | 69354HXM6 | Commercial paper | 46,750,000 | 10/21/2019 | 0.28% |
| PUGET SOUND ENERGY INC | 74533BV29 | Commercial paper | 14,500,000 | 08/02/2019 | 0.09% |
| PUGET SOUND ENERGY INC | 74533BV60 | Commercial paper | 11,000,000 | 08/06/2019 | 0.07% |
| PUGET SOUND ENERGY INC | 74533BVD5 | Commercial paper | 9,000,000 | 08/13/2019 | 0.05% |
| PUGET SOUND ENERGY INC | 74533BVE3 | Commercial paper | 35,500,000 | 08/14/2019 | 0.22% |
| PUGET SOUND ENERGY INC | 74533BVS2 | Commercial paper | 42,500,000 | 08/26/2019 | 0.26% |
| RECKITT BENCKISER TREASURY SERVICES PLC | 7562E0A97 | Commercial paper | 14,000,000 | 01/09/2020 | 0.08% |
| RECKITT BENCKISER TREASURY SERVICES PLC | 7562E0C20 | Commercial paper | 28,000,000 | 03/02/2020 | 0.17% |
| RECKITT BENCKISER TREASURY SERVICES PLC | 7562E1V76 | Commercial paper | 14,000,000 | 08/07/2019 | 0.09% |
| RECKITT BENCKISER TREASURY SERVICES PLC | 7562E1W42 | Commercial paper | 46,750,000 | 09/04/2019 | 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% |
| ROGERS COMMUNICATIONS INC | 77511MV24 | Commercial paper | 50,000,000 | 08/02/2019 | 0.30% |
| SHERWIN-WILLIAMS CO/THE | 82434UVS3 | Commercial paper | 22,500,000 | 08/26/2019 | 0.14% |
| SHERWIN-WILLIAMS CO/THE | 82434UVT1 | Commercial paper | 23,500,000 | 08/27/2019 | 0.14% |
| SOCIETE GENERALE SA | 83368YCW5 | Commercial paper | 44,000,000 | 05/12/2020 | 0.27% |
| SOCIETE GENERALE SA | 83368YDB0 | Commercial paper | 33,500,000 | 06/03/2020 | 0.20% |
| SOCIETE GENERALE SA | 83368YBG1 | Commercial paper | 23,000,000 | 08/26/2019 | 0.14% |
| SOCIETE GENERALE SA | 83368YBT3 | Commercial paper | 33,000,000 | 12/16/2019 | 0.20% |
| SOUTHERN CO/THE | 84262MVK1 | Commercial paper | 19,000,000 | 08/19/2019 | 0.12% |
| SUNCOR ENERGY INC | 86723BV23 | Commercial paper | 9,000,000 | 08/02/2019 | 0.05% |
| SUNCOR ENERGY INC | 86723BV80 | Commercial paper | 38,500,000 | 08/08/2019 | 0.23% |
| SUNCOR ENERGY INC | 86723BVE7 | Commercial paper | 8,000,000 | 08/14/2019 | 0.05% |
| SUNCOR ENERGY INC | 86723BVM9 | Commercial paper | 18,500,000 | 08/21/2019 | 0.11% |
| SUNCOR ENERGY INC | 86723BWD8 | Commercial paper | 6,900,000 | 09/13/2019 | 0.04% |
| SUNCOR ENERGY INC | 86723BWK2 | Commercial paper | 5,000,000 | 09/19/2019 | 0.03% |
| TRANSCANADA PIPELINES LTD | 89355QVN3 | Commercial paper | 23,500,000 | 08/22/2019 | 0.14% |
| TRANSCANADA PIPELINES LTD | 89355QWJ1 | Commercial paper | 32,375,000 | 09/18/2019 | 0.20% |
| UDR INC | 90352QVU8 | Commercial paper | 23,000,000 | 08/28/2019 | 0.14% |
| UNITEDHEALTH GROUP INC | 91058UVE0 | Commercial paper | 47,000,000 | 08/14/2019 | 0.29% |
| UNITEDHEALTH GROUP INC | 91058UVM2 | Commercial paper | 46,500,000 | 08/21/2019 | 0.28% |
| VENTAS REALTY LP | 92276YV55 | Commercial paper | 20,000,000 | 08/05/2019 | 0.12% |
| WALGREENS BOOTS ALLIANCE INC | 93142XV99 | Commercial paper | 25,000,000 | 08/09/2019 | 0.15% |
| WALGREENS BOOTS ALLIANCE INC | 93142XVE8 | Commercial paper | 22,000,000 | 08/14/2019 | 0.13% |
| WALGREENS BOOTS ALLIANCE INC | 93142XVG3 | Commercial paper | 23,500,000 | 08/16/2019 | 0.14% |
| WALGREENS BOOTS ALLIANCE INC | 93142XVK4 | Commercial paper | 12,476,000 | 08/19/2019 | 0.08% |
| WALGREENS BOOTS ALLIANCE INC | 93142XVL2 | Commercial paper | 30,750,000 | 08/20/2019 | 0.19% |
| WELLTOWER INC | 95040XVP1 | Commercial paper | 13,780,000 | 08/23/2019 | 0.08% |
| WESTAR ENERGY INC | 95709XV81 | Commercial paper | 40,000,000 | 08/08/2019 | 0.24% |
| WRKCO INC | 92940YV85 | Commercial paper | 25,600,000 | 08/08/2019 | 0.16% |
| ABN AMRO BANK NV | 00084DAR1 | Investment-grade corporate bonds | 46,350,000 | 01/19/2021 | 0.28% |

Security Detail

| Issuer Name | Cusip | Security Type | Principal Amount | Maturity Date ¹ | Percent of Portfolio |
|---|-----------|----------------------------------|------------------|----------------------------|----------------------|
| ABN AMRO BANK NV | 00084DAS9 | Investment-grade corporate bonds | 51,500,000 | 08/27/2021 | 0.31% |
| AIG GLOBAL FUNDING | 00138CAJ7 | Investment-grade corporate bonds | 47,000,000 | 01/22/2021 | 0.29% |
| AIG GLOBAL FUNDING | 00138CAH1 | Investment-grade corporate bonds | 20,134,000 | 06/25/2021 | 0.12% |
| AIG GLOBAL FUNDING | 00138CAE8 | Investment-grade corporate bonds | 28,938,000 | 07/02/2020 | 0.18% |
| AIG GLOBAL FUNDING | 00138CAF5 | Investment-grade corporate bonds | 16,255,000 | 10/18/2019 | 0.10% |
| ALIMENTATION COUCHE-TARD INC | 01626PAL0 | Investment-grade corporate bonds | 28,983,000 | 12/13/2019 | 0.18% |
| AMAZON.COM INC | 023135AT3 | Investment-grade corporate bonds | 19,900,000 | 08/21/2020 | 0.12% |
| AMERICAN EXPRESS CO | 025816BV0 | Investment-grade corporate bonds | 9,500,000 | 05/17/2021 | 0.06% |
| AMERICAN EXPRESS CO | 025816CE7 | Investment-grade corporate bonds | 36,700,000 | 05/20/2022 | 0.22% |
| AMERICAN EXPRESS CO | 025816BQ1 | Investment-grade corporate bonds | 37,100,000 | 10/30/2020 | 0.23% |
| AMERICAN EXPRESS CO | 025816BZ1 | Investment-grade corporate bonds | 19,200,000 | 11/05/2021 | 0.12% |
| AMERICAN EXPRESS CREDIT CORP | 0258M0EF2 | Investment-grade corporate bonds | 7,800,000 | 03/03/2020 | 0.05% |
| AMERICAN EXPRESS CREDIT CORP | 0258M0DQ9 | Investment-grade corporate bonds | 1,900,000 | 08/15/2019 | 0.01% |
| AMERICAN EXPRESS CREDIT CORP | 0258M0DY2 | Investment-grade corporate bonds | 20,900,000 | 09/14/2020 | 0.13% |
| AMERICAN EXPRESS CREDIT CORP | 0258M0ED7 | Investment-grade corporate bonds | 6,200,000 | 10/30/2019 | 0.04% |
| AMERICAN HONDA FINANCE CORP | 02665WBNO | Investment-grade corporate bonds | 14,700,000 | 02/14/2020 | 0.09% |
| AMERICAN TOWER CORP | 03027XAF7 | Investment-grade corporate bonds | 28,767,000 | 06/01/2020 | 0.18% |
| ANHEUSER-BUSCH INBEV FINANCE INC | 035242AK2 | Investment-grade corporate bonds | 31,025,000 | 02/01/2021 | 0.19% |
| ANTHEM INC | 94973VBH9 | Investment-grade corporate bonds | 12,700,000 | 08/15/2019 | 0.08% |
| APPLE INC | 037833CL2 | Investment-grade corporate bonds | 25,000,000 | 02/07/2020 | 0.15% |
| AT&T INC | 00206RDU3 | Investment-grade corporate bonds | 24,696,000 | 01/15/2020 | 0.15% |
| AT&T INC | 00206RFZ0 | Investment-grade corporate bonds | 39,446,000 | 06/01/2021 | 0.24% |
| AT&T INC | 00206RDV1 | Investment-grade corporate bonds | 49,735,000 | 07/15/2021 | 0.31% |
| AUSTRALIA & NEW ZEALAND BANKING GROUP LTD | 05252ADC2 | Investment-grade corporate bonds | 14,625,000 | 05/17/2021 | 0.09% |
| AUSTRALIA & NEW ZEALAND BANKING GROUP LTD | 05252ACU3 | Investment-grade corporate bonds | 28,950,000 | 08/19/2020 | 0.18% |
| AUSTRALIA & NEW ZEALAND BANKING GROUP LTD | 05252ACS8 | Investment-grade corporate bonds | 28,940,000 | 09/23/2019 | 0.18% |
| AUSTRALIA & NEW ZEALAND BANKING GROUP LTD | 05252ACY5 | Investment-grade corporate bonds | 24,900,000 | 11/09/2020 | 0.15% |
| AVIATION CAPITAL GROUP LLC | 05369AAG6 | Investment-grade corporate bonds | 36,800,000 | 06/01/2021 | 0.23% |
| AVIATION CAPITAL GROUP LLC | 05369AAE1 | Investment-grade corporate bonds | 16,960,000 | 07/30/2021 | 0.10% |
| AVNET INC | 053807AQ6 | Investment-grade corporate bonds | 1,782,000 | 06/15/2020 | 0.01% |
| BANK OF AMERICA CORP | 06051GGX1 | Investment-grade corporate bonds | 39,485,000 | 01/23/2022 | 0.24% |
| BANK OF AMERICA CORP | 06051GFV6 | Investment-grade corporate bonds | 28,683,000 | 04/19/2021 | 0.18% |
| BANK OF AMERICA CORP | 06051GHJ1 | Investment-grade corporate bonds | 48,475,000 | 06/25/2022 | 0.30% |
| BANK OF AMERICA CORP | 06051GGN3 | Investment-grade corporate bonds | 24,280,000 | 07/21/2021 | 0.15% |
| BANK OF AMERICA CORP | 06051GGU7 | Investment-grade corporate bonds | 22,570,000 | 10/01/2021 | 0.14% |
| BANK OF MONTREAL | 06367WHA4 | Investment-grade corporate bonds | 28,000,000 | 01/22/2021 | 0.17% |
| BANK OF MONTREAL | 06367WJN4 | Investment-grade corporate bonds | 57,966,000 | 03/26/2022 | 0.35% |
| BANK OF MONTREAL | 06367T4X5 | Investment-grade corporate bonds | 11,600,000 | 04/13/2021 | 0.07% |
| BANK OF MONTREAL | 06367T7J3 | Investment-grade corporate bonds | 24,944,000 | 07/13/2020 | 0.15% |
| BANK OF MONTREAL | 06367TJY7 | Investment-grade corporate bonds | 7,500,000 | 08/27/2021 | 0.05% |
| BANK OF NEW YORK MELLON CORP/THE | 06406HDE6 | Investment-grade corporate bonds | 22,600,000 | 08/17/2020 | 0.14% |

Security Detail

| Issuer Name | Cusip | Security Type | Principal Amount | Maturity Date ¹ | Percent of Portfolio |
|---------------------------------------|-----------|----------------------------------|------------------|----------------------------|----------------------|
| BANK OF NEW YORK MELLON/THE | 06405LAB7 | Investment-grade corporate bonds | 52,000,000 | 06/04/2021 | 0.32% |
| BANK OF NEW YORK MELLON/THE | 06405LAA9 | Investment-grade corporate bonds | 16,000,000 | 12/04/2020 | 0.10% |
| BANK OF NOVA SCOTIA/THE | 064159MJ2 | Investment-grade corporate bonds | 49,100,000 | 01/25/2021 | 0.30% |
| BANK OF NOVA SCOTIA/THE | 064159JF4 | Investment-grade corporate bonds | 22,345,000 | 03/07/2022 | 0.14% |
| BANK OF NOVA SCOTIA/THE | 064159JY3 | Investment-grade corporate bonds | 25,518,000 | 07/14/2020 | 0.16% |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 06675FAL1 | Investment-grade corporate bonds | 73,900,000 | 07/20/2020 | 0.45% |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 06675FAN7 | Investment-grade corporate bonds | 17,350,000 | 07/20/2022 | 0.11% |
| BARCLAYS BANK, PLC | 06744CFV8 | Investment-grade corporate bonds | 25,500,000 | 08/07/2020 | 0.16% |
| BARCLAYS PLC | 06738EAD7 | Investment-grade corporate bonds | 35,095,000 | 11/08/2019 | 0.21% |
| BB&T CORP | 05531FAT0 | Investment-grade corporate bonds | 20,957,000 | 01/15/2020 | 0.13% |
| BB&T CORP | 05531FBA0 | Investment-grade corporate bonds | 37,845,000 | 02/01/2021 | 0.23% |
| BB&T CORP | 05531FAW3 | Investment-grade corporate bonds | 34,740,000 | 06/15/2020 | 0.21% |
| BBVA USA | 20453KAD7 | Investment-grade corporate bonds | 42,600,000 | 06/11/2021 | 0.26% |
| BBVA USA | 20451PKN5 | Investment-grade corporate bonds | 11,731,000 | 09/29/2019 | 0.07% |
| BECTON DICKINSON AND CO | 075887BR9 | Investment-grade corporate bonds | 23,200,000 | 06/05/2020 | 0.14% |
| BECTON DICKINSON AND CO | 075887BE8 | Investment-grade corporate bonds | 18,034,000 | 12/15/2019 | 0.11% |
| BERKSHIRE HATHAWAY FINANCE CORP | 084664CN9 | Investment-grade corporate bonds | 19,750,000 | 01/10/2020 | 0.12% |
| BMW US CAPITAL LLC | 05565EAQ8 | Investment-grade corporate bonds | 9,800,000 | 04/06/2020 | 0.06% |
| BMW US CAPITAL LLC | 05565EAV7 | Investment-grade corporate bonds | 19,000,000 | 04/12/2021 | 0.12% |
| BMW US CAPITAL LLC | 05565EBD6 | Investment-grade corporate bonds | 20,406,000 | 08/13/2021 | 0.12% |
| BMW US CAPITAL LLC | 05565EBB0 | Investment-grade corporate bonds | 18,500,000 | 08/14/2020 | 0.11% |
| BMW US CAPITAL LLC | 05565EAN5 | Investment-grade corporate bonds | 8,800,000 | 09/13/2019 | 0.05% |
| BNP PARIBAS SA | 05579TED4 | Investment-grade corporate bonds | 27,147,000 | 05/21/2020 | 0.17% |
| BP CAPITAL MARKETS PLC | 05565QCT3 | Investment-grade corporate bonds | 36,400,000 | 01/15/2020 | 0.22% |
| BP CAPITAL MARKETS PLC | 05565QDR6 | Investment-grade corporate bonds | 20,500,000 | 09/19/2019 | 0.12% |
| BP CAPITAL MARKETS PLC | 05565QDT2 | Investment-grade corporate bonds | 41,000,000 | 11/24/2020 | 0.25% |
| BPCE SA | 05578AAL2 | Investment-grade corporate bonds | 33,000,000 | 07/31/2020 | 0.20% |
| BRANCH BANKING & TRUST CO | 07330NAP0 | Investment-grade corporate bonds | 10,000,000 | 01/15/2020 | 0.06% |
| BRISTOL-MYERS SQUIBB CO | 110122CF3 | Investment-grade corporate bonds | 9,300,000 | 05/16/2022 | 0.06% |
| BRISTOL-MYERS SQUIBB CO | 110122CE6 | Investment-grade corporate bonds | 6,500,000 | 11/16/2020 | 0.04% |
| CANADIAN IMPERIAL BANK OF COMMERCE | 136069XZ9 | Investment-grade corporate bonds | 27,300,000 | 02/02/2021 | 0.17% |
| CANADIAN IMPERIAL BANK OF COMMERCE | 136069TZ4 | Investment-grade corporate bonds | 6,300,000 | 06/16/2022 | 0.04% |
| CAPITAL ONE FINANCIAL CORP | 14040HBP9 | Investment-grade corporate bonds | 18,900,000 | 05/12/2020 | 0.12% |
| CAPITAL ONE NA | 14042E4A5 | Investment-grade corporate bonds | 23,000,000 | 09/05/2019 | 0.14% |
| CAPITAL ONE NA | 14042RBU4 | Investment-grade corporate bonds | 45,560,000 | 09/13/2019 | 0.28% |
| CAPITAL ONE NA | 14042RBS9 | Investment-grade corporate bonds | 27,940,000 | 09/13/2019 | 0.17% |
| CHARLES SCHWAB CORP/THE | 808513AV7 | Investment-grade corporate bonds | 28,500,000 | 05/21/2021 | 0.17% |
| CHEVRON CORP | 166764BO2 | Investment-grade corporate bonds | 24,950,000 | 03/03/2020 | 0.15% |
| CHEVRON CORP | 166764AM2 | Investment-grade corporate bonds | 9,800,000 | 11/15/2019 | 0.06% |
| CHURCH & DWIGHT CO INC | 171340AJ1 | Investment-grade corporate bonds | 23,000,000 | 12/15/2019 | 0.14% |
| CIGNA CORP | 40573LAA4 | Investment-grade corporate bonds | 37,315,000 | 03/17/2020 | 0.23% |

Security Detail

| Issuer Name | Cusip | Security Type | Principal Amount | Maturity Date ¹ | Percent of Portfolio |
|--|-----------|----------------------------------|------------------|----------------------------|----------------------|
| CITIBANK NA | 17325FAX6 | Investment-grade corporate bonds | 23,000,000 | 05/20/2022 | 0.14% |
| CITIGROUP INC | 172967KL4 | Investment-grade corporate bonds | 60,863,000 | 03/30/2021 | 0.38% |
| CITIGROUP INC | 172967LH2 | Investment-grade corporate bonds | 28,085,000 | 04/25/2022 | 0.17% |
| CITIGROUP INC | 172967KW0 | Investment-grade corporate bonds | 28,093,000 | 08/02/2021 | 0.17% |
| CITIGROUP INC | 172967KC4 | Investment-grade corporate bonds | 18,205,000 | 10/26/2020 | 0.11% |
| CITIGROUP INC | 172967LB5 | Investment-grade corporate bonds | 17,965,000 | 12/08/2021 | 0.11% |
| CITIZENS BANK NA/PROVIDENCE RI | 17401QAT8 | Investment-grade corporate bonds | 43,000,000 | 02/14/2022 | 0.26% |
| CITIZENS BANK NA/PROVIDENCE RI | 17401QAH4 | Investment-grade corporate bonds | 37,900,000 | 03/02/2020 | 0.23% |
| CITIZENS BANK NA/PROVIDENCE RI | 17401QAK7 | Investment-grade corporate bonds | 49,176,000 | 05/26/2020 | 0.30% |
| CITIZENS BANK NA/PROVIDENCE RI | 17401QAJ0 | Investment-grade corporate bonds | 6,500,000 | 05/26/2020 | 0.04% |
| CITIZENS BANK NA/PROVIDENCE RI | 17401QAM3 | Investment-grade corporate bonds | 4,960,000 | 05/26/2022 | 0.03% |
| COCA-COLA CO/THE | 191216BT6 | Investment-grade corporate bonds | 46,000,000 | 10/27/2020 | 0.28% |
| COMCAST CORP | 20030NCV1 | Investment-grade corporate bonds | 42,517,000 | 10/01/2020 | 0.26% |
| COMMONWEALTH BANK OF AUSTRALIA | 2027A0JJ9 | Investment-grade corporate bonds | 14,900,000 | 03/10/2020 | 0.09% |
| COMMONWEALTH BANK OF AUSTRALIA | 2027A0JQ3 | Investment-grade corporate bonds | 19,600,000 | 09/18/2020 | 0.12% |
| COMMONWEALTH BANK OF AUSTRALIA | 2027A0JA8 | Investment-grade corporate bonds | 19,627,000 | 11/07/2019 | 0.12% |
| CONAGRA BRANDS INC | 205887BW1 | Investment-grade corporate bonds | 14,020,000 | 10/09/2020 | 0.09% |
| CONSOLIDATED EDISON CO OF NEW YORK INC | 209111FR9 | Investment-grade corporate bonds | 47,100,000 | 06/25/2021 | 0.29% |
| CREDIT AGRICOLE CORPORATE & INVESTMENT BANK SA | 22533B2G9 | Investment-grade corporate bonds | 47,000,000 | 05/03/2021 | 0.29% |
| CREDIT AGRICOLE CORPORATE & INVESTMENT BANK SA | 22533AA98 | Investment-grade corporate bonds | 15,345,000 | 10/03/2021 | 0.09% |
| CREDIT AGRICOLE SA/LONDON | 225313AH8 | Investment-grade corporate bonds | 26,005,000 | 06/10/2020 | 0.16% |
| CREDIT AGRICOLE SA/LONDON | 22532LAS3 | Investment-grade corporate bonds | 51,180,000 | 07/01/2021 | 0.32% |
| CREDIT SUISSE AG/NEW YORK NY | 22546QAD9 | Investment-grade corporate bonds | 22,833,000 | 01/14/2020 | 0.14% |
| CREDIT SUISSE AG/NEW YORK NY | 22546QAC1 | Investment-grade corporate bonds | 67,967,000 | 08/13/2019 | 0.41% |
| CREDIT SUISSE GROUP FUNDING GUERNSEY LTD | 225433AP6 | Investment-grade corporate bonds | 69,194,000 | 04/16/2021 | 0.43% |
| CREDIT SUISSE GROUP FUNDING GUERNSEY LTD | 225433AN1 | Investment-grade corporate bonds | 1,750,000 | 04/16/2021 | 0.01% |
| CVS HEALTH CORP | 126650DB3 | Investment-grade corporate bonds | 25,943,000 | 03/09/2020 | 0.16% |
| CVS HEALTH CORP | 126650CJ7 | Investment-grade corporate bonds | 31,400,000 | 07/20/2020 | 0.19% |
| CVS HEALTH CORP | 126650CE8 | Investment-grade corporate bonds | 37,500,000 | 08/12/2019 | 0.23% |
| DANSKE BANK A/S | 23636AAL5 | Investment-grade corporate bonds | 25,200,000 | 03/02/2020 | 0.15% |
| DANSKE BANK A/S | 23636AAG6 | Investment-grade corporate bonds | 40,141,000 | 09/06/2019 | 0.24% |
| DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV | 25156PAW3 | Investment-grade corporate bonds | 4,190,000 | 01/17/2020 | 0.03% |
| DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV | 25156PAX1 | Investment-grade corporate bonds | 22,550,000 | 01/17/2020 | 0.14% |
| DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV | 25156PAT0 | Investment-grade corporate bonds | 20,795,000 | 09/19/2019 | 0.13% |
| DIAGEO CAPITAL PLC | 25243YAW9 | Investment-grade corporate bonds | 29,100,000 | 05/18/2020 | 0.18% |
| DISCOVER BANK | 25466AAB7 | Investment-grade corporate bonds | 26,118,000 | 04/15/2020 | 0.16% |
| DISCOVER BANK | 25466AAG6 | Investment-grade corporate bonds | 46,156,000 | 06/04/2020 | 0.28% |
| DISCOVERY COMMUNICATIONS LLC | 25470DAP4 | Investment-grade corporate bonds | 5,200,000 | 09/20/2019 | 0.03% |
| DNB BANK ASA | 23341CAB9 | Investment-grade corporate bonds | 7,000,000 | 06/02/2021 | 0.04% |
| DNB BANK ASA | 23329PAB6 | Investment-grade corporate bonds | 69,605,000 | 10/02/2020 | 0.42% |
| DOMINION ENERGY INC | 25746UCV9 | Investment-grade corporate bonds | 29,500,000 | 12/01/2020 | 0.18% |

Security Detail

| Issuer Name | Cusip | Security Type | Principal Amount | Maturity Date ¹ | Percent of Portfolio |
|--|-----------|----------------------------------|------------------|----------------------------|----------------------|
| DTE ENERGY CO | 233331BB2 | Investment-grade corporate bonds | 19,670,000 | 06/15/2022 | 0.12% |
| DTE ENERGY CO | 233331AX5 | Investment-grade corporate bonds | 7,000,000 | 10/01/2019 | 0.04% |
| DUKE ENERGY CORP | 26441CBD6 | Investment-grade corporate bonds | 23,600,000 | 03/11/2022 | 0.14% |
| DUKE ENERGY CORP | 26441CBA2 | Investment-grade corporate bonds | 18,450,000 | 05/14/2021 | 0.11% |
| 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 | 18,920,000 | 11/15/2020 | 0.12% |
| FIDELITY NATIONAL INFORMATION SERVICES INC | 31620MAS5 | Investment-grade corporate bonds | 46,694,000 | 08/15/2021 | 0.28% |
| FIFTH THIRD BANK/CINCINNATI OH | 31677QBP3 | Investment-grade corporate bonds | 24,800,000 | 07/26/2021 | 0.15% |
| FIFTH THIRD BANK/CINCINNATI OH | 31677QBJ7 | Investment-grade corporate bonds | 23,335,000 | 09/27/2019 | 0.14% |
| FIFTH THIRD BANK/CINCINNATI OH | 31677QBH1 | Investment-grade corporate bonds | 38,135,000 | 09/27/2019 | 0.23% |
| FIFTH THIRD BANK/CINCINNATI OH | 31677QBL2 | Investment-grade corporate bonds | 31,105,000 | 10/30/2020 | 0.19% |
| FIRST NIAGARA FINL GRP | 33582VAB4 | Investment-grade corporate bonds | 27,973,000 | 03/19/2020 | 0.17% |
| FISERV INC | 337738AN8 | Investment-grade corporate bonds | 33,356,000 | 06/01/2020 | 0.20% |
| FISERV INC | 337738AL2 | Investment-grade corporate bonds | 6,367,000 | 06/15/2021 | 0.04% |
| FLORIDA POWER & LIGHT CO | 341081FW2 | Investment-grade corporate bonds | 19,100,000 | 05/06/2022 | 0.12% |
| GENERAL MOTORS FINANCIAL CO INC | 37045XBN5 | Investment-grade corporate bonds | 7,950,000 | 10/04/2019 | 0.05% |
| GLAXOSMITHKLINE CAPITAL PLC | 377373AF2 | Investment-grade corporate bonds | 23,750,000 | 05/14/2021 | 0.15% |
| GOLDMAN SACHS GROUP INC/THE | 38141EA58 | Investment-grade corporate bonds | 57,200,000 | 03/15/2020 | 0.35% |
| GOLDMAN SACHS GROUP INC/THE | 38148LAB2 | Investment-grade corporate bonds | 14,845,000 | 04/23/2020 | 0.09% |
| GOLDMAN SACHS GROUP INC/THE | 38141GVO4 | Investment-grade corporate bonds | 14,928,000 | 09/15/2020 | 0.09% |
| 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% |
| HARTFORD FINANCIAL SERVICES GROUP INC/THE | 416515AZ7 | Investment-grade corporate bonds | 36,100,000 | 03/30/2020 | 0.22% |
| HONEYWELL INTERNATIONAL INC | 438516BV7 | Investment-grade corporate bonds | 28,000,000 | 08/08/2022 | 0.17% |
| HSBC HOLDINGS PLC | 404280AX7 | Investment-grade corporate bonds | 29,239,000 | 03/08/2021 | 0.18% |
| HSBC HOLDINGS PLC | 404280BQ1 | Investment-grade corporate bonds | 28,000,000 | 05/18/2021 | 0.17% |
| HSBC HOLDINGS PLC | 404280AZ2 | Investment-grade corporate bonds | 27,346,000 | 05/25/2021 | 0.17% |
| 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 | 03/10/2020 | 0.42% |
| HUNTINGTON NATIONAL BANK/THE | 446438RV7 | Investment-grade corporate bonds | 41,500,000 | 03/10/2020 | 0.25% |
| IBM CREDIT LLC | 44932HAE3 | Investment-grade corporate bonds | 82,365,000 | 01/20/2021 | 0.50% |
| ING BANK NV | 449786BG6 | Investment-grade corporate bonds | 8,000,000 | 08/15/2019 | 0.05% |
| ING BANK NV | 449786BF8 | Investment-grade corporate bonds | 25,429,000 | 08/15/2021 | 0.16% |
| ING BANK NV | 44987CAH1 | Investment-grade corporate bonds | 11,350,000 | 08/17/2020 | 0.07% |
| ING BANK NV | 449786BE1 | Investment-grade corporate bonds | 14,455,000 | 10/01/2019 | 0.09% |
| ING GROEP NV | 456837AJ2 | Investment-grade corporate bonds | 49,410,000 | 03/29/2022 | 0.31% |
| INTERNATIONAL BUSINESS MACHINES CORP | 459200KD2 | Investment-grade corporate bonds | 46,700,000 | 05/13/2021 | 0.29% |
| IPALCO ENTERPRISES INC | 462613AK6 | Investment-grade corporate bonds | 3,652,000 | 07/15/2020 | 0.02% |
| JACKSON NATIONAL LIFE GLOBAL FUNDING | 46849LSZ5 | Investment-grade corporate bonds | 47,500,000 | 04/27/2020 | 0.29% |
| JACKSON NATIONAL LIFE GLOBAL FUNDING | 46849LTA9 | Investment-grade corporate bonds | 35,900,000 | 06/11/2021 | 0.22% |
| JACKSON NATIONAL LIFE GLOBAL FUNDING | 46849LSX0 | Investment-grade corporate bonds | 45,187,000 | 06/27/2022 | 0.28% |

Security Detail

| Issuer Name | Cusip | Security Type | Principal Amount | Maturity Date ¹ | Percent of Portfolio |
|--------------------------------------|-----------|----------------------------------|------------------|----------------------------|----------------------|
| JACKSON NATIONAL LIFE GLOBAL FUNDING | 46849LTD3 | Investment-grade corporate bonds | 23,300,000 | 10/15/2020 | 0.14% |
| JOHN DEERE CAPITAL CORP | 24422ETK5 | Investment-grade corporate bonds | 10,000,000 | 10/09/2019 | 0.06% |
| JPMORGAN CHASE & CO | 46625HKB5 | Investment-grade corporate bonds | 23,528,000 | 01/23/2020 | 0.14% |
| JPMORGAN CHASE & CO | 46625HQB9 | Investment-grade corporate bonds | 25,327,000 | 03/01/2021 | 0.16% |
| JPMORGAN CHASE & CO | 46647PAC0 | Investment-grade corporate bonds | 22,842,000 | 03/09/2021 | 0.14% |
| JPMORGAN CHASE & CO | 46647PAG1 | Investment-grade corporate bonds | 26,160,000 | 06/01/2021 | 0.16% |
| JPMORGAN CHASE & CO | 46647PAT3 | Investment-grade corporate bonds | 25,797,000 | 06/18/2022 | 0.16% |
| JPMORGAN CHASE & CO | 46625HNY2 | Investment-grade corporate bonds | 16,152,000 | 10/29/2020 | 0.10% |
| JPMORGAN CHASE BANK NA | 48125LRL8 | Investment-grade corporate bonds | 6,000,000 | 02/01/2021 | 0.04% |
| JPMORGAN CHASE BANK NA | 48125LRP9 | Investment-grade corporate bonds | 14,750,000 | 04/26/2021 | 0.09% |
| KEYBANK NA/CLEVELAND OH | 49327M2Y9 | Investment-grade corporate bonds | 40,000,000 | 02/01/2022 | 0.24% |
| KEYBANK NA/CLEVELAND OH | 49327M2P8 | Investment-grade corporate bonds | 45,122,000 | 08/22/2019 | 0.27% |
| KEYBANK NA/CLEVELAND OH | 49327M2R4 | Investment-grade corporate bonds | 6,090,000 | 11/22/2021 | 0.04% |
| KEYBANK NA/CLEVELAND OH | 49327M2F0 | Investment-grade corporate bonds | 7,250,000 | 12/15/2019 | 0.04% |
| KINDER MORGAN ENERGY PARTNERS LP | 28370TAA7 | Investment-grade corporate bonds | 27,000,000 | 04/01/2020 | 0.17% |
| KRAFT HEINZ FOODS CO | 50077LAN6 | Investment-grade corporate bonds | 29,038,000 | 08/09/2019 | 0.18% |
| LLOYDS BANK PLC | 53944VAQ2 | Investment-grade corporate bonds | 65,400,000 | 05/07/2021 | 0.40% |
| LLOYDS BANKING GROUP PLC | 53944YAG8 | Investment-grade corporate bonds | 12,565,000 | 06/21/2021 | 0.08% |
| MACQUARIE BANK LTD | 55608PAR5 | Investment-grade corporate bonds | 9,400,000 | 07/29/2020 | 0.06% |
| MACQUARIE GROUP LTD | 55608JAC2 | Investment-grade corporate bonds | 17,145,000 | 01/14/2020 | 0.11% |
| MANUFACTURERS & TRADERS TRUST CO | 55279HAS9 | Investment-grade corporate bonds | 63,120,000 | 01/25/2021 | 0.38% |
| MANUFACTURERS & TRADERS TRUST CO | 564759QB7 | Investment-grade corporate bonds | 13,270,000 | 12/01/2021 | 0.08% |
| MARRIOTT INTERNATIONAL INC/MD | 571900BA6 | Investment-grade corporate bonds | 16,850,000 | 03/08/2021 | 0.10% |
| MARRIOTT INTERNATIONAL INC/MD | 571903AZ6 | Investment-grade corporate bonds | 5,400,000 | 12/01/2020 | 0.03% |
| MARSH & MCLENNAN COS INC | 571748AY8 | Investment-grade corporate bonds | 22,000,000 | 03/06/2020 | 0.13% |
| MASSMUTUAL GLOBAL FUNDING II | 57629WCK4 | Investment-grade corporate bonds | 18,600,000 | 07/01/2022 | 0.11% |
| MCDONALD'S CORP | 58013MFG4 | Investment-grade corporate bonds | 21,430,000 | 10/28/2021 | 0.13% |
| METROPOLITAN LIFE GLOBAL FUNDING I | 59217GCM9 | Investment-grade corporate bonds | 11,500,000 | 01/08/2021 | 0.07% |
| METROPOLITAN LIFE GLOBAL FUNDING I | 59217GCY3 | Investment-grade corporate bonds | 19,550,000 | 05/28/2021 | 0.12% |
| METROPOLITAN LIFE GLOBAL FUNDING I | 59217GDB2 | Investment-grade corporate bonds | 18,500,000 | 06/17/2022 | 0.11% |
| METROPOLITAN LIFE GLOBAL FUNDING I | 59217GCO0 | Investment-grade corporate bonds | 37,300,000 | 09/07/2020 | 0.23% |
| METROPOLITAN LIFE GLOBAL FUNDING I | 59217GBV0 | Investment-grade corporate bonds | 1,441,000 | 09/13/2019 | 0.01% |
| METROPOLITAN LIFE GLOBAL FUNDING I | 59217GCJ6 | Investment-grade corporate bonds | 10,300,000 | 09/19/2019 | 0.06% |
| METROPOLITAN LIFE GLOBAL FUNDING I | 59217GCH0 | Investment-grade corporate bonds | 1,753,000 | 09/19/2019 | 0.01% |
| METROPOLITAN LIFE GLOBAL FUNDING I | 59217GBR9 | Investment-grade corporate bonds | 31,500,000 | 12/03/2020 | 0.19% |
| MITSUBISHI UFJ FINANCIAL GROUP INC | 606822AK0 | Investment-grade corporate bonds | 13,818,000 | 02/22/2022 | 0.08% |
| MITSUBISHI UFJ FINANCIAL GROUP INC | 606822AB0 | Investment-grade corporate bonds | 8,429,000 | 03/01/2021 | 0.05% |
| MITSUBISHI UFJ FINANCIAL GROUP INC | 606822AQ7 | Investment-grade corporate bonds | 14,300,000 | 07/25/2022 | 0.09% |
| MITSUBISHI UFJ FINANCIAL GROUP INC | 606822AX2 | Investment-grade corporate bonds | 45,366,000 | 07/26/2021 | 0.28% |
| MITSUBISHI UFJ FINANCIAL GROUP INC | 606822AF1 | Investment-grade corporate bonds | 48,955,000 | 09/13/2021 | 0.30% |
| MITSUBISHI UFJ TRUST & BANKING CORP | 60682VAD2 | Investment-grade corporate bonds | 4,000,000 | 10/19/2020 | 0.02% |

Security Detail

| Issuer Name | Cusip | Security Type | Principal Amount | Maturity Date ¹ | Percent of Portfolio |
|--|-----------|----------------------------------|------------------|----------------------------|----------------------|
| MIZUHO FINANCIAL GROUP INC | 60687YAJ8 | Investment-grade corporate bonds | 58,690,000 | 02/28/2022 | 0.36% |
| MIZUHO FINANCIAL GROUP INC | 60687YAC3 | Investment-grade corporate bonds | 13,200,000 | 04/12/2021 | 0.08% |
| MIZUHO FINANCIAL GROUP INC | 60687YAF6 | Investment-grade corporate bonds | 45,705,000 | 09/13/2021 | 0.28% |
| MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV | 60920LAB0 | Investment-grade corporate bonds | 36,700,000 | 10/28/2019 | 0.22% |
| MORGAN STANLEY | 61746BEE2 | Investment-grade corporate bonds | 56,643,000 | 01/20/2022 | 0.35% |
| MORGAN STANLEY | 61744YAM0 | Investment-grade corporate bonds | 25,830,000 | 02/10/2021 | 0.16% |
| MORGAN STANLEY | 61746BEB8 | Investment-grade corporate bonds | 43,148,000 | 04/21/2021 | 0.27% |
| MORGAN STANLEY | 61761JB32 | Investment-grade corporate bonds | 8,940,000 | 06/16/2020 | 0.05% |
| MORGAN STANLEY | 61761JB40 | Investment-grade corporate bonds | 11,042,000 | 06/16/2020 | 0.07% |
| MORGAN STANLEY | 61744YAJ7 | Investment-grade corporate bonds | 17,591,000 | 07/22/2022 | 0.11% |
| NATIONAL AUSTRALIA BANK LTD | 6325C0DG3 | Investment-grade corporate bonds | 17,750,000 | 01/10/2020 | 0.11% |
| NATIONAL AUSTRALIA BANK LTD | 6325C0DT5 | Investment-grade corporate bonds | 27,900,000 | 01/12/2021 | 0.17% |
| NATIONAL AUSTRALIA BANK LTD | 6325C0DP3 | Investment-grade corporate bonds | 25,700,000 | 05/22/2020 | 0.16% |
| NATIONAL AUSTRALIA BANK LTD | 6325C0DV0 | Investment-grade corporate bonds | 28,200,000 | 09/20/2021 | 0.17% |
| NATIONAL AUSTRALIA BANK LTD | 6325C0DW8 | Investment-grade corporate bonds | 27,500,000 | 11/04/2021 | 0.17% |
| NATIONAL AUSTRALIA BANK LTD | 6325C0DA6 | Investment-grade corporate bonds | 2,600,000 | 12/09/2019 | 0.02% |
| NATIONAL BANK OF CANADA | 63307CAH4 | Investment-grade corporate bonds | 6,250,000 | 03/21/2021 | 0.04% |
| NATIONAL BANK OF CANADA | 63307A2F1 | Investment-grade corporate bonds | 21,023,000 | 06/12/2020 | 0.13% |
| NATIONAL BANK OF CANADA | 63307A2H7 | Investment-grade corporate bonds | 18,700,000 | 11/02/2020 | 0.11% |
| NATIONWIDE BUILDING SOCIETY | 63859UBC6 | Investment-grade corporate bonds | 16,000,000 | 01/21/2020 | 0.10% |
| NBCUNIVERSAL ENTERPRISE INC | 63946CAG3 | Investment-grade corporate bonds | 83,500,000 | 04/01/2021 | 0.51% |
| NEW YORK LIFE GLOBAL FUNDING | 64952WCR2 | Investment-grade corporate bonds | 47,550,000 | 06/10/2022 | 0.29% |
| NEW YORK LIFE GLOBAL FUNDING | 64952WCZ4 | Investment-grade corporate bonds | 12,000,000 | 08/06/2021 | 0.07% |
| NEW YORK LIFE GLOBAL FUNDING | 64952WCL5 | Investment-grade corporate bonds | 15,000,000 | 10/24/2019 | 0.09% |
| NEXTERA ENERGY CAPITAL HOLDINGS INC | 65339KBE9 | Investment-grade corporate bonds | 22,600,000 | 09/28/2020 | 0.14% |
| NISSAN MOTOR ACCEPTANCE CORP | 654740AU3 | Investment-grade corporate bonds | 10,250,000 | 01/13/2020 | 0.06% |
| NISSAN MOTOR ACCEPTANCE CORP | 654740AY5 | Investment-grade corporate bonds | 29,800,000 | 07/13/2020 | 0.18% |
| NISSAN MOTOR ACCEPTANCE CORP | 654740AQ2 | Investment-grade corporate bonds | 15,000,000 | 09/13/2019 | 0.09% |
| NISSAN MOTOR ACCEPTANCE CORP | 654740BC2 | Investment-grade corporate bonds | 11,900,000 | 09/28/2020 | 0.07% |
| NORDEA BANK ABP | 65557CAT0 | Investment-grade corporate bonds | 8,353,000 | 05/27/2021 | 0.05% |
| NORDEA BANK ABP | 65557CAW3 | Investment-grade corporate bonds | 51,875,000 | 05/29/2020 | 0.32% |
| NUTRIEN LTD | 67077MAB4 | Investment-grade corporate bonds | 18,500,000 | 03/30/2020 | 0.11% |
| PHILLIPS 66 | 718546AS3 | Investment-grade corporate bonds | 8,500,000 | 02/26/2021 | 0.05% |
| PHILLIPS 66 | 718546AP9 | Investment-grade corporate bonds | 21,349,000 | 04/15/2020 | 0.13% |
| PNC BANK NA | 69353RFK9 | Investment-grade corporate bonds | 28,970,000 | 01/22/2021 | 0.18% |
| PNC BANK NA | 69353RFM5 | Investment-grade corporate bonds | 46,300,000 | 03/12/2021 | 0.28% |
| PNC BANK NA | 69353RFD5 | Investment-grade corporate bonds | 9,652,000 | 05/19/2020 | 0.06% |
| PNC BANK NA | 69353RFN3 | Investment-grade corporate bonds | 28,000,000 | 06/10/2021 | 0.17% |
| PNC BANK NA | 69353RFO6 | Investment-grade corporate bonds | 49,120,000 | 07/22/2022 | 0.30% |
| PRINCIPAL LIFE GLOBAL FUNDING II | 74256LBC2 | Investment-grade corporate bonds | 37,200,000 | 06/26/2020 | 0.23% |
| PROTECTIVE LIFE GLOBAL FUNDING | 74368CAN4 | Investment-grade corporate bonds | 23,000,000 | 07/13/2020 | 0.14% |

Security Detail

| Issuer Name | Cusip | Security Type | Principal Amount | Maturity Date ¹ | Percent of Portfolio |
|--------------------------------------|-----------|----------------------------------|------------------|----------------------------|----------------------|
| PRUDENTIAL FINANCIAL INC | 74432QCB9 | Investment-grade corporate bonds | 18,900,000 | 08/15/2019 | 0.12% |
| PUBLIC SERVICE ENTERPRISE GROUP INC | 744573AK2 | Investment-grade corporate bonds | 22,348,000 | 11/15/2021 | 0.13% |
| RABOBANK NEDERLAND NV NY | 21688AAK8 | Investment-grade corporate bonds | 29,100,000 | 01/10/2022 | 0.18% |
| RABOBANK NEDERLAND NV NY | 21688AAP7 | Investment-grade corporate bonds | 25,370,000 | 04/26/2021 | 0.16% |
| RABOBANK NEDERLAND NV NY | 21688AAH5 | Investment-grade corporate bonds | 48,300,000 | 08/09/2019 | 0.29% |
| REGIONS BANK/BIRMINGHAM AL | 759187CC9 | Investment-grade corporate bonds | 35,385,000 | 04/01/2021 | 0.22% |
| REGIONS BANK/BIRMINGHAM AL | 759187CE5 | Investment-grade corporate bonds | 67,026,000 | 08/13/2021 | 0.41% |
| ROYAL BANK OF CANADA | 78013XX29 | Investment-grade corporate bonds | 28,000,000 | 01/25/2021 | 0.17% |
| ROYAL BANK OF CANADA | 78012KC54 | Investment-grade corporate bonds | 20,000,000 | 03/02/2020 | 0.12% |
| ROYAL BANK OF CANADA | 78013X6E3 | Investment-grade corporate bonds | 18,200,000 | 04/29/2022 | 0.11% |
| ROYAL BANK OF CANADA | 78013XKH0 | Investment-grade corporate bonds | 35,750,000 | 04/30/2021 | 0.22% |
| ROYAL BANK OF CANADA | 78013XRJ9 | Investment-grade corporate bonds | 17,300,000 | 07/22/2020 | 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 | 13,270,000 | 08/14/2020 | 0.08% |
| SANTANDER HOLDINGS USA INC | 80282KAD8 | Investment-grade corporate bonds | 31,100,000 | 04/17/2020 | 0.19% |
| SANTANDER UK PLC | 80283LAU7 | Investment-grade corporate bonds | 64,370,000 | 06/01/2021 | 0.39% |
| SANTANDER UK PLC | 80283LAH6 | Investment-grade corporate bonds | 25,500,000 | 09/10/2019 | 0.16% |
| SANTANDER UK PLC | 80283LAQ6 | Investment-grade corporate bonds | 18,328,000 | 11/03/2020 | 0.11% |
| SHERWIN-WILLIAMS CO/THE | 824348AT3 | Investment-grade corporate bonds | 7,321,000 | 05/15/2020 | 0.04% |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 82620KAN3 | Investment-grade corporate bonds | 25,150,000 | 03/16/2020 | 0.15% |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 82620KAQ6 | Investment-grade corporate bonds | 37,850,000 | 03/16/2022 | 0.23% |
| SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | 82620KAG8 | Investment-grade corporate bonds | 15,000,000 | 09/13/2019 | 0.09% |
| SKANDINAVISKA ENSKILDA BANKEN AB | 83051GAH1 | Investment-grade corporate bonds | 52,250,000 | 05/17/2021 | 0.32% |
| SKANDINAVISKA ENSKILDA BANKEN AB | 83051GAG3 | Investment-grade corporate bonds | 45,200,000 | 09/13/2019 | 0.28% |
| SOUTHERN CO/THE | 842587DA2 | Investment-grade corporate bonds | 30,800,000 | 09/30/2020 | 0.19% |
| STANDARD CHARTERED PLC | 853254BB5 | Investment-grade corporate bonds | 53,250,000 | 08/19/2019 | 0.32% |
| STANDARD CHARTERED PLC | 853254BD1 | Investment-grade corporate bonds | 39,000,000 | 08/19/2019 | 0.24% |
| STANDARD CHARTERED PLC | 853254AS9 | Investment-grade corporate bonds | 2,300,000 | 09/08/2019 | 0.01% |
| STATE STREET CORP | 857477AS2 | Investment-grade corporate bonds | 39,773,000 | 08/18/2020 | 0.24% |
| SUMITOMO MITSUI BANKING CORP | 865622CK8 | Investment-grade corporate bonds | 11,556,000 | 01/17/2020 | 0.07% |
| SUMITOMO MITSUI FINANCIAL GROUP INC | 86562MAL4 | Investment-grade corporate bonds | 25,439,000 | 01/11/2022 | 0.16% |
| SUMITOMO MITSUI FINANCIAL GROUP INC | 86562MAD2 | Investment-grade corporate bonds | 8,460,000 | 03/09/2021 | 0.05% |
| SUMITOMO MITSUI FINANCIAL GROUP INC | 86562MAP5 | Investment-grade corporate bonds | 10,614,000 | 07/12/2022 | 0.06% |
| SUMITOMO MITSUI FINANCIAL GROUP INC | 86562MAJ9 | Investment-grade corporate bonds | 41,774,000 | 10/19/2021 | 0.26% |
| SUNTRUST BANK/ATLANTA GA | 86787EAU1 | Investment-grade corporate bonds | 19,666,000 | 01/29/2021 | 0.12% |
| SUNTRUST BANK/ATLANTA GA | 86787EAS6 | Investment-grade corporate bonds | 28,550,000 | 01/31/2020 | 0.17% |
| SUNTRUST BANK/ATLANTA GA | 86787EBD8 | Investment-grade corporate bonds | 36,600,000 | 05/17/2022 | 0.22% |
| SUNTRUST BANK/ATLANTA GA | 86787EAW7 | Investment-grade corporate bonds | 2,527,000 | 08/02/2022 | 0.02% |
| SUNTRUST BANK/ATLANTA GA | 86787EAO0 | Investment-grade corporate bonds | 39,050,000 | 10/26/2021 | 0.24% |
| SVENSKA HANDELSBANKEN AB | 86960BAM4 | Investment-grade corporate bonds | 23,400,000 | 03/30/2021 | 0.14% |
| SVENSKA HANDELSBANKEN AB | 86960BAU6 | Investment-grade corporate bonds | 53,242,000 | 05/24/2021 | 0.33% |

Security Detail

| Issuer Name | Cusip | Security Type | Principal Amount | Maturity Date ¹ | Percent of Portfolio |
|---|-----------|----------------------------------|------------------|----------------------------|----------------------|
| SVENSKA HANDELSBANKEN AB | 86960BAP7 | Investment-grade corporate bonds | 6,000,000 | 09/06/2019 | 0.04% |
| SVENSKA HANDELSBANKEN AB | 86960BAN2 | Investment-grade corporate bonds | 14,600,000 | 09/06/2019 | 0.09% |
| SVENSKA HANDELSBANKEN AB | 86960BAS1 | Investment-grade corporate bonds | 15,000,000 | 09/08/2020 | 0.09% |
| SWEDBANK AB | 87020PAJ6 | Investment-grade corporate bonds | 9,300,000 | 03/14/2022 | 0.06% |
| TD AMERITRADE HOLDING CORP | 87236YAG3 | Investment-grade corporate bonds | 70,400,000 | 11/01/2021 | 0.43% |
| TD AMERITRADE HOLDING CORP | 87236YAA6 | Investment-grade corporate bonds | 28,909,000 | 12/01/2019 | 0.18% |
| TORONTO-DOMINION BANK/THE | 89114QBW7 | Investment-grade corporate bonds | 28,500,000 | 01/25/2021 | 0.17% |
| TORONTO-DOMINION BANK/THE | 89114QBH0 | Investment-grade corporate bonds | 26,000,000 | 04/07/2021 | 0.16% |
| TORONTO-DOMINION BANK/THE | 89114QC30 | Investment-grade corporate bonds | 38,200,000 | 06/11/2021 | 0.23% |
| TORONTO-DOMINION BANK/THE | 89114QBM9 | Investment-grade corporate bonds | 1,001,000 | 07/13/2021 | 0.01% |
| TORONTO-DOMINION BANK/THE | 89114Q3J5 | Investment-grade corporate bonds | 42,000,000 | 07/22/2022 | 0.25% |
| TORONTO-DOMINION BANK/THE | 89114QC63 | Investment-grade corporate bonds | 17,600,000 | 09/17/2020 | 0.11% |
| TORONTO-DOMINION BANK/THE | 89114QAW8 | Investment-grade corporate bonds | 7,300,000 | 11/05/2019 | 0.04% |
| TORONTO-DOMINION BANK/THE | 89114QBD9 | Investment-grade corporate bonds | 1,700,000 | 12/14/2020 | 0.01% |
| TOTAL CAPITAL INTERNATIONAL SA | 89153VAR0 | Investment-grade corporate bonds | 32,515,000 | 07/12/2021 | 0.20% |
| TRANSCANADA PIPELINES LTD | 89352HAU3 | Investment-grade corporate bonds | 24,100,000 | 11/15/2019 | 0.15% |
| TYSON FOODS INC | 902494BE2 | Investment-grade corporate bonds | 24,000,000 | 08/21/2020 | 0.15% |
| UBS AG/LONDON | 902674XE5 | Investment-grade corporate bonds | 33,323,000 | 06/08/2020 | 0.20% |
| UBS AG/LONDON | 902674XJ4 | Investment-grade corporate bonds | 31,918,000 | 12/01/2020 | 0.20% |
| UBS GROUP FUNDING SWITZERLAND AG | 90351DAG2 | Investment-grade corporate bonds | 29,910,000 | 02/01/2022 | 0.19% |
| UBS GROUP FUNDING SWITZERLAND AG | 90351DAE7 | Investment-grade corporate bonds | 35,554,000 | 04/14/2021 | 0.22% |
| UBS GROUP FUNDING SWITZERLAND AG | 90351DAC1 | Investment-grade corporate bonds | 28,900,000 | 09/24/2020 | 0.18% |
| UDR INC | 90265EAH3 | Investment-grade corporate bonds | 1,400,000 | 10/01/2020 | 0.01% |
| UNITED TECHNOLOGIES CORP | 913017CK3 | Investment-grade corporate bonds | 24,500,000 | 11/01/2019 | 0.15% |
| UNITEDHEALTH GROUP INC | 91324PDG4 | Investment-grade corporate bonds | 27,450,000 | 06/15/2021 | 0.17% |
| US BANCORP | 91159HHQ6 | Investment-grade corporate bonds | 13,507,000 | 01/24/2022 | 0.08% |
| US BANK NA/CINCINNATI OH | 90331HNO2 | Investment-grade corporate bonds | 38,700,000 | 04/26/2021 | 0.24% |
| US BANK NA/CINCINNATI OH | 90331HNT6 | Investment-grade corporate bonds | 57,880,000 | 05/21/2021 | 0.35% |
| US BANK NA/CINCINNATI OH | 90331HPD9 | Investment-grade corporate bonds | 45,000,000 | 05/23/2022 | 0.27% |
| US BANK NA/CINCINNATI OH | 90331HNN2 | Investment-grade corporate bonds | 2,420,000 | 10/23/2020 | 0.01% |
| US BANK NA/CINCINNATI OH | 90331HNY5 | Investment-grade corporate bonds | 10,200,000 | 11/16/2021 | 0.06% |
| VERIZON COMMUNICATIONS INC | 92343VDX9 | Investment-grade corporate bonds | 10,300,000 | 03/16/2022 | 0.06% |
| VERIZON COMMUNICATIONS INC | 92343VDZ4 | Investment-grade corporate bonds | 4,200,000 | 05/22/2020 | 0.03% |
| VERIZON COMMUNICATIONS INC | 92343VDE1 | Investment-grade corporate bonds | 80,000 | 08/15/2019 | 0.00% |
| VULCAN MATERIALS CO | 929160AX7 | Investment-grade corporate bonds | 35,938,000 | 03/01/2021 | 0.22% |
| 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 | 09/17/2019 | 0.57% |
| WELLS FARGO & CO | 949746SP7 | Investment-grade corporate bonds | 26,035,000 | 02/11/2022 | 0.16% |
| WELLS FARGO & CO | 949746RT0 | Investment-grade corporate bonds | 33,686,000 | 03/04/2021 | 0.21% |
| WELLS FARGO & CO | 94974BGN4 | Investment-grade corporate bonds | 6,012,000 | 07/22/2020 | 0.04% |
| WELLS FARGO & CO | 949746SB8 | Investment-grade corporate bonds | 14,417,000 | 07/26/2021 | 0.09% |

Security Detail

| Issuer Name | Cusip | Security Type | Principal Amount | Maturity Date ¹ | Percent of Portfolio |
|---|-----------|----------------------------------|------------------|----------------------------|----------------------|
| WELLS FARGO & CO | 94974BGS3 | Investment-grade corporate bonds | 5,772,000 | 12/07/2020 | 0.04% |
| WELLS FARGO BANK NA | 94988J5W3 | Investment-grade corporate bonds | 18,400,000 | 05/27/2022 | 0.11% |
| WELLS FARGO BANK NA | 94988J5Q6 | Investment-grade corporate bonds | 23,700,000 | 07/23/2021 | 0.14% |
| WELLS FARGO BANK NA | 94988J5U7 | Investment-grade corporate bonds | 35,700,000 | 10/22/2021 | 0.22% |
| WESTPAC BANKING CORP | 961214DH3 | Investment-grade corporate bonds | 21,400,000 | 01/11/2022 | 0.13% |
| WESTPAC BANKING CORP | 961214DV2 | Investment-grade corporate bonds | 23,450,000 | 01/25/2021 | 0.14% |
| WESTPAC BANKING CORP | 961214DL4 | Investment-grade corporate bonds | 14,900,000 | 03/06/2020 | 0.09% |
| WESTPAC BANKING CORP | 961214DY6 | Investment-grade corporate bonds | 14,300,000 | 05/15/2020 | 0.09% |
| WESTPAC BANKING CORP | 961214CZ4 | Investment-grade corporate bonds | 12,950,000 | 08/19/2019 | 0.08% |
| WILLIAMS COS INC/THE | 96950FAD6 | Investment-grade corporate bonds | 60,201,000 | 03/15/2020 | 0.37% |
| ZOETIS INC | 98978VAR4 | Investment-grade corporate bonds | 60,480,000 | 08/20/2021 | 0.37% |
| BNP PARIBAS | ---- | Repurchase agreement | 50,000,000 | 09/06/2019 | 0.30% |
| RBC CAPITAL MARKETS, LLC | ---- | Repurchase agreement | 25,000,000 | 09/06/2019 | 0.15% |
| ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2005-WF1 | 004421OQ9 | Residential MBS (non-agency) | 1,006,281 | 05/25/2035 | 0.01% |
| ALTERNATIVE LOAN TRUST 2004-J5 | 12667FLL7 | Residential MBS (non-agency) | 5,363,035 | 08/25/2034 | 0.03% |
| AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUG | 03072SQC2 | Residential MBS (non-agency) | 485,497 | 05/25/2034 | 0.00% |
| AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUG | 03072SJ97 | Residential MBS (non-agency) | 2,156,312 | 09/25/2035 | 0.01% |
| AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUG | 03072SL94 | Residential MBS (non-agency) | 3,962,463 | 10/25/2035 | 0.02% |
| ANGEL OAK MORTGAGE FUND EU TRUST | 03463UAA5 | Residential MBS (non-agency) | 22,000,000 | 07/26/2049 | 0.13% |
| ANGEL OAK MORTGAGE TRUST I LLC 2017-2 | 03463NAA1 | Residential MBS (non-agency) | 2,251,886 | 07/25/2047 | 0.01% |
| ANGEL OAK MORTGAGE TRUST I LLC 2018-3 | 03464NAA0 | Residential MBS (non-agency) | 17,647,726 | 09/25/2048 | 0.11% |
| ANGEL OAK MORTGAGE TRUST I LLC 2019-1 | 03464MAA2 | Residential MBS (non-agency) | 11,288,196 | 11/25/2048 | 0.07% |
| ARGENT SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFICATE | 040104JJ1 | Residential MBS (non-agency) | 2,263,891 | 05/25/2034 | 0.01% |
| ARROYO MORTGAGE TRUST 2019-3 | 04285AAA3 | Residential MBS (non-agency) | 23,700,000 | 10/25/2048 | 0.14% |
| BANC OF AMERICA FUNDING 2005-B TRUST | 05946XRW5 | Residential MBS (non-agency) | 276,307 | 04/20/2035 | 0.00% |
| BANC OF AMERICA FUNDING 2015-R4 TRUST | 05990RAS0 | Residential MBS (non-agency) | 4,600,269 | 08/27/2036 | 0.03% |
| BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-EC1 | 0738795D6 | Residential MBS (non-agency) | 1,958,664 | 11/25/2035 | 0.01% |
| BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC1 | 073879VF2 | Residential MBS (non-agency) | 1,955,886 | 05/25/2035 | 0.01% |
| BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC2 | 073879E38 | Residential MBS (non-agency) | 5,247,990 | 08/25/2035 | 0.03% |
| BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2007-HE7 | 07387VAA7 | Residential MBS (non-agency) | 8,512,834 | 10/25/2037 | 0.05% |
| BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD1 | 073877AD4 | Residential MBS (non-agency) | 526,186 | 08/25/2043 | 0.00% |
| BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD3 | 073877CP5 | Residential MBS (non-agency) | 185,763 | 07/25/2035 | 0.00% |
| BELLEMEADE RE LTD | 078769AB2 | Residential MBS (non-agency) | 12,463 | 07/25/2025 | 0.00% |
| BRAVO RESIDENTIAL FUNDING TRUST 2019-1 | 10568GAD9 | Residential MBS (non-agency) | 12,347,721 | 03/25/2058 | 0.08% |
| CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-RFC1 | 14453EAD4 | Residential MBS (non-agency) | 7,531,545 | 03/25/2036 | 0.05% |
| CIT MORTGAGE LOAN TRUST 2007-1 | 12559QAD4 | Residential MBS (non-agency) | 3,511,377 | 10/25/2037 | 0.02% |
| COLT 2018-1 MORTGAGE LOAN TRUST | 19687UAA1 | Residential MBS (non-agency) | 5,433,175 | 02/25/2048 | 0.03% |
| COLT 2019-1 MORTGAGE LOAN TRUST | 19687XAA5 | Residential MBS (non-agency) | 2,908,394 | 03/25/2049 | 0.02% |
| COUNTRYWIDE ASSET-BACKED CERTIFICATES | 126673EV0 | Residential MBS (non-agency) | 577,905 | 01/25/2035 | 0.00% |
| COUNTRYWIDE ASSET-BACKED CERTIFICATES | 126670NF1 | Residential MBS (non-agency) | 1,020,662 | 01/25/2036 | 0.01% |
| COUNTRYWIDE ASSET-BACKED CERTIFICATES | 126670XR4 | Residential MBS (non-agency) | 1,518,709 | 04/25/2036 | 0.01% |

Security Detail

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|---|-----------|------------------------------|------------------|----------------------------|----------------------|
| COUNTRYWIDE ASSET-BACKED CERTIFICATES | 1266737E6 | Residential MBS (non-agency) | 1,433,921 | 08/25/2035 | 0.01% |
| CSMC SERIES 2010-9R | 12644NAE6 | Residential MBS (non-agency) | 15,183,957 | 08/27/2037 | 0.10% |
| CSMC SERIES 2015-2R | 12649QBG8 | Residential MBS (non-agency) | 11,838,252 | 08/27/2036 | 0.07% |
| CWABS ASSET-BACKED CERTIFICATES TRUST 2004-10 | 126673JV5 | Residential MBS (non-agency) | 9,500,218 | 12/25/2034 | 0.06% |
| CWABS ASSET-BACKED CERTIFICATES TRUST 2004-AB2 | 126673QG0 | Residential MBS (non-agency) | 2,348,932 | 05/25/2036 | 0.01% |
| CWABS ASSET-BACKED CERTIFICATES TRUST 2005-3 | 126673B84 | Residential MBS (non-agency) | 2,811,832 | 08/25/2035 | 0.02% |
| CWABS ASSET-BACKED CERTIFICATES TRUST 2005-4 | 126673R20 | Residential MBS (non-agency) | 2,852,942 | 10/25/2035 | 0.02% |
| DEEPHAVE RESIDENTIAL MORTGAGE TRUST 2019-2 | 24381PAA1 | Residential MBS (non-agency) | 16,132,726 | 04/25/2059 | 0.10% |
| DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2017-3 | 24381FAA3 | Residential MBS (non-agency) | 1,667,915 | 10/25/2047 | 0.01% |
| DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2018-1 | 24380PAA2 | Residential MBS (non-agency) | 10,895,921 | 12/25/2057 | 0.07% |
| DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2019-3 | 24381NAA6 | Residential MBS (non-agency) | 10,700,000 | 07/25/2059 | 0.07% |
| ELLINGTON FINANCIAL MORTGAGE TRUST 2017-1 | 31572XAA8 | Residential MBS (non-agency) | 9,360,352 | 10/25/2047 | 0.06% |
| ELLINGTON FINANCIAL MORTGAGE TRUST 2018-1 | 31573NAM3 | Residential MBS (non-agency) | 15,135,479 | 10/25/2058 | 0.09% |
| ELLINGTON FINANCIAL MORTGAGE TRUST 2019-1 | 31573MAA1 | Residential MBS (non-agency) | 10,772,683 | 06/25/2059 | 0.07% |
| ELLINGTON LOAN ACQUISITION TRUST 2007-1 | 288542AD5 | Residential MBS (non-agency) | 2,684,368 | 05/25/2037 | 0.02% |
| ENCORE CREDIT RECEIVABLES TRUST 2005-1 | 126673VP4 | Residential MBS (non-agency) | 9,871,360 | 07/25/2035 | 0.06% |
| EQUIFIRST MORTGAGE LOAN TRUST 2005-1 | 29445FCQ9 | Residential MBS (non-agency) | 3,617,613 | 04/25/2035 | 0.02% |
| FIRST FRANKLIN MORTGAGE LOAN TRUST 2004-FF7 | 32027NLA7 | Residential MBS (non-agency) | 1,790,831 | 09/25/2034 | 0.01% |
| FIRST FRANKLIN MORTGAGE LOAN TRUST 2004-FFH4 | 32027NPG0 | Residential MBS (non-agency) | 878,072 | 01/25/2035 | 0.01% |
| FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH3 | 32027NVD0 | Residential MBS (non-agency) | 2,790,821 | 09/25/2035 | 0.02% |
| FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH4 | 32027NXD8 | Residential MBS (non-agency) | 7,075,337 | 12/25/2035 | 0.04% |
| FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2005-FF12 | 32027NXW6 | Residential MBS (non-agency) | 1,192,547 | 11/25/2036 | 0.01% |
| FWD SECURITIZATION TRUST | 302980AA5 | Residential MBS (non-agency) | 10,000,000 | 06/25/2049 | 0.06% |
| GALTON FUNDING MORTGAGE TRUST 2017-1 | 36417JAY5 | Residential MBS (non-agency) | 6,026,299 | 11/25/2057 | 0.04% |
| GALTON FUNDING MORTGAGE TRUST 2017-2 | 36418AAJ6 | Residential MBS (non-agency) | 27,210,000 | 06/25/2059 | 0.17% |
| GALTON FUNDING MORTGAGE TRUST 2018-2 | 36418GAU8 | Residential MBS (non-agency) | 16,861,750 | 10/25/2058 | 0.11% |
| GCAT 2019-NQM1 LLC | 36166PAA6 | Residential MBS (non-agency) | 24,383,892 | 02/25/2059 | 0.15% |
| GE-WMC ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2005-2 | 367910AR7 | Residential MBS (non-agency) | 2,093,537 | 12/25/2035 | 0.01% |
| GSAA HOME EQUITY TRUST 2005-6 | 36242D3W1 | Residential MBS (non-agency) | 1,163,630 | 06/25/2035 | 0.01% |
| GSAA HOME EQUITY TRUST 2005-8 | 362341CT4 | Residential MBS (non-agency) | 7,316,811 | 06/25/2035 | 0.04% |
| GSAMP TRUST 2004-AR2 | 36242DDP5 | Residential MBS (non-agency) | 1,152,407 | 08/25/2034 | 0.01% |
| GSAMP TRUST 2006-HE7 | 36245EAE8 | Residential MBS (non-agency) | 1,391,782 | 10/25/2046 | 0.01% |
| HOME Banc MORTGAGE TRUST 2005-4 | 43739EBS5 | Residential MBS (non-agency) | 12,108,381 | 10/25/2035 | 0.07% |
| HOMEWARD OPPORTUNITIES FUND I TRUST 2018-1 | 43789AAA2 | Residential MBS (non-agency) | 12,862,975 | 06/25/2048 | 0.08% |
| JP MORGAN MORTGAGE ACQUISITION CORP 2005-FLD1 | 46626LAW0 | Residential MBS (non-agency) | 215,115 | 07/25/2035 | 0.00% |
| JP MORGAN MORTGAGE ACQUISITION TRUST 2006-CH1 | 46629TAE0 | Residential MBS (non-agency) | 541,282 | 07/25/2036 | 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) | 3,012,550 | 01/25/2036 | 0.02% |
| JP MORGAN RESECURITIZATION TRUST SERIES 2014-1 | 46641TBG8 | Residential MBS (non-agency) | 6,682,051 | 06/26/2035 | 0.04% |
| LONG BEACH MORTGAGE LOAN TRUST 2004-1 | 542514EU4 | Residential MBS (non-agency) | 700,182 | 02/25/2034 | 0.00% |
| MASTR ADJUSTABLE RATE MORTGAGES TRUST 2004-13 | 576433UM6 | Residential MBS (non-agency) | 1,356,209 | 11/21/2034 | 0.01% |

Security Detail

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|---|-----------|------------------------------|------------------|----------------------------|----------------------|
| MASTR ASSET-BACKED SECURITIES TRUST 2006-FRE1 | 57643LPP5 | Residential MBS (non-agency) | 1,608,830 | 12/25/2035 | 0.01% |
| MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2005-AR1 | 59020UG90 | Residential MBS (non-agency) | 1,443,742 | 06/25/2036 | 0.01% |
| NEW CENTURY HOME EQUITY LOAN TRUST 2005-2 | 64352VKU4 | Residential MBS (non-agency) | 1,263,654 | 06/25/2035 | 0.01% |
| NEW CENTURY HOME EQUITY LOAN TRUST 2005-3 | 64352VLL3 | Residential MBS (non-agency) | 4,029,879 | 07/25/2035 | 0.02% |
| NOMURA HOME EQUITY LOAN INC HOME EQUITY LOAN TRUST SERIES 2 | 65536HAG3 | Residential MBS (non-agency) | 2,207,027 | 05/25/2035 | 0.01% |
| NOMURA RESECURITIZATION TRUST 2015-8R | 65541AAL0 | Residential MBS (non-agency) | 4,149,236 | 11/25/2047 | 0.03% |
| OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C | 68383NAX1 | Residential MBS (non-agency) | 1,393,870 | 04/25/2035 | 0.01% |
| OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C | 68383NBP7 | Residential MBS (non-agency) | 12,082,000 | 07/25/2035 | 0.07% |
| OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C | 68383NBM4 | Residential MBS (non-agency) | 3,513,363 | 07/25/2035 | 0.02% |
| PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFI | 70069FFK8 | Residential MBS (non-agency) | 1,007,283 | 01/25/2036 | 0.01% |
| PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SE | 70069FEK9 | Residential MBS (non-agency) | 6,607,092 | 02/25/2035 | 0.04% |
| POPULAR ABS MORTGAGE PASS-THROUGH TRUST 2005-A | 73316PDA5 | Residential MBS (non-agency) | 215,328 | 06/25/2035 | 0.00% |
| RAMP SERIES 2005-RS1 TRUST | 76112BJG6 | Residential MBS (non-agency) | 873,084 | 01/25/2035 | 0.01% |
| RAMP SERIES 2005-RS6 TRUST | 76112BTU4 | Residential MBS (non-agency) | 6,051,139 | 06/25/2035 | 0.04% |
| RASC SERIES 2004-KS10 TRUST | 76110WG34 | Residential MBS (non-agency) | 7,352,980 | 11/25/2034 | 0.04% |
| RASC SERIES 2004-KS12 TRUST | 76110WK88 | Residential MBS (non-agency) | 1,289,183 | 01/25/2035 | 0.01% |
| RASC SERIES 2005-KS11 TRUST | 76110W7D2 | Residential MBS (non-agency) | 868,706 | 12/25/2035 | 0.01% |
| RASC SERIES 2005-KS12 TRUST | 753910AD0 | Residential MBS (non-agency) | 1,664,585 | 01/25/2036 | 0.01% |
| RASC SERIES 2006-KS7 TRUST | 75406XAD1 | Residential MBS (non-agency) | 960,260 | 09/25/2036 | 0.01% |
| SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-CB1 | 81375WHF6 | Residential MBS (non-agency) | 11,474,977 | 01/25/2036 | 0.07% |
| SG RESIDENTIAL MORTGAGE TRUST 2018-1 | 81880KAA8 | Residential MBS (non-agency) | 5,163,662 | 04/27/2048 | 0.03% |
| SOUNDVIEW HOME LOAN TRUST 2005-CTX1 | 83611PBV2 | Residential MBS (non-agency) | 1,303,315 | 11/25/2035 | 0.01% |
| SOUNDVIEW HOME LOAN TRUST 2006-2 | 83611MNH7 | Residential MBS (non-agency) | 2,502,098 | 03/25/2036 | 0.02% |
| SPRUCE HILL MORTGAGE LOAN TRUST | 85211XAA1 | Residential MBS (non-agency) | 24,184,155 | 04/29/2049 | 0.15% |
| STARWOOD MORTGAGE RESIDENTIAL TRUST 2018-IMC1 | 85572KAA2 | Residential MBS (non-agency) | 11,122,231 | 03/25/2048 | 0.07% |
| STARWOOD MORTGAGE RESIDENTIAL TRUST 2018-IMC2 | 85572PAA1 | Residential MBS (non-agency) | 19,669,768 | 10/25/2048 | 0.12% |
| STARWOOD MORTGAGE RESIDENTIAL TRUST 2019-1 | 85571KAA3 | Residential MBS (non-agency) | 32,000,000 | 06/25/2049 | 0.19% |
| STRUCTURED ASSET INVESTMENT LOAN TRUST 2004-7 | 86358EKH8 | Residential MBS (non-agency) | 2,592,740 | 08/25/2034 | 0.02% |
| STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-1 | 86358EQJ8 | Residential MBS (non-agency) | 3,325,932 | 02/25/2035 | 0.02% |
| STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-3 | 86358ERW8 | Residential MBS (non-agency) | 830,463 | 04/25/2035 | 0.01% |
| STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-5 | 86358ETG1 | Residential MBS (non-agency) | 836,311 | 06/25/2035 | 0.01% |
| STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-8 | 86358EXP6 | Residential MBS (non-agency) | 262,646 | 10/25/2035 | 0.00% |
| STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE1 | 86358EUV6 | Residential MBS (non-agency) | 843,609 | 07/25/2035 | 0.01% |
| STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-G | 86360XAC4 | Residential MBS (non-agency) | 3,250,216 | 07/25/2036 | 0.02% |
| STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-N | 86360PAD9 | Residential MBS (non-agency) | 446,023 | 05/25/2036 | 0.00% |
| STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-O | 86359UAE9 | Residential MBS (non-agency) | 2,157,848 | 04/25/2036 | 0.01% |
| TOWD POINT HE TRUST 2019-HE1 | 89178AAA4 | Residential MBS (non-agency) | 6,134,399 | 04/25/2048 | 0.04% |
| TOWD POINT MORTGAGE TRUST 2017-1 | 89173FAA8 | Residential MBS (non-agency) | 2,513,069 | 10/25/2056 | 0.02% |
| VERUS SECURITIZATION TRUST | 92537HAA9 | Residential MBS (non-agency) | 23,471,000 | 07/25/2059 | 0.14% |
| VERUS SECURITIZATION TRUST 2017-2 | 92536EAA7 | Residential MBS (non-agency) | 9,944,859 | 07/25/2047 | 0.06% |
| VERUS SECURITIZATION TRUST 2017-SG1 | 92536KAA3 | Residential MBS (non-agency) | 3,580,289 | 11/25/2047 | 0.02% |

Security Detail

| Issuer Name | Cusip | Security Type | Principal Amount | Maturity Date ¹ | Percent of Portfolio |
|---|-----------|------------------------------------|------------------|----------------------------|----------------------|
| VERUS SECURITIZATION TRUST 2018-2 | 92535TAA5 | Residential MBS (non-agency) | 21,290,551 | 06/01/2058 | 0.13% |
| VERUS SECURITIZATION TRUST 2019-1 | 92537DAA8 | Residential MBS (non-agency) | 34,311,260 | 02/25/2059 | 0.21% |
| VERUS SECURITIZATION TRUST 2019-2 | 92537GAA1 | Residential MBS (non-agency) | 26,317,651 | 04/25/2059 | 0.16% |
| WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2005-2 TRUS | 9497ENAD5 | Residential MBS (non-agency) | 961,905 | 11/25/2035 | 0.01% |
| WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2005-3 TRUS | 9497EMAG0 | Residential MBS (non-agency) | 1,097,746 | 12/25/2035 | 0.01% |
| ALLY AUTO RECEIVABLES TRUST 2019-1 | 02004WAB7 | Short-term asset-backed securities | 10,365,000 | 03/15/2022 | 0.06% |
| AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST | 02587AAJ3 | Short-term asset-backed securities | 35,246,000 | 09/15/2022 | 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 | 8,349,338 | 07/15/2020 | 0.05% |
| CAPITAL ONE MULTI-ASSET EXECUTION TRUST | 14041NFK2 | Short-term asset-backed securities | 7,200,000 | 01/17/2023 | 0.04% |
| CAPITAL ONE MULTI-ASSET EXECUTION TRUST | 14041NFF3 | Short-term asset-backed securities | 23,391,000 | 06/15/2022 | 0.14% |
| CAPITAL ONE MULTI-ASSET EXECUTION TRUST | 14041NFH9 | Short-term asset-backed securities | 2,212,000 | 09/15/2022 | 0.01% |
| CARMAX AUTO OWNER TRUST 2016-2 | 14314MAD5 | Short-term asset-backed securities | 16,667,000 | 09/15/2021 | 0.10% |
| CARMAX AUTO OWNER TRUST 2017-3 | 14314WAD3 | Short-term asset-backed securities | 2,153,624 | 04/15/2022 | 0.01% |
| CHASE ISSUANCE TRUST | 161571FK5 | Short-term asset-backed securities | 39,720,000 | 08/15/2021 | 0.24% |
| CITIBANK CREDIT CARD ISSUANCE TRUST | 17305EGH2 | Short-term asset-backed securities | 73,373,000 | 09/20/2021 | 0.45% |
| CITIBANK CREDIT CARD ISSUANCE TRUST | 17305EFW0 | Short-term asset-backed securities | 15,680,000 | 11/19/2021 | 0.10% |
| 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 | 02/15/2022 | 0.12% |
| FORD CREDIT FLOORPLAN MASTER OWNER TRUST A | 34528QDW1 | Short-term asset-backed securities | 4,300,000 | 01/15/2022 | 0.03% |
| FORD CREDIT FLOORPLAN MASTER OWNER TRUST A | 34528QFD1 | Short-term asset-backed securities | 25,639,000 | 11/15/2021 | 0.16% |
| HYUNDAI AUTO LEASE SECURITIZATION TRUST 2017-C | 44891QAD4 | Short-term asset-backed securities | 21,580,778 | 02/16/2021 | 0.13% |
| SANTANDER RETAIL AUTO LEASE TRUST 2017-A | 80285AAG0 | Short-term asset-backed securities | 7,578,444 | 01/20/2021 | 0.05% |
| STATION PLACE SECURITIZATION TRUST 2018-5 | 85773GAA8 | Short-term asset-backed securities | 17,687,000 | 09/24/2019 | 0.11% |
| STATION PLACE SECURITIZATION TRUST 2018-8 | 85775AAA9 | Short-term asset-backed securities | 32,228,000 | 02/24/2020 | 0.20% |
| STATION PLACE SECURITIZATION TRUST SERIES 2019-3 | 85775BAA7 | Short-term asset-backed securities | 23,217,000 | 06/24/2020 | 0.14% |
| USAA AUTO OWNER TRUST | 90290EAB5 | Short-term asset-backed securities | 9,500,000 | 02/15/2022 | 0.06% |

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

