

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BELLEMEADE RE 2017-1 LTD	078767AA8	Agency CMO	15,319,916	10/25/2027	0.10%
BELLEMEADE RE 2018-2 LTD	07877DAA4	Agency CMO	27,992,000	8/25/2028	0.19%
CONNECTICUT AVENUE SECURITIES TRUST 2018-R07	20753QAA7	Agency CMO	22,109,951	4/25/2031	0.15%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAC8	Agency CMO	666,381	1/25/2024	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAE4	Agency CMO	123,101	5/25/2024	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBJ2	Agency CMO	276,315	8/25/2028	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBZ6	Agency CMO	1,452,055	9/25/2028	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCK8	Agency CMO	3,486,554	10/25/2028	0.02%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCZ5	Agency CMO	12,208,308	1/25/2029	0.08%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDG6	Agency CMO	2,014,261	1/25/2029	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDP6	Agency CMO	3,704,410	4/25/2029	0.02%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDZ4	Agency CMO	73,754	5/25/2029	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XEK6	Agency CMO	6,810,544	7/25/2029	0.05%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XGK4	Agency CMO	18,576,884	9/25/2029	0.12%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XJS4	Agency CMO	851,867	10/25/2029	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XLS1	Agency CMO	689,583	11/25/2029	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XNS9	Agency CMO	2,004,650	1/25/2030	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XUS1	Agency CMO	4,600,734	5/25/2030	0.03%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XY57	Agency CMO	12,775,429	7/25/2030	0.08%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XC28	Agency CMO	3,972,391	8/25/2030	0.03%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XJ21	Agency CMO	198,303	10/25/2030	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XQ31	Agency CMO	2,392,480	12/25/2030	0.02%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XX25	Agency CMO	8,045,992	1/25/2031	0.05%
FANNIE MAE POOL	31402DRN2	Agency CMO	3	9/1/2019	0.00%
FANNIE MAE POOL	31403C5N7	Agency CMO	188	12/1/2019	0.00%
FANNIE MAE REMICS	31393XN60	Agency CMO	1,520	5/25/2019	0.00%
FANNIE MAE REMICS	31397QWQ7	Agency CMO	119	8/25/2019	0.00%
FANNIE MAE REMICS	31397SAY0	Agency CMO	1,147	6/25/2020	0.00%
FANNIE MAE REMICS	31398RCS2	Agency CMO	6,305	1/25/2021	0.00%
FANNIE MAE REMICS	31358NCV2	Agency CMO	686	5/25/2022	0.00%
FANNIE MAE REMICS	31397NEB7	Agency CMO	1,341	3/25/2024	0.00%
FANNIE MAE REMICS	31397Q5M6	Agency CMO	5,688	9/25/2025	0.00%
FANNIE MAE REMICS	31394EGS1	Agency CMO	634,903	10/25/2031	0.00%
FANNIE MAE REMICS	31393A5B9	Agency CMO	138,128	3/25/2033	0.00%
FANNIE MAE REMICS	31394DA42	Agency CMO	17,281	2/25/2035	0.00%
FANNIE MAE REMICS	31396KMG4	Agency CMO	248,969	8/25/2036	0.00%
FANNIE MAE REMICS	31396YHT2	Agency CMO	21,537	2/25/2038	0.00%
FANNIE MAE REMICS	31397SE83	Agency CMO	10,274	2/25/2039	0.00%
FANNIE MAE REMICS	31397Q6H6	Agency CMO	16,521	3/25/2039	0.00%
FANNIE MAE REMICS	31397U3J6	Agency CMO	11,139	10/25/2039	0.00%
FANNIE MAE REMICS	31398TH53	Agency CMO	68,691	7/25/2040	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FANNIE MAE REMICS	31398TXE6	Agency CMO	599,522	8/25/2040	0.00%
FREDDIE MAC REMICS	31394WYN2	Agency CMO	1,423	4/15/2019	0.00%
FREDDIE MAC REMICS	31395FHJ6	Agency CMO	2,615	9/15/2019	0.00%
FREDDIE MAC REMICS	31395FYZ1	Agency CMO	4,837	9/15/2019	0.00%
FREDDIE MAC REMICS	3133T12W1	Agency CMO	62,997	11/15/2023	0.00%
FREDDIE MAC REMICS	31398LSE9	Agency CMO	45,516	7/15/2034	0.00%
FREDDIE MAC REMICS	31397HJC3	Agency CMO	54,843	5/15/2037	0.00%
FREDDIE MAC REMICS	31398EHW7	Agency CMO	13,514	5/15/2037	0.00%
FREDDIE MAC REMICS	3137A1Z30	Agency CMO	145,699	6/15/2037	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AL3	Agency CMO	5,729,919	2/25/2024	0.04%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AX7	Agency CMO	10,588,702	4/25/2024	0.07%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0BV0	Agency CMO	15,675	8/25/2024	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0CG2	Agency CMO	5,952,415	9/25/2024	0.04%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0EF2	Agency CMO	811,618	3/25/2025	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FF1	Agency CMO	7,590,218	5/25/2025	0.05%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0ET2	Agency CMO	10,437,922	10/25/2027	0.07%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FT1	Agency CMO	15,583,849	12/25/2027	0.11%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0GF0	Agency CMO	6,671,442	3/25/2028	0.04%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0GT0	Agency CMO	36,293,350	4/25/2028	0.25%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0HF9	Agency CMO	11,245,176	5/25/2028	0.08%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0HT9	Agency CMO	12,017,311	7/25/2028	0.08%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0JF7	Agency CMO	4,508,771	9/25/2028	0.03%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0JR1	Agency CMO	17,112,505	10/25/2028	0.11%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KB4	Agency CMO	11,453,017	11/25/2028	0.08%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KM0	Agency CMO	14,246,849	12/25/2028	0.10%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KX6	Agency CMO	1,224,783	3/25/2029	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0LH0	Agency CMO	500,000	3/25/2029	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0LT4	Agency CMO	11,700,000	4/25/2029	0.08%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0MC0	Agency CMO	3,272,643	7/25/2029	0.02%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0MZ9	Agency CMO	4,945,744	8/25/2029	0.03%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0NW5	Agency CMO	19,150,620	10/25/2029	0.13%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0PT0	Agency CMO	18,742,282	12/25/2029	0.12%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0UC1	Agency CMO	280,386	9/25/2030	0.00%
GNMA	38374UBP5	Agency CMO	15,893	5/16/2039	0.00%
FANNIE MAE POOL	31402QR78	Agency Pass-Through	4,802	11/1/2019	0.00%
FANNIE MAE POOL	31403C2Z3	Agency Pass-Through	2,990	6/1/2020	0.00%
FANNIE MAE POOL	3138EBZ4	Agency Pass-Through	9,590	5/1/2023	0.00%
FANNIE MAE POOL	31418MSV5	Agency Pass-Through	6,656	11/1/2023	0.00%
FREDDIE MAC GOLD POOL	31335HH97	Agency Pass-Through	1,176	3/1/2019	0.00%
FREDDIE MAC GOLD POOL	3128M1F61	Agency Pass-Through	3,387	11/1/2019	0.00%
FREDDIE MAC GOLD POOL	3128MBTL1	Agency Pass-Through	8,318	5/1/2021	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GINNIE MAE I POOL	36241KAJ7	Agency Pass-Through	3,156	10/15/2019	0.00%
BARCLAYS BANK PLC CCP	06742QSH6	Asset-backed commercial paper	43,625,000	2/27/2019	0.29%
CAFCO LLC	1247P3SF0	Asset-backed commercial paper	47,000,000	5/15/2019	0.31%
CHARIOT FUNDING LLC	15963USV9	Asset-backed commercial paper	47,000,000	5/29/2019	0.31%
CHARTA LLC	16115WQU4	Asset-backed commercial paper	50,000,000	3/28/2019	0.33%
CRC FUNDING LLC	12619UPF2	Asset-backed commercial paper	20,000,000	2/15/2019	0.13%
GOTHAM FUNDING CORP	38346MPN8	Asset-backed commercial paper	6,000,000	2/22/2019	0.04%
GOTHAM FUNDING CORP	38346MQT4	Asset-backed commercial paper	24,000,000	3/27/2019	0.16%
LMA-AMERICAS LLC	53944RNN4	Asset-backed commercial paper	10,140,000	1/22/2019	0.07%
MANHATTAN ASSET FUNDING CO LLC	56274MPS5	Asset-backed commercial paper	30,000,000	2/26/2019	0.20%
MATCHPOINT FINANCE PLC	57666BPB0	Asset-backed commercial paper	4,200,000	2/11/2019	0.03%
MATCHPOINT FINANCE PLC	57666BQR4	Asset-backed commercial paper	47,500,000	3/25/2019	0.31%
METLIFE SHORT TERM FUNDING LLC	59157UPR5	Asset-backed commercial paper	20,000,000	2/25/2019	0.13%
METLIFE SHORT TERM FUNDING LLC	59157URJ1	Asset-backed commercial paper	24,395,000	4/18/2019	0.16%
OLD LINE FUNDING LLC	67984XER3	Asset-backed commercial paper	40,000,000	3/19/2019	0.26%
OLD LINE FUNDING LLC	67983UR13	Asset-backed commercial paper	21,750,000	4/1/2019	0.14%
THUNDER BAY FUNDING LLC	88602UQT0	Asset-backed commercial paper	82,000,000	3/27/2019	0.54%
AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST	02582JHN3	Asset-backed securities	6,630,000	5/16/2022	0.04%
CAPITAL ONE MULTI-ASSET EXECUTION TRUST	14041NES6	Asset-backed securities	53,595,000	6/15/2022	0.36%
FORD CREDIT FLOORPLAN MASTER OWNER TRUST A	34528QEU4	Asset-backed securities	9,400,000	7/15/2021	0.06%
LOANDEPOT STATION PLACE AGENCY SECURITIZATION TRUST 2017-1	53947HAA5	Asset-backed securities	20,365,000	11/25/2050	0.14%
MELLO WAREHOUSE SECURITIZATION	585492AA9	Asset-backed securities	20,053,000	11/25/2051	0.13%
RMF BUYOUT ISSUANCE TRUST 2018-1	76971BAA8	Asset-backed securities	7,520,000	11/25/2028	0.05%
STATION PLACE SECURITIZATION TRUST 2018-8	85775AAA9	Asset-backed securities	32,228,000	2/24/2020	0.21%
TOWD POINT ASSET TRUST 2018-SL1	89174UAA4	Asset-backed securities	3,126,938	1/25/2046	0.02%
BANK OF MONTREAL/CHICAGO IL	06370RNX3	Certificate of deposit	24,500,000	5/9/2019	0.16%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606BLU8	Certificate of deposit	19,500,000	2/4/2019	0.13%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606BHL3	Certificate of deposit	16,300,000	5/29/2019	0.11%
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK/NEW YORK	22532XJG4	Certificate of deposit	21,250,000	5/11/2020	0.14%
MUFG BANK LTD/NEW YORK NY	06538NXN2	Certificate of deposit	10,000,000	2/22/2019	0.07%
NATIONAL BANK OF CANADA/NEW YORK NY	63307ULQ2	Certificate of deposit	19,500,000	5/8/2019	0.13%
NORDEA BANK ABP/NEW YORK NY	65590ACJ3	Certificate of deposit	6,000,000	2/21/2019	0.04%
NORDEA BANK ABP/NEW YORK NY	65558TBF1	Certificate of deposit	29,250,000	2/28/2019	0.19%
NORDEA BANK ABP/NEW YORK NY	65590ADM5	Certificate of deposit	10,000,000	3/7/2019	0.07%
NORDEA BANK ABP/NEW YORK NY	65590ATE6	Certificate of deposit	5,400,000	3/14/2019	0.04%
SKANDINAVISKA ENSKILDA BANKEN AB/NEW YORK NY	83050FUF6	Certificate of deposit	19,750,000	5/3/2019	0.13%
SOCIETE GENERALE/NEW YORK NY	83369YX50	Certificate of deposit	48,000,000	5/9/2019	0.32%
SUMITOMO MITSUI BANKING CORP/NEW YORK	86563YXB4	Certificate of deposit	19,650,000	6/5/2019	0.13%
SVENSKA HANDELSBANKEN/NEW YORK NY	86958JG5	Certificate of deposit	10,000,000	2/12/2019	0.07%
SVENSKA HANDELSBANKEN/NEW YORK NY	86958JB65	Certificate of deposit	14,750,000	4/1/2020	0.10%
SWEDBANK AB/NEW YORK	87019UW88	Certificate of deposit	28,500,000	8/24/2020	0.19%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
US BANK NA/CINCINNATI OH	90333VYD6	Certificate of deposit	8,000,000	5/13/2019	0.05%
COMM 2014-CCRE17 MORTGAGE TRUST	12631DAX1	Commercial MBS	46,904,538	5/10/2047	0.31%
ABBVIE INC	00287CN29	Commercial paper	83,000,000	1/2/2019	0.55%
ABBVIE INC	00287CNP8	Commercial paper	23,000,000	1/23/2019	0.15%
AIR LIQUIDE US LLC	00912UP46	Commercial paper	47,000,000	2/4/2019	0.31%
AIR LIQUIDE US LLC	00912UPU8	Commercial paper	47,000,000	2/28/2019	0.31%
ALBEMARLE CORP	01265RN20	Commercial paper	19,500,000	1/2/2019	0.13%
ALBEMARLE CORP	01265RNA2	Commercial paper	14,000,000	1/10/2019	0.09%
ALBEMARLE CORP	01265RNB0	Commercial paper	15,000,000	1/11/2019	0.10%
ALBEMARLE CORP	01265RNG9	Commercial paper	23,500,000	1/16/2019	0.16%
ALBEMARLE CORP	01265RNN4	Commercial paper	10,000,000	1/22/2019	0.07%
AMCOR LTD/AUSTRALIA	0234E5NH7	Commercial paper	47,000,000	1/17/2019	0.31%
AMCOR LTD/AUSTRALIA	0234E5NJ3	Commercial paper	12,650,000	1/18/2019	0.08%
AMEREN CORP	02360SNJ3	Commercial paper	23,500,000	1/18/2019	0.16%
AMEREN CORP	02360SNN4	Commercial paper	28,250,000	1/22/2019	0.19%
AMEREN ILLINOIS CO	02361LN24	Commercial paper	45,000,000	1/2/2019	0.30%
AMERICAN ELECTRIC POWER CO INC	0255E3NF1	Commercial paper	47,000,000	1/15/2019	0.31%
AMERICAN ELECTRIC POWER CO INC	0255E3NG9	Commercial paper	30,000,000	1/16/2019	0.20%
AMERICAN ELECTRIC POWER CO INC	0255E3NP9	Commercial paper	43,200,000	1/23/2019	0.29%
AMPHENOL CORP	03209MN26	Commercial paper	70,000,000	1/2/2019	0.47%
AMPHENOL CORP	03209MN91	Commercial paper	47,000,000	1/9/2019	0.31%
ANTHEM INC	03675MNQ8	Commercial paper	21,300,000	1/24/2019	0.14%
AT&T INC	0020A3QF0	Commercial paper	36,700,000	3/15/2019	0.24%
AUTONATION INC	05330NN21	Commercial paper	115,207,000	1/2/2019	0.77%
AUTOZONE INC	05333UN97	Commercial paper	15,500,000	1/9/2019	0.10%
AUTOZONE INC	05333UNJ5	Commercial paper	24,000,000	1/18/2019	0.16%
AVERY DENNISON CORP	05361MN25	Commercial paper	56,500,000	1/2/2019	0.38%
AVIATION CAPITAL GROUP LLC	05369CN37	Commercial paper	19,500,000	1/3/2019	0.13%
BAXTER INTERNATIONAL INC	0718A3N96	Commercial paper	68,000,000	1/9/2019	0.45%
BELL CANADA INC	07787QN85	Commercial paper	37,000,000	1/8/2019	0.25%
BELL CANADA INC	07787QP83	Commercial paper	22,600,000	2/8/2019	0.15%
BELL CANADA INC	07787QPK6	Commercial paper	15,000,000	2/19/2019	0.10%
BELL CANADA INC	07787QPS9	Commercial paper	30,000,000	2/26/2019	0.20%
BERKSHIRE HATHAWAY ENERGY CO	08465SNE5	Commercial paper	94,000,000	1/14/2019	0.63%
BOSTON SCIENTIFIC CORP	10114BN37	Commercial paper	45,000,000	1/3/2019	0.30%
BOSTON SCIENTIFIC CORP	10114BN86	Commercial paper	40,000,000	1/8/2019	0.27%
BOSTON SCIENTIFIC CORP	10114BNA1	Commercial paper	8,000,000	1/10/2019	0.05%
BOSTON SCIENTIFIC CORP	10114BNE3	Commercial paper	17,000,000	1/14/2019	0.11%
BOSTON SCIENTIFIC CORP	10114BNN3	Commercial paper	10,000,000	1/22/2019	0.07%
BP CAPITAL MARKETS PLC	05568UPM2	Commercial paper	48,000,000	2/21/2019	0.32%
BPCE SA	05571CQS3	Commercial paper	94,000,000	3/26/2019	0.62%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CABOT CORP	12705XN22	Commercial paper	64,691,000	1/2/2019	0.43%
CABOT CORP	12705XNA4	Commercial paper	53,900,000	1/10/2019	0.36%
CANADIAN NATURAL RESOURCES LTD	13638XNP1	Commercial paper	37,624,000	1/23/2019	0.25%
CANADIAN NATURAL RESOURCES LTD	13638XNR7	Commercial paper	52,000,000	1/25/2019	0.35%
CBS CORP	1248C3NG5	Commercial paper	33,000,000	1/16/2019	0.22%
CBS CORP	1248C3NJ9	Commercial paper	23,000,000	1/18/2019	0.15%
CBS CORP	1248C3NV2	Commercial paper	23,500,000	1/29/2019	0.16%
CBS CORP	1248C3NW0	Commercial paper	17,000,000	1/30/2019	0.11%
CBS CORP	1248C3PL2	Commercial paper	19,000,000	2/20/2019	0.13%
CENTERPOINT ENERGY RESOURCES CORP	15200LN70	Commercial paper	29,500,000	1/7/2019	0.20%
CENTERPOINT ENERGY RESOURCES CORP	15200LNA3	Commercial paper	37,750,000	1/10/2019	0.25%
CIGNA HOLDING CO	17181BPL8	Commercial paper	100,000,000	2/20/2019	0.66%
CLOROX CO/THE	18905MN47	Commercial paper	29,000,000	1/4/2019	0.19%
CLOROX CO/THE	18905MNF2	Commercial paper	14,870,000	1/15/2019	0.10%
CONSOLIDATED EDISON INC	20911UN96	Commercial paper	50,000,000	1/9/2019	0.33%
CONSTELLATION BRANDS INC	21037DNB6	Commercial paper	20,000,000	1/11/2019	0.13%
CONSTELLATION BRANDS INC	21037DNJ9	Commercial paper	31,000,000	1/18/2019	0.21%
CONSTELLATION BRANDS INC	21037DNO3	Commercial paper	10,500,000	1/24/2019	0.07%
CONSTELLATION BRANDS INC	21037DNU4	Commercial paper	27,250,000	1/28/2019	0.18%
CONSTELLATION BRANDS INC	21037DNX8	Commercial paper	30,000,000	1/31/2019	0.20%
CVS HEALTH CORP	12665KN28	Commercial paper	111,325,000	1/2/2019	0.74%
DOLLAR GENERAL CORP	25667MN24	Commercial paper	38,000,000	1/2/2019	0.25%
DOLLAR GENERAL CORP	25667MN32	Commercial paper	19,000,000	1/3/2019	0.13%
DUKE ENERGY CORP	26244JQK8	Commercial paper	48,180,000	3/19/2019	0.32%
DUKE ENERGY CORP	26244JQL6	Commercial paper	46,000,000	3/20/2019	0.30%
EASTMAN CHEMICAL CO	27743KN71	Commercial paper	7,500,000	1/7/2019	0.05%
EI DU PONT DE NEMOURS & CO	2635J5NX3	Commercial paper	48,000,000	1/31/2019	0.32%
EI DU PONT DE NEMOURS & CO	2635J5PF0	Commercial paper	23,000,000	2/15/2019	0.15%
ENBRIDGE ENERGY PARTNERS LP	2925A3N79	Commercial paper	15,500,000	1/7/2019	0.10%
ENERGY TRANSFER LP/OLD	29277FN23	Commercial paper	122,000,000	1/2/2019	0.81%
ENI FINANCE USA INC	26876BP13	Commercial paper	82,000,000	2/1/2019	0.54%
ENI FINANCE USA INC	26876BPC9	Commercial paper	25,000,000	2/12/2019	0.17%
ENI FINANCE USA INC	26876BPE5	Commercial paper	15,000,000	2/14/2019	0.10%
ENTERGY CORP	29366GNV9	Commercial paper	5,000,000	1/29/2019	0.03%
ENTERGY CORP	29366GNX5	Commercial paper	37,000,000	1/31/2019	0.25%
ENTERGY CORP	29366GP88	Commercial paper	29,000,000	2/8/2019	0.19%
ENTERGY CORP	29366GPD7	Commercial paper	5,464,000	2/13/2019	0.04%
ENTERGY CORP	29366GPU9	Commercial paper	41,000,000	2/28/2019	0.27%
ERAC USA FINANCE LLC	26882SN93	Commercial paper	43,000,000	1/9/2019	0.29%
ERAC USA FINANCE LLC	26882SNG7	Commercial paper	48,000,000	1/16/2019	0.32%
EXPORT DEVELOPMENT CANADA	30215HPB0	Commercial paper	46,750,000	2/11/2019	0.31%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FIDELITY NATIONAL INFORMATION SERVICES INC	31622GNV5	Commercial paper	49,000,000	1/29/2019	0.33%
FMC CORP	34410XN22	Commercial paper	19,600,000	1/2/2019	0.13%
FMC TECHNOLOGIES INC	3024X3N83	Commercial paper	20,240,000	1/8/2019	0.13%
FMC TECHNOLOGIES INC	3024X3NB6	Commercial paper	20,957,000	1/11/2019	0.14%
FMC TECHNOLOGIES INC	3024X3NN0	Commercial paper	29,500,000	1/22/2019	0.20%
FMC TECHNOLOGIES INC	3024X3NP5	Commercial paper	10,000,000	1/23/2019	0.07%
FMC TECHNOLOGIES INC	3024X3NQ3	Commercial paper	9,536,000	1/24/2019	0.06%
FMC TECHNOLOGIES INC	3024X3PC2	Commercial paper	20,000,000	2/12/2019	0.13%
FORD MOTOR CREDIT CO LLC	3454G1N77	Commercial paper	15,000,000	1/7/2019	0.10%
FORD MOTOR CREDIT CO LLC	3454G1P18	Commercial paper	3,300,000	2/1/2019	0.02%
FORD MOTOR CREDIT CO LLC	3454G1P42	Commercial paper	13,200,000	2/4/2019	0.09%
FORTIVE CORP	34961ENG6	Commercial paper	38,000,000	1/16/2019	0.25%
GATX CORP	3614E3NB5	Commercial paper	29,200,000	1/11/2019	0.19%
GATX CORP	3614E3NJ8	Commercial paper	12,500,000	1/18/2019	0.08%
HAWAIIAN ELECTRIC INDUSTRIES INC	41987LN34	Commercial paper	47,000,000	1/3/2019	0.31%
HUMANA INC	44486JNF2	Commercial paper	30,000,000	1/15/2019	0.20%
HUMANA INC	44486JPC7	Commercial paper	6,000,000	2/12/2019	0.04%
ING US FUNDING LLC	44988KGH6	Commercial paper	29,000,000	7/26/2019	0.19%
JOHNSON CONTROLS INTERNATIONAL PLC	47837CNH2	Commercial paper	46,000,000	1/17/2019	0.31%
JOHNSON CONTROLS INTERNATIONAL PLC	47837CNN9	Commercial paper	20,000,000	1/22/2019	0.13%
KCP&L GREATER MISSOURI OPERATIONS CO	48668DN82	Commercial paper	93,000,000	1/8/2019	0.62%
KEURIG DR PEPPER INC	49271KNH3	Commercial paper	48,000,000	1/17/2019	0.32%
KEURIG DR PEPPER INC	49271KNR1	Commercial paper	62,000,000	1/25/2019	0.41%
KINDER MORGAN INC/DE	49455MN20	Commercial paper	120,000,000	1/2/2019	0.80%
KROGER CO/THE	50104MN23	Commercial paper	50,000,000	1/2/2019	0.33%
LVMH MOET HENNESSY LOUIS VUITTON INC	55078UNN0	Commercial paper	19,000,000	1/22/2019	0.13%
LVMH MOET HENNESSY LOUIS VUITTON INC	55078UP65	Commercial paper	33,000,000	2/6/2019	0.22%
MACQUARIE BANK LTD	55607LNV2	Commercial paper	47,000,000	1/29/2019	0.31%
MAGNA INTERNATIONAL INC	55922QN49	Commercial paper	20,000,000	1/4/2019	0.13%
MAGNA INTERNATIONAL INC	55922QNN7	Commercial paper	10,000,000	1/22/2019	0.07%
MAGNA INTERNATIONAL INC	55922QNR8	Commercial paper	60,494,000	1/25/2019	0.40%
MAGNA INTERNATIONAL INC	55922QP13	Commercial paper	29,000,000	2/1/2019	0.19%
MARRIOTT INTERNATIONAL INC/MD	57163UNG7	Commercial paper	6,850,000	1/16/2019	0.05%
MARRIOTT INTERNATIONAL INC/MD	57163UNU6	Commercial paper	19,000,000	1/28/2019	0.13%
MARRIOTT INTERNATIONAL INC/MD	57163UP42	Commercial paper	47,000,000	2/4/2019	0.31%
MCCORMICK & CO INC/MD	57978DN47	Commercial paper	45,000,000	1/4/2019	0.30%
MOHAWK INDUSTRIES INC	60819KN48	Commercial paper	20,000,000	1/4/2019	0.13%
MOHAWK INDUSTRIES INC	60819KNJ5	Commercial paper	29,000,000	1/18/2019	0.19%
MOHAWK INDUSTRIES INC	60819KNN6	Commercial paper	47,000,000	1/22/2019	0.31%
MOHAWK INDUSTRIES INC	60819KNW6	Commercial paper	25,200,000	1/30/2019	0.17%
MONDELEZ INTERNATIONAL INC	60920WQF0	Commercial paper	18,000,000	3/15/2019	0.12%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
NATIONAL BANK OF CANADA	63307NCC9	Commercial paper	39,000,000	2/11/2019	0.26%
NATIONAL GRID USA	6362P3N91	Commercial paper	47,000,000	1/9/2019	0.31%
NATIONAL GRID USA	6362P3NE0	Commercial paper	15,515,000	1/14/2019	0.10%
NATIONAL GRID USA	6362P3NP5	Commercial paper	47,000,000	1/23/2019	0.31%
NATIONWIDE BUILDING SOCIETY	6385E1NU1	Commercial paper	55,000,000	1/28/2019	0.37%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NNH3	Commercial paper	12,000,000	1/17/2019	0.08%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NNV2	Commercial paper	40,000,000	1/29/2019	0.27%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NNW0	Commercial paper	22,000,000	1/30/2019	0.15%
NISOURCE FINANCE CORP	65478KNF4	Commercial paper	17,000,000	1/15/2019	0.11%
NISOURCE FINANCE CORP	65478KNQ0	Commercial paper	46,250,000	1/24/2019	0.31%
NISOURCE FINANCE CORP	65478KNW7	Commercial paper	47,000,000	1/30/2019	0.31%
PPL CAPITAL FUNDING INC	69354HN21	Commercial paper	27,000,000	1/2/2019	0.18%
PPL CAPITAL FUNDING INC	69354HN39	Commercial paper	21,250,000	1/3/2019	0.14%
PPL CAPITAL FUNDING INC	69354HNE5	Commercial paper	13,235,000	1/14/2019	0.09%
PUGET SOUND ENERGY INC	74533BNE2	Commercial paper	10,000,000	1/14/2019	0.07%
PUGET SOUND ENERGY INC	74533BNH5	Commercial paper	23,500,000	1/17/2019	0.16%
PUGET SOUND ENERGY INC	74533BNJ1	Commercial paper	19,750,000	1/18/2019	0.13%
RECKITT BENCKISER TREASURY SERVICES PLC	7562E1NB6	Commercial paper	25,000,000	1/11/2019	0.17%
RECKITT BENCKISER TREASURY SERVICES PLC	7562E1PC2	Commercial paper	10,000,000	2/12/2019	0.07%
ROGERS COMMUNICATIONS INC	77511MN49	Commercial paper	30,000,000	1/4/2019	0.20%
ROGERS COMMUNICATIONS INC	77511MN80	Commercial paper	39,000,000	1/8/2019	0.26%
ROGERS COMMUNICATIONS INC	77511MNB3	Commercial paper	16,550,000	1/11/2019	0.11%
SCHLUMBERGER HOLDINGS CORP	80686ENE8	Commercial paper	29,000,000	1/14/2019	0.19%
SCHLUMBERGER HOLDINGS CORP	80686EP55	Commercial paper	19,500,000	2/5/2019	0.13%
SCHLUMBERGER HOLDINGS CORP	80686EPD8	Commercial paper	7,889,000	2/13/2019	0.05%
SHERWIN-WILLIAMS CO/THE	82434UN29	Commercial paper	15,000,000	1/2/2019	0.10%
SHERWIN-WILLIAMS CO/THE	82434UN45	Commercial paper	15,500,000	1/4/2019	0.10%
SHERWIN-WILLIAMS CO/THE	82434UN78	Commercial paper	16,000,000	1/7/2019	0.11%
SOCIETE GENERALE SA	83368YBG1	Commercial paper	23,000,000	8/26/2019	0.15%
SOCIETE GENERALE SA	83368YBT3	Commercial paper	33,000,000	12/16/2019	0.22%
SOUTHERN CO FUNDING CORP	8426E3NA1	Commercial paper	5,000,000	1/10/2019	0.03%
SOUTHERN CO FUNDING CORP	8426E3NH6	Commercial paper	20,000,000	1/17/2019	0.13%
SOUTHERN CO GAS CAPITAL CORP	8426EMNA9	Commercial paper	10,000,000	1/10/2019	0.07%
SOUTHERN CO GAS CAPITAL CORP	8426EMPC3	Commercial paper	14,000,000	2/12/2019	0.09%
SUNCOR ENERGY INC	86723BNP1	Commercial paper	23,000,000	1/23/2019	0.15%
SUNCOR ENERGY INC	86723BNO9	Commercial paper	36,000,000	1/24/2019	0.24%
SUNCOR ENERGY INC	86723BNR7	Commercial paper	7,000,000	1/25/2019	0.05%
SUNCOR ENERGY INC	86723BPT1	Commercial paper	29,000,000	2/27/2019	0.19%
SUNCOR ENERGY INC	86723BQ45	Commercial paper	11,000,000	3/4/2019	0.07%
TELUS CORP	87974WPS1	Commercial paper	47,000,000	2/26/2019	0.31%
TELUS CORP	87974WQ43	Commercial paper	37,500,000	3/4/2019	0.25%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
TELUS CORP	87974WQL5	Commercial paper	35,000,000	3/20/2019	0.23%
TORONTO-DOMINION BANK/THE	89120DLO0	Commercial paper	12,000,000	6/28/2019	0.08%
TOYOTA MOTOR CREDIT CORP	89233AH77	Commercial paper	46,500,000	4/29/2019	0.31%
TRANSCANADA AMERICAN INVESTMENTS LTD	89354XN32	Commercial paper	9,993,000	1/3/2019	0.07%
TRANSCANADA PIPELINE USA LTD	89356UPF7	Commercial paper	36,000,000	2/15/2019	0.24%
TRANSCANADA PIPELINES LTD	89355QNG7	Commercial paper	51,500,000	1/16/2019	0.34%
TYCO ELECTRONICS GROUP SA	90212JN33	Commercial paper	14,000,000	1/3/2019	0.09%
TYCO INTERNATIONAL HOLDING SARL	90220MN36	Commercial paper	3,948,000	1/3/2019	0.03%
UDR INC	90352QN78	Commercial paper	56,000,000	1/7/2019	0.37%
UDR INC	90352QNE3	Commercial paper	5,000,000	1/14/2019	0.03%
UNITED TECHNOLOGIES CORP	91302DNP6	Commercial paper	61,000,000	1/23/2019	0.41%
VODAFONE GROUP PLC	92857MN73	Commercial paper	79,000,000	1/7/2019	0.53%
WALGREENS BOOTS ALLIANCE INC	93142XNU1	Commercial paper	13,000,000	1/28/2019	0.09%
WALGREENS BOOTS ALLIANCE INC	93142XPD7	Commercial paper	64,000,000	2/13/2019	0.42%
WALGREENS BOOTS ALLIANCE INC	93142XPE5	Commercial paper	36,000,000	2/14/2019	0.24%
WASTE MANAGEMENT INC	94107NN34	Commercial paper	28,500,000	1/3/2019	0.19%
WASTE MANAGEMENT INC	94107NN83	Commercial paper	28,050,000	1/8/2019	0.19%
WASTE MANAGEMENT INC	94107NNG5	Commercial paper	24,000,000	1/16/2019	0.16%
WASTE MANAGEMENT INC	94107NNH3	Commercial paper	36,000,000	1/17/2019	0.24%
WESTAR ENERGY INC	95709XN49	Commercial paper	31,700,000	1/4/2019	0.21%
WRKCO INC	92940YNB7	Commercial paper	19,000,000	1/11/2019	0.13%
WRKCO INC	92940YNJ0	Commercial paper	25,000,000	1/18/2019	0.17%
WRKCO INC	92940YNP6	Commercial paper	18,000,000	1/23/2019	0.12%
WRKCO INC	92940YNQ4	Commercial paper	35,000,000	1/24/2019	0.23%
WRKCO INC	92940YNR2	Commercial paper	9,585,000	1/25/2019	0.06%
PUTNAM SHORT TERM INVESTMENT FUND	74676P664	Investment company	125,469,438	1/2/2019	0.84%
ABN AMRO BANK NV	00084DAP5	Investment-grade corporate bonds	50,205,000	1/18/2019	0.33%
ABN AMRO BANK NV	00084DAR1	Investment-grade corporate bonds	38,000,000	1/19/2021	0.25%
ABN AMRO BANK NV	00084DAS9	Investment-grade corporate bonds	36,600,000	8/27/2021	0.24%
AIG GLOBAL FUNDING	00138CAF5	Investment-grade corporate bonds	16,255,000	10/18/2019	0.11%
AIG GLOBAL FUNDING	00138CAE8	Investment-grade corporate bonds	28,938,000	7/2/2020	0.19%
AIG GLOBAL FUNDING	00138CAH1	Investment-grade corporate bonds	19,000,000	6/25/2021	0.13%
ALIMENTATION COUCHE-TARD INC	01626PAL0	Investment-grade corporate bonds	39,240,000	12/13/2019	0.26%
AMAZON.COM INC	023135AT3	Investment-grade corporate bonds	19,300,000	8/21/2020	0.13%
AMERICAN EXPRESS CO	025816BQ1	Investment-grade corporate bonds	37,100,000	10/30/2020	0.25%
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	0.13%
AMERICAN EXPRESS CREDIT CORP	0258M0DL0	Investment-grade corporate bonds	10,921,000	3/18/2019	0.07%
AMERICAN EXPRESS CREDIT CORP	0258M0EJ4	Investment-grade corporate bonds	6,835,000	5/3/2019	0.05%
AMERICAN EXPRESS CREDIT CORP	0258M0DQ9	Investment-grade corporate bonds	1,900,000	8/15/2019	0.01%
AMERICAN EXPRESS CREDIT CORP	0258M0ED7	Investment-grade corporate bonds	6,200,000	10/30/2019	0.04%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
AMERICAN EXPRESS CREDIT CORP	0258M0EF2	Investment-grade corporate bonds	7,800,000	3/3/2020	0.05%
AMERICAN HONDA FINANCE CORP	02665WBNO	Investment-grade corporate bonds	14,700,000	2/14/2020	0.10%
AMERICAN INTERNATIONAL GROUP INC	026874CZ8	Investment-grade corporate bonds	36,500,000	7/16/2019	0.24%
ANHEUSER-BUSCH INBEV FINANCE INC	035242AK2	Investment-grade corporate bonds	31,025,000	2/1/2021	0.21%
APPLE INC	037833CL2	Investment-grade corporate bonds	25,000,000	2/7/2020	0.17%
AT&T INC	00206RDU3	Investment-grade corporate bonds	34,100,000	1/15/2020	0.23%
AT&T INC	00206RDV1	Investment-grade corporate bonds	3,500,000	7/15/2021	0.02%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACS8	Investment-grade corporate bonds	28,940,000	9/23/2019	0.19%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACU3	Investment-grade corporate bonds	28,950,000	8/19/2020	0.19%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACY5	Investment-grade corporate bonds	24,900,000	11/9/2020	0.17%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ADC2	Investment-grade corporate bonds	14,625,000	5/17/2021	0.10%
AVIATION CAPITAL GROUP LLC	05369AAG6	Investment-grade corporate bonds	36,800,000	6/1/2021	0.24%
AVIATION CAPITAL GROUP LLC	05369AAE1	Investment-grade corporate bonds	16,960,000	7/30/2021	0.11%
BANK OF AMERICA CORP	06051GEY1	Investment-grade corporate bonds	21,664,000	1/15/2019	0.14%
BANK OF AMERICA CORP	06051GFV6	Investment-grade corporate bonds	22,683,000	4/19/2021	0.15%
BANK OF AMERICA CORP	06051GGN3	Investment-grade corporate bonds	22,970,000	7/21/2021	0.15%
BANK OF AMERICA CORP	06051GGU7	Investment-grade corporate bonds	22,570,000	10/1/2021	0.15%
BANK OF AMERICA CORP	06051GGX1	Investment-grade corporate bonds	29,210,000	1/23/2022	0.19%
BANK OF MONTREAL	06367TYM6	Investment-grade corporate bonds	24,600,000	6/15/2020	0.16%
BANK OF MONTREAL	06367T7J3	Investment-grade corporate bonds	36,200,000	7/13/2020	0.24%
BANK OF MONTREAL	06367T4X5	Investment-grade corporate bonds	11,600,000	4/13/2021	0.08%
BANK OF MONTREAL	06367TJY7	Investment-grade corporate bonds	7,500,000	8/27/2021	0.05%
BANK OF NEW YORK MELLON CORP/THE	06406HDE6	Investment-grade corporate bonds	2,600,000	8/17/2020	0.02%
BANK OF NOVA SCOTIA/THE	064159HD1	Investment-grade corporate bonds	5,000,000	1/15/2019	0.03%
BANK OF NOVA SCOTIA/THE	064159HU3	Investment-grade corporate bonds	10,000,000	6/14/2019	0.07%
BANK OF NOVA SCOTIA/THE	064159JY3	Investment-grade corporate bonds	24,278,000	7/14/2020	0.16%
BANK OF NOVA SCOTIA/THE	064159JF4	Investment-grade corporate bonds	22,345,000	3/7/2022	0.15%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAP2	Investment-grade corporate bonds	19,255,000	3/28/2019	0.13%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAL1	Investment-grade corporate bonds	73,900,000	7/20/2020	0.49%
BARCLAYS BANK, PLC	06744CFV8	Investment-grade corporate bonds	25,500,000	8/7/2020	0.17%
BB&T CORP	05531FAR4	Investment-grade corporate bonds	11,313,000	2/1/2019	0.08%
BB&T CORP	05531FAT0	Investment-grade corporate bonds	20,957,000	1/15/2020	0.14%
BB&T CORP	05531FAW3	Investment-grade corporate bonds	34,740,000	6/15/2020	0.23%
BB&T CORP	05531FBA0	Investment-grade corporate bonds	36,350,000	2/1/2021	0.24%
BECTON DICKINSON AND CO	075887BQ1	Investment-grade corporate bonds	22,699,000	6/6/2019	0.15%
BERKSHIRE HATHAWAY FINANCE CORP	084664CN9	Investment-grade corporate bonds	19,750,000	1/10/2020	0.13%
BMW US CAPITAL LLC	05565EAN5	Investment-grade corporate bonds	8,800,000	9/13/2019	0.06%
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	0.12%
BMW US CAPITAL LLC	05565EAV7	Investment-grade corporate bonds	19,000,000	4/12/2021	0.13%
BMW US CAPITAL LLC	05565EBD6	Investment-grade corporate bonds	20,406,000	8/13/2021	0.13%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BP CAPITAL MARKETS PLC	05565QCQ9	Investment-grade corporate bonds	2,000,000	5/10/2019	0.01%
BP CAPITAL MARKETS PLC	05565QCR7	Investment-grade corporate bonds	21,000,000	5/10/2019	0.14%
BP CAPITAL MARKETS PLC	05565QDR6	Investment-grade corporate bonds	20,500,000	9/19/2019	0.14%
BRANCH BANKING & TRUST CO	07330NAM7	Investment-grade corporate bonds	16,250,000	5/1/2019	0.11%
BRANCH BANKING & TRUST CO	07330NAP0	Investment-grade corporate bonds	10,000,000	1/15/2020	0.07%
BRITISH TELECOMMUNICATIONS PLC	111021AK7	Investment-grade corporate bonds	9,900,000	2/14/2019	0.07%
BROADCOM CRP / CAYMN FI	11134LAK5	Investment-grade corporate bonds	29,150,000	1/15/2021	0.19%
CANADIAN IMPERIAL BANK OF COMMERCE	136069XZ9	Investment-grade corporate bonds	27,300,000	2/2/2021	0.18%
CAPITAL ONE BANK USA NA	140420NK2	Investment-grade corporate bonds	48,100,000	6/5/2019	0.32%
CAPITAL ONE NA	14042E4A5	Investment-grade corporate bonds	9,000,000	9/5/2019	0.06%
CAPITAL ONE NA	14042RBS9	Investment-grade corporate bonds	20,315,000	9/13/2019	0.13%
CAPITAL ONE NA	14042RBU4	Investment-grade corporate bonds	44,400,000	9/13/2019	0.30%
CHARLES SCHWAB CORP/THE	808513AV7	Investment-grade corporate bonds	28,500,000	5/21/2021	0.19%
CHEVRON CORP	166764AM2	Investment-grade corporate bonds	9,800,000	11/15/2019	0.07%
CHEVRON CORP	166764BQ2	Investment-grade corporate bonds	24,950,000	3/3/2020	0.17%
CIGNA CORP	40573LAA4	Investment-grade corporate bonds	37,315,000	3/17/2020	0.25%
CITIGROUP INC	172967KC4	Investment-grade corporate bonds	18,205,000	10/26/2020	0.12%
CITIGROUP INC	172967KL4	Investment-grade corporate bonds	60,863,000	3/30/2021	0.41%
CITIGROUP INC	172967KW0	Investment-grade corporate bonds	28,093,000	8/2/2021	0.19%
CITIGROUP INC	172967LB5	Investment-grade corporate bonds	17,250,000	12/8/2021	0.11%
CITIGROUP INC	172967LH2	Investment-grade corporate bonds	18,460,000	4/25/2022	0.12%
CITIZENS BANK NA/PROVIDENCE RI	17401QAD3	Investment-grade corporate bonds	15,500,000	3/14/2019	0.10%
CITIZENS BANK NA/PROVIDENCE RI	17401QAH4	Investment-grade corporate bonds	37,900,000	3/2/2020	0.25%
CITIZENS BANK NA/PROVIDENCE RI	17401QAK7	Investment-grade corporate bonds	49,176,000	5/26/2020	0.33%
CITIZENS BANK NA/PROVIDENCE RI	17401QAM3	Investment-grade corporate bonds	4,960,000	5/26/2022	0.03%
COMCAST CORP	20030NCV1	Investment-grade corporate bonds	32,517,000	10/1/2020	0.22%
COMMONWEALTH BANK OF AUSTRALIA	2027A0HS1	Investment-grade corporate bonds	6,550,000	3/15/2019	0.04%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JA8	Investment-grade corporate bonds	19,627,000	11/7/2019	0.13%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JJ9	Investment-grade corporate bonds	14,900,000	3/10/2020	0.10%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JQ3	Investment-grade corporate bonds	19,600,000	9/18/2020	0.13%
COMPASS BANK	20451PKN5	Investment-grade corporate bonds	11,731,000	9/29/2019	0.08%
COMPASS BANK	20453KAD7	Investment-grade corporate bonds	42,600,000	6/11/2021	0.28%
CONAGRA BRANDS INC	205887BW1	Investment-grade corporate bonds	14,020,000	10/9/2020	0.09%
CONSOLIDATED EDISON CO OF NEW YORK INC	209111FR9	Investment-grade corporate bonds	47,100,000	6/25/2021	0.31%
CREDIT AGRICOLE SA/LONDON	22532LAN4	Investment-grade corporate bonds	23,040,000	4/15/2019	0.15%
CREDIT AGRICOLE SA/LONDON	225313AH8	Investment-grade corporate bonds	26,005,000	6/10/2020	0.17%
CREDIT SUISSE AG/NEW YORK NY	22546QAC1	Investment-grade corporate bonds	67,967,000	8/13/2019	0.46%
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	225433AN1	Investment-grade corporate bonds	1,750,000	4/16/2021	0.01%
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	225433AP6	Investment-grade corporate bonds	69,194,000	4/16/2021	0.47%
CVS HEALTH CORP	126650DB3	Investment-grade corporate bonds	11,543,000	3/9/2020	0.08%
DANSKE BANK A/S	23636AAG6	Investment-grade corporate bonds	40,141,000	9/6/2019	0.27%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
DANSKE BANK A/S	23636AAL5	Investment-grade corporate bonds	25,200,000	3/2/2020	0.17%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAT0	Investment-grade corporate bonds	20,795,000	9/19/2019	0.14%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAX1	Investment-grade corporate bonds	22,550,000	1/17/2020	0.15%
DIAGEO CAPITAL PLC	25243YAW9	Investment-grade corporate bonds	28,500,000	5/18/2020	0.19%
DNB BANK ASA	23329PAB6	Investment-grade corporate bonds	69,605,000	10/2/2020	0.46%
DNB BANK ASA	23341CAB9	Investment-grade corporate bonds	7,000,000	6/2/2021	0.05%
DOMINION ENERGY INC	25746UCU1	Investment-grade corporate bonds	30,150,000	6/1/2019	0.20%
DOMINION ENERGY INC	25746UCV9	Investment-grade corporate bonds	29,500,000	12/1/2020	0.20%
DOWDUPONT INC	26078JAG5	Investment-grade corporate bonds	18,920,000	11/15/2020	0.13%
DTE ENERGY CO	233331AX5	Investment-grade corporate bonds	7,000,000	10/1/2019	0.05%
DUKE ENERGY FLORIDA LLC	26444HAD3	Investment-grade corporate bonds	7,000,000	12/15/2019	0.05%
EDISON INTERNATIONAL	281020AK3	Investment-grade corporate bonds	10,000,000	4/15/2020	0.06%
EQT CORP	26884LAD1	Investment-grade corporate bonds	28,500,000	10/1/2020	0.18%
FIFTH THIRD BANK/CINCINNATI OH	31677QBH1	Investment-grade corporate bonds	38,135,000	9/27/2019	0.25%
FIFTH THIRD BANK/CINCINNATI OH	31677QBJ7	Investment-grade corporate bonds	23,335,000	9/27/2019	0.16%
FIFTH THIRD BANK/CINCINNATI OH	31677QBL2	Investment-grade corporate bonds	29,105,000	10/30/2020	0.19%
FIFTH THIRD BANK/CINCINNATI OH	31677QBP3	Investment-grade corporate bonds	24,800,000	7/26/2021	0.16%
FORD MOTOR CREDIT CO LLC	345397WQ2	Investment-grade corporate bonds	11,515,000	3/12/2019	0.08%
GENERAL MOTORS FINANCIAL CO INC	37045XBA3	Investment-grade corporate bonds	8,250,000	1/15/2019	0.05%
GENERAL MOTORS FINANCIAL CO INC	37045XBN5	Investment-grade corporate bonds	7,950,000	10/4/2019	0.05%
GLAXOSMITHKLINE CAPITAL PLC	377373AF2	Investment-grade corporate bonds	23,750,000	5/14/2021	0.16%
GOLDMAN SACHS GROUP INC/THE	38145GAK6	Investment-grade corporate bonds	7,505,000	12/13/2019	0.05%
GOLDMAN SACHS GROUP INC/THE	38148LAB2	Investment-grade corporate bonds	14,845,000	4/23/2020	0.10%
GOLDMAN SACHS GROUP INC/THE	38141GVQ4	Investment-grade corporate bonds	14,928,000	9/15/2020	0.10%
HSBC HOLDINGS PLC	404280AX7	Investment-grade corporate bonds	28,139,000	3/8/2021	0.19%
HSBC HOLDINGS PLC	404280BQ1	Investment-grade corporate bonds	28,000,000	5/18/2021	0.18%
HSBC HOLDINGS PLC	404280AZ2	Investment-grade corporate bonds	7,566,000	5/25/2021	0.05%
HSBC USA INC	40428HPP1	Investment-grade corporate bonds	13,350,000	11/13/2019	0.09%
HUNTINGTON NATIONAL BANK/THE	446438RG0	Investment-grade corporate bonds	8,000,000	4/1/2019	0.05%
HUNTINGTON NATIONAL BANK/THE	446438RV7	Investment-grade corporate bonds	30,085,000	3/10/2020	0.20%
IBM CREDIT LLC	44932HAE3	Investment-grade corporate bonds	28,865,000	1/20/2021	0.19%
ING BANK NV	44987CAK4	Investment-grade corporate bonds	13,130,000	3/22/2019	0.09%
ING BANK NV	449786BG6	Investment-grade corporate bonds	8,000,000	8/15/2019	0.05%
ING BANK NV	449786BE1	Investment-grade corporate bonds	14,455,000	10/1/2019	0.10%
ING BANK NV	44987CAH1	Investment-grade corporate bonds	5,350,000	8/17/2020	0.04%
ING BANK NV	449786BF8	Investment-grade corporate bonds	3,500,000	8/15/2021	0.02%
ING GROEP NV	456837AJ2	Investment-grade corporate bonds	37,510,000	3/29/2022	0.25%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSZ5	Investment-grade corporate bonds	47,500,000	4/27/2020	0.32%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LTD3	Investment-grade corporate bonds	23,300,000	10/15/2020	0.15%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LTA9	Investment-grade corporate bonds	35,900,000	6/11/2021	0.24%
JOHN DEERE CAPITAL CORP	24422ETK5	Investment-grade corporate bonds	10,000,000	10/9/2019	0.07%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
JPMORGAN CHASE & CO	46625HKB5	Investment-grade corporate bonds	23,528,000	1/23/2020	0.16%
JPMORGAN CHASE & CO	46625HNY2	Investment-grade corporate bonds	16,152,000	10/29/2020	0.11%
JPMORGAN CHASE & CO	46625HOK9	Investment-grade corporate bonds	25,327,000	3/1/2021	0.17%
JPMORGAN CHASE & CO	46647PAC0	Investment-grade corporate bonds	22,842,000	3/9/2021	0.15%
JPMORGAN CHASE & CO	46647PAG1	Investment-grade corporate bonds	21,160,000	6/1/2021	0.14%
JPMORGAN CHASE & CO	46647PAT3	Investment-grade corporate bonds	13,249,000	6/18/2022	0.09%
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	0.10%
KEYBANK NA/CLEVELAND OH	49327M2N3	Investment-grade corporate bonds	27,250,000	3/8/2019	0.18%
KEYBANK NA/CLEVELAND OH	49327M2P8	Investment-grade corporate bonds	43,907,000	8/22/2019	0.29%
KEYBANK NA/CLEVELAND OH	49327M2F0	Investment-grade corporate bonds	5,000,000	12/15/2019	0.03%
KEYBANK NA/CLEVELAND OH	49327M2R4	Investment-grade corporate bonds	6,090,000	11/22/2021	0.04%
KRAFT HEINZ FOODS CO	50077LAN6	Investment-grade corporate bonds	29,038,000	8/9/2019	0.19%
KRAFT HEINZ FOODS CO	50077LAP1	Investment-grade corporate bonds	7,235,000	2/10/2021	0.05%
KROGER CO/THE	501044CW9	Investment-grade corporate bonds	10,000,000	1/15/2019	0.07%
LLOYDS BANK PLC	53944VAQ2	Investment-grade corporate bonds	65,400,000	5/7/2021	0.43%
LLOYDS BANKING GROUP PLC	53944YAG8	Investment-grade corporate bonds	9,055,000	6/21/2021	0.06%
MACQUARIE BANK LTD	55608PAT1	Investment-grade corporate bonds	63,009,000	1/15/2019	0.42%
MANUFACTURERS & TRADERS TRUST CO	55279HAS9	Investment-grade corporate bonds	63,120,000	1/25/2021	0.41%
MANUFACTURERS & TRADERS TRUST CO	564759QB7	Investment-grade corporate bonds	12,650,000	12/1/2021	0.08%
MCDONALD'S CORP	58013MFG4	Investment-grade corporate bonds	21,430,000	10/28/2021	0.14%
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%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCJ6	Investment-grade corporate bonds	10,300,000	9/19/2019	0.07%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCQ0	Investment-grade corporate bonds	37,300,000	9/7/2020	0.25%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCM9	Investment-grade corporate bonds	11,500,000	1/8/2021	0.08%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AB0	Investment-grade corporate bonds	8,429,000	3/1/2021	0.06%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AX2	Investment-grade corporate bonds	45,366,000	7/26/2021	0.30%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AF1	Investment-grade corporate bonds	20,855,000	9/13/2021	0.14%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AK0	Investment-grade corporate bonds	10,299,000	2/22/2022	0.07%
MIZUHO FINANCIAL GROUP INC	60687YAC3	Investment-grade corporate bonds	13,200,000	4/12/2021	0.09%
MIZUHO FINANCIAL GROUP INC	60687YAF6	Investment-grade corporate bonds	29,489,000	9/13/2021	0.20%
MIZUHO FINANCIAL GROUP INC	60687YAJ8	Investment-grade corporate bonds	54,690,000	2/28/2022	0.36%
MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV	60920LAB0	Investment-grade corporate bonds	36,700,000	10/28/2019	0.24%
MONDELEZ INTERNATIONAL INC	609207AC9	Investment-grade corporate bonds	11,750,000	2/1/2019	0.08%
MORGAN STANLEY	61746BEH5	Investment-grade corporate bonds	29,342,000	2/14/2020	0.20%
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	0.17%
MORGAN STANLEY	61746BEB8	Investment-grade corporate bonds	37,992,000	4/21/2021	0.26%
MORGAN STANLEY	61746BEE2	Investment-grade corporate bonds	37,643,000	1/20/2022	0.25%
NATIONAL AUSTRALIA BANK LTD	6325C0DA6	Investment-grade corporate bonds	2,600,000	12/9/2019	0.02%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
NATIONAL AUSTRALIA BANK LTD	6325C0DG3	Investment-grade corporate bonds	17,750,000	1/10/2020	0.12%
NATIONAL AUSTRALIA BANK LTD	6325C0DP3	Investment-grade corporate bonds	25,700,000	5/22/2020	0.17%
NATIONAL AUSTRALIA BANK LTD	6325C0DT5	Investment-grade corporate bonds	27,900,000	1/12/2021	0.18%
NATIONAL AUSTRALIA BANK LTD	6325C0DV0	Investment-grade corporate bonds	28,200,000	9/20/2021	0.19%
NATIONAL AUSTRALIA BANK LTD	6325C0DW8	Investment-grade corporate bonds	27,500,000	11/4/2021	0.18%
NATIONAL BANK OF CANADA	63307A2F1	Investment-grade corporate bonds	21,023,000	6/12/2020	0.14%
NATIONAL BANK OF CANADA	63307A2H7	Investment-grade corporate bonds	18,700,000	11/2/2020	0.12%
NEW YORK LIFE GLOBAL FUNDING	64952WCL5	Investment-grade corporate bonds	15,000,000	10/24/2019	0.10%
NEW YORK LIFE GLOBAL FUNDING	64952WCZ4	Investment-grade corporate bonds	6,000,000	8/6/2021	0.04%
NISSAN MOTOR ACCEPTANCE CORP	654740AL3	Investment-grade corporate bonds	19,000,000	3/8/2019	0.13%
NISSAN MOTOR ACCEPTANCE CORP	654740AQ2	Investment-grade corporate bonds	15,000,000	9/13/2019	0.10%
NISSAN MOTOR ACCEPTANCE CORP	654740AU3	Investment-grade corporate bonds	10,250,000	1/13/2020	0.07%
NISSAN MOTOR ACCEPTANCE CORP	654740AY5	Investment-grade corporate bonds	29,800,000	7/13/2020	0.20%
NISSAN MOTOR ACCEPTANCE CORP	654740BC2	Investment-grade corporate bonds	11,900,000	9/28/2020	0.08%
NORDEA BANK ABP	65557CAL7	Investment-grade corporate bonds	15,000,000	4/4/2019	0.10%
NORDEA BANK ABP	65557CAW3	Investment-grade corporate bonds	51,875,000	5/29/2020	0.35%
NORDEA BANK ABP	65557CAT0	Investment-grade corporate bonds	8,353,000	5/27/2021	0.06%
PEPSICO INC	713448DG0	Investment-grade corporate bonds	4,230,000	2/22/2019	0.03%
PHILLIPS 66	718546AP9	Investment-grade corporate bonds	21,349,000	4/15/2020	0.14%
PHILLIPS 66	718546AS3	Investment-grade corporate bonds	8,500,000	2/26/2021	0.06%
PNC BANK NA	69353REX2	Investment-grade corporate bonds	28,400,000	7/29/2019	0.19%
PNC BANK NA	69353RFD5	Investment-grade corporate bonds	34,150,000	5/19/2020	0.23%
PNC BANK NA	69353RFK9	Investment-grade corporate bonds	27,970,000	1/22/2021	0.18%
PRINCIPAL LIFE GLOBAL FUNDING II	74256LBA6	Investment-grade corporate bonds	10,000,000	2/22/2019	0.07%
PRINCIPAL LIFE GLOBAL FUNDING II	74256LBC2	Investment-grade corporate bonds	37,200,000	6/26/2020	0.25%
PROTECTIVE LIFE GLOBAL FUNDING	74368CAN4	Investment-grade corporate bonds	23,000,000	7/13/2020	0.15%
PRUDENTIAL FINANCIAL INC	74432QCB9	Investment-grade corporate bonds	18,900,000	8/15/2019	0.13%
RABOBANK NEDERLAND NV NY	21688AAH5	Investment-grade corporate bonds	48,300,000	8/9/2019	0.32%
RABOBANK NEDERLAND NV NY	21688AAP7	Investment-grade corporate bonds	25,370,000	4/26/2021	0.17%
RABOBANK NEDERLAND NV NY	21688AAK8	Investment-grade corporate bonds	29,100,000	1/10/2022	0.19%
REGIONS BANK/BIRMINGHAM AL	759187CC9	Investment-grade corporate bonds	33,875,000	4/1/2021	0.22%
REGIONS BANK/BIRMINGHAM AL	759187CE5	Investment-grade corporate bonds	67,026,000	8/13/2021	0.44%
ROYAL BANK OF CANADA	78012KC54	Investment-grade corporate bonds	20,000,000	3/2/2020	0.13%
ROYAL BANK OF CANADA	78013XRJ9	Investment-grade corporate bonds	17,300,000	7/22/2020	0.11%
ROYAL BANK OF CANADA	78013XKH0	Investment-grade corporate bonds	35,750,000	4/30/2021	0.24%
SANTANDER HOLDINGS USA INC	U8029KAB8	Investment-grade corporate bonds	5,500,000	7/15/2019	0.04%
SANTANDER UK PLC	80283LAQ6	Investment-grade corporate bonds	15,456,000	11/3/2020	0.10%
SANTANDER UK PLC	80283LAU7	Investment-grade corporate bonds	64,370,000	6/1/2021	0.42%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAG8	Investment-grade corporate bonds	15,000,000	9/13/2019	0.10%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAN3	Investment-grade corporate bonds	25,150,000	3/16/2020	0.17%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAG3	Investment-grade corporate bonds	45,200,000	9/13/2019	0.30%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAH1	Investment-grade corporate bonds	52,250,000	5/17/2021	0.35%
SOUTHERN CO/THE	842587DB0	Investment-grade corporate bonds	36,145,000	2/14/2020	0.24%
SOUTHERN CO/THE	842587DA2	Investment-grade corporate bonds	30,800,000	9/30/2020	0.20%
STATE STREET CORP	857477AS2	Investment-grade corporate bonds	39,773,000	8/18/2020	0.26%
SUMITOMO MITSUI BANKING CORP	865622CK8	Investment-grade corporate bonds	26,000,000	1/17/2020	0.17%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAD2	Investment-grade corporate bonds	8,460,000	3/9/2021	0.06%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAJ9	Investment-grade corporate bonds	35,774,000	10/19/2021	0.24%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAL4	Investment-grade corporate bonds	8,220,000	1/11/2022	0.05%
SUNCORP-METWAY LTD	8672EMAE4	Investment-grade corporate bonds	5,000,000	5/3/2019	0.03%
SUNTRUST BANK/ATLANTA GA	86787EAS6	Investment-grade corporate bonds	28,550,000	1/31/2020	0.19%
SUNTRUST BANK/ATLANTA GA	86787EAZ0	Investment-grade corporate bonds	39,050,000	10/26/2021	0.26%
SVENSKA HANDELSBANKEN AB	86960BAN2	Investment-grade corporate bonds	14,600,000	9/6/2019	0.10%
SVENSKA HANDELSBANKEN AB	86960BAP7	Investment-grade corporate bonds	6,000,000	9/6/2019	0.04%
SVENSKA HANDELSBANKEN AB	86960BAS1	Investment-grade corporate bonds	15,000,000	9/8/2020	0.10%
SVENSKA HANDELSBANKEN AB	86960BAM4	Investment-grade corporate bonds	21,400,000	3/30/2021	0.14%
SVENSKA HANDELSBANKEN AB	86960BAU6	Investment-grade corporate bonds	38,900,000	5/24/2021	0.26%
SWEDBANK AB	87020PAJ6	Investment-grade corporate bonds	8,500,000	3/14/2022	0.06%
TD AMERITRADE HOLDING CORP	87236YAA6	Investment-grade corporate bonds	28,909,000	12/1/2019	0.20%
TD AMERITRADE HOLDING CORP	87236YAG3	Investment-grade corporate bonds	70,400,000	11/1/2021	0.46%
TORONTO-DOMINION BANK/THE	89114QBR8	Investment-grade corporate bonds	4,950,000	1/18/2019	0.03%
TORONTO-DOMINION BANK/THE	89114QAW8	Investment-grade corporate bonds	7,300,000	11/5/2019	0.05%
TORONTO-DOMINION BANK/THE	89114QC63	Investment-grade corporate bonds	17,600,000	9/17/2020	0.12%
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	0.19%
TORONTO-DOMINION BANK/THE	89114QBH0	Investment-grade corporate bonds	26,000,000	4/7/2021	0.17%
TORONTO-DOMINION BANK/THE	89114QC30	Investment-grade corporate bonds	38,200,000	6/11/2021	0.25%
TORONTO-DOMINION BANK/THE	89114QBM9	Investment-grade corporate bonds	1,001,000	7/13/2021	0.01%
TOTAL CAPITAL INTERNATIONAL SA	89153VAK5	Investment-grade corporate bonds	18,472,000	1/10/2019	0.12%
TOTAL CAPITAL INTERNATIONAL SA	89153VAN9	Investment-grade corporate bonds	4,525,000	6/19/2019	0.03%
TOYOTA MOTOR CREDIT CORP	89236TBC8	Investment-grade corporate bonds	2,105,000	1/17/2019	0.01%
TRANSCANADA PIPELINES LTD	89352HAU3	Investment-grade corporate bonds	24,100,000	11/15/2019	0.16%
TYSON FOODS INC	902494BA0	Investment-grade corporate bonds	8,700,000	5/30/2019	0.06%
TYSON FOODS INC	902494BE2	Investment-grade corporate bonds	24,000,000	8/21/2020	0.16%
UBS AG/LONDON	902674XE5	Investment-grade corporate bonds	33,323,000	6/8/2020	0.22%
UBS AG/LONDON	902674XJ4	Investment-grade corporate bonds	22,918,000	12/1/2020	0.15%
UBS GROUP FUNDING SWITZERLAND AG	90351DAC1	Investment-grade corporate bonds	28,900,000	9/24/2020	0.19%
UBS GROUP FUNDING SWITZERLAND AG	90351DAE7	Investment-grade corporate bonds	34,554,000	4/14/2021	0.23%
UBS GROUP FUNDING SWITZERLAND AG	90351DAG2	Investment-grade corporate bonds	23,450,000	2/1/2022	0.16%
UNITEDHEALTH GROUP INC	91324PDG4	Investment-grade corporate bonds	27,450,000	6/15/2021	0.18%
US BANCORP	91159HHQ6	Investment-grade corporate bonds	4,840,000	1/24/2022	0.03%
US BANK NA/CINCINNATI OH	90331HNQ2	Investment-grade corporate bonds	38,700,000	4/26/2021	0.26%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
US BANK NA/CINCINNATI OH	90331HNT6	Investment-grade corporate bonds	78,380,000	5/21/2021	0.52%
US BANK NA/CINCINNATI OH	90331HNY5	Investment-grade corporate bonds	10,200,000	11/16/2021	0.07%
VERIZON COMMUNICATIONS INC	92343VDE1	Investment-grade corporate bonds	80,000	8/15/2019	0.00%
VERIZON COMMUNICATIONS INC	92343VDZ4	Investment-grade corporate bonds	2,900,000	5/22/2020	0.02%
VULCAN MATERIALS CO	929160AX7	Investment-grade corporate bonds	35,938,000	3/1/2021	0.24%
WELLS FARGO & CO	94974BGN4	Investment-grade corporate bonds	16,847,000	7/22/2020	0.11%
WELLS FARGO & CO	94974BGS3	Investment-grade corporate bonds	7,772,000	12/7/2020	0.05%
WELLS FARGO & CO	949746RT0	Investment-grade corporate bonds	33,686,000	3/4/2021	0.23%
WELLS FARGO & CO	949746SB8	Investment-grade corporate bonds	9,960,000	7/26/2021	0.07%
WELLS FARGO & CO	949746SP7	Investment-grade corporate bonds	13,300,000	2/11/2022	0.09%
WELLS FARGO BANK NA	94988J5Q6	Investment-grade corporate bonds	23,700,000	7/23/2021	0.16%
WELLS FARGO BANK NA	94988J5U7	Investment-grade corporate bonds	34,500,000	10/22/2021	0.23%
WESTPAC BANKING CORP	961214CZ4	Investment-grade corporate bonds	12,950,000	8/19/2019	0.09%
WESTPAC BANKING CORP	961214DL4	Investment-grade corporate bonds	14,900,000	3/6/2020	0.10%
WESTPAC BANKING CORP	961214DY6	Investment-grade corporate bonds	14,300,000	5/15/2020	0.09%
WESTPAC BANKING CORP	961214DV2	Investment-grade corporate bonds	23,450,000	1/25/2021	0.15%
WESTPAC BANKING CORP	961214DH3	Investment-grade corporate bonds	1,900,000	1/11/2022	0.01%
ZOETIS INC	98978VAR4	Investment-grade corporate bonds	51,980,000	8/20/2021	0.34%
HSBC SECURITIES (USA), INC.	---	Repurchase agreement	68,132,000	1/2/2019	0.45%
J.P. MORGAN SECURITIES, INC.	---	Repurchase agreement	50,000,000	1/2/2019	0.33%
BNP PARIBAS	---	Repurchase agreement	50,000,000	2/6/2019	0.33%
RBC CAPITAL MARKETS, LLC	---	Repurchase agreement	25,000,000	2/6/2019	0.17%
ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2005-WF1	004421QQ9	Residential MBS (non-agency)	1,257,822	5/25/2035	0.01%
ALTERNATIVE LOAN TRUST 2004-J5	12667FLL7	Residential MBS (non-agency)	8,184,905	8/25/2034	0.05%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUG	03072SQC2	Residential MBS (non-agency)	551,816	5/25/2034	0.00%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUG	03072SL94	Residential MBS (non-agency)	4,861,811	10/25/2035	0.03%
ANGEL OAK MORTGAGE TRUST I LLC 2017-2	03463NAA1	Residential MBS (non-agency)	2,882,284	7/25/2047	0.02%
ANGEL OAK MORTGAGE TRUST LLC 2015-1	03463LAA5	Residential MBS (non-agency)	2,276,496	11/25/2047	0.01%
ARGENT SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFICATE	040104JJ1	Residential MBS (non-agency)	2,962,957	5/25/2034	0.02%
BANC OF AMERICA FUNDING 2005-B TRUST	05946XRW5	Residential MBS (non-agency)	536,527	4/20/2035	0.00%
BANC OF AMERICA FUNDING 2015-R4 TRUST	05990RAS0	Residential MBS (non-agency)	7,104,853	8/27/2036	0.05%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-EC1	0738795D6	Residential MBS (non-agency)	2,678,074	11/25/2035	0.02%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC1	073879VF2	Residential MBS (non-agency)	915,093	5/25/2035	0.01%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC2	073879E38	Residential MBS (non-agency)	7,152,791	8/25/2035	0.05%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2006-HE1	0738796P8	Residential MBS (non-agency)	303,492	12/25/2035	0.00%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2007-HE7	07387VAA7	Residential MBS (non-agency)	9,668,427	10/25/2037	0.06%
BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD1	073877AD4	Residential MBS (non-agency)	1,061,765	8/25/2043	0.01%
BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD3	073877CP5	Residential MBS (non-agency)	1,280,670	7/25/2035	0.01%
BELLEMEADE RE LTD	078769AB2	Residential MBS (non-agency)	6,592,930	7/25/2025	0.04%
CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-RFC1	14453EAD4	Residential MBS (non-agency)	3,730,169	3/25/2036	0.02%
CIT MORTGAGE LOAN TRUST 2007-1	12559QAD4	Residential MBS (non-agency)	3,944,443	10/25/2037	0.03%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CITIGROUP MORTGAGE LOAN TRUST INC	17309QAE4	Residential MBS (non-agency)	17,717,287	10/25/2036	0.12%
COLT 2018-1 MORTGAGE LOAN TRUST	19687UAA1	Residential MBS (non-agency)	4,177,530	2/25/2048	0.03%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670NF1	Residential MBS (non-agency)	2,544,293	1/25/2036	0.02%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670XR4	Residential MBS (non-agency)	1,928,049	4/25/2036	0.01%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126673QG0	Residential MBS (non-agency)	2,994,514	5/25/2036	0.02%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670UR7	Residential MBS (non-agency)	1,509,961	6/25/2036	0.01%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670VW5	Residential MBS (non-agency)	336,747	6/25/2036	0.00%
CSMC SERIES 2010-9R	12644NAE6	Residential MBS (non-agency)	18,784,794	8/27/2037	0.13%
CSMC SERIES 2014-5R	12648MBJ2	Residential MBS (non-agency)	6,996	10/27/2036	0.00%
CSMC SERIES 2015-2R	12649QBG8	Residential MBS (non-agency)	17,280,567	8/27/2036	0.11%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-16	126670PC6	Residential MBS (non-agency)	3,036,043	5/25/2036	0.02%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-3	126673B84	Residential MBS (non-agency)	3,370,000	8/25/2035	0.02%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2017-1	24380TAA4	Residential MBS (non-agency)	1,317,628	12/26/2046	0.01%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2017-3	24381FAA3	Residential MBS (non-agency)	2,214,353	10/25/2047	0.01%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2018-1	24380PAA2	Residential MBS (non-agency)	5,431,270	12/25/2057	0.04%
ELLINGTON FINANCIAL MORTGAGE TRUST 2017-1	31572XAA8	Residential MBS (non-agency)	11,856,978	10/25/2047	0.08%
ELLINGTON FINANCIAL MORTGAGE TRUST 2018-1	31573NAM3	Residential MBS (non-agency)	21,205,854	10/25/2058	0.14%
ELLINGTON LOAN ACQUISITION TRUST 2007-1	288542AD5	Residential MBS (non-agency)	3,900,518	5/25/2037	0.03%
EQUIFIRST MORTGAGE LOAN TRUST 2005-1	29445FCQ9	Residential MBS (non-agency)	3,617,613	4/25/2035	0.02%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2004-FF7	32027NLA7	Residential MBS (non-agency)	2,139,558	9/25/2034	0.01%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2004-FFH4	32027NPG0	Residential MBS (non-agency)	1,036,870	1/25/2035	0.01%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH3	32027NVD0	Residential MBS (non-agency)	3,894,515	9/25/2035	0.03%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH4	32027NXD8	Residential MBS (non-agency)	8,554,867	12/25/2035	0.06%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF1	32027NYL9	Residential MBS (non-agency)	31,224	1/25/2036	0.00%
FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2005-FF12	32027NXW6	Residential MBS (non-agency)	1,345,000	11/25/2036	0.01%
GALTON FUNDING MORTGAGE TRUST 2017-1	36417JAY5	Residential MBS (non-agency)	7,406,941	11/25/2057	0.05%
GE-WMC ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2005-2	367910AR7	Residential MBS (non-agency)	3,119,997	12/25/2035	0.02%
GSAA HOME EQUITY TRUST 2005-6	36242D3W1	Residential MBS (non-agency)	1,960,601	6/25/2035	0.01%
GSAA HOME EQUITY TRUST 2005-8	362341CT4	Residential MBS (non-agency)	9,672,054	6/25/2035	0.06%
GSAMP TRUST 2004-AR2	36242DDP5	Residential MBS (non-agency)	1,171,569	8/25/2034	0.01%
GSAMP TRUST 2006-HE7	36245EAE8	Residential MBS (non-agency)	1,514,057	10/25/2046	0.01%
HOME Banc MORTGAGE TRUST 2005-4	43739EBS5	Residential MBS (non-agency)	15,632,020	10/25/2035	0.10%
HOMEWARD OPPORTUNITIES FUND I TRUST 2018-1	43789AAA2	Residential MBS (non-agency)	12,053,540	6/25/2048	0.08%
JP MORGAN MORTGAGE ACQUISITION CORP 2005-FLD1	46626LAW0	Residential MBS (non-agency)	1,070,734	7/25/2035	0.01%
JP MORGAN MORTGAGE ACQUISITION TRUST 2006-CH1	46629TAE0	Residential MBS (non-agency)	429,518	7/25/2036	0.00%
JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH1	46630LAY0	Residential MBS (non-agency)	6,650,000	11/25/2036	0.04%
JP MORGAN RESECURITIZATION TRUST SERIES 2014-1	46641TBG8	Residential MBS (non-agency)	7,640,818	6/26/2035	0.05%
LONG BEACH MORTGAGE LOAN TRUST 2004-1	542514EU4	Residential MBS (non-agency)	803,896	2/25/2034	0.01%
MASTR ADJUSTABLE RATE MORTGAGES TRUST 2004-13	576433UM6	Residential MBS (non-agency)	1,577,775	11/21/2034	0.01%
MASTR ASSET-BACKED SECURITIES TRUST 2006-FRE1	57643LPP5	Residential MBS (non-agency)	1,737,625	12/25/2035	0.01%
MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2005-AR1	59020UG90	Residential MBS (non-agency)	1,714,824	6/25/2036	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2006-A	59023WAB4	Residential MBS (non-agency)	1,743,889	8/25/2036	0.01%
NEW CENTURY HOME EQUITY LOAN TRUST 2005-3	64352VLL3	Residential MBS (non-agency)	4,446,674	7/25/2035	0.03%
NOMURA HOME EQUITY LOAN INC HOME EQUITY LOAN TRUST SERIES 2	65536HAG3	Residential MBS (non-agency)	2,467,896	5/25/2035	0.02%
NOMURA RESECURITIZATION TRUST 2015-8R	65541AAL0	Residential MBS (non-agency)	4,757,129	11/25/2047	0.03%
OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NAX1	Residential MBS (non-agency)	2,368,803	4/25/2035	0.02%
OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NBM4	Residential MBS (non-agency)	7,367,010	7/25/2035	0.05%
OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NBP7	Residential MBS (non-agency)	12,082,000	7/25/2035	0.08%
PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFI	70069FFK8	Residential MBS (non-agency)	1,241,967	1/25/2036	0.01%
PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SE	70069FEK9	Residential MBS (non-agency)	9,262,393	2/25/2035	0.06%
POPULAR ABS MORTGAGE PASS-THROUGH TRUST 2005-A	73316PDA5	Residential MBS (non-agency)	255,259	6/25/2035	0.00%
RAMP SERIES 2005-RS1 TRUST	76112BJG6	Residential MBS (non-agency)	1,047,629	1/25/2035	0.01%
RAMP SERIES 2005-RS6 TRUST	76112BTU4	Residential MBS (non-agency)	8,585,323	6/25/2035	0.06%
RASC SERIES 2004-KS10 TRUST	76110WG34	Residential MBS (non-agency)	8,616,745	11/25/2034	0.06%
RASC SERIES 2004-KS12 TRUST	76110WK88	Residential MBS (non-agency)	1,511,017	1/25/2035	0.01%
RASC SERIES 2005-KS11 TRUST	76110W7D2	Residential MBS (non-agency)	1,280,809	12/25/2035	0.01%
RASC SERIES 2006-KS6 TRUST	75406WAD3	Residential MBS (non-agency)	17,692,687	8/25/2036	0.12%
SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-CB1	81375WHF6	Residential MBS (non-agency)	12,771,543	1/25/2036	0.08%
SOUNDVIEW HOME LOAN TRUST 2005-CTX1	83611PBV2	Residential MBS (non-agency)	2,228,807	11/25/2035	0.01%
SOUNDVIEW HOME LOAN TRUST 2006-2	83611MNH7	Residential MBS (non-agency)	3,385,582	3/25/2036	0.02%
STARWOOD MORTGAGE RESIDENTIAL TRUST 2018-IMC1	85572KAA2	Residential MBS (non-agency)	13,533,373	3/25/2048	0.09%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2004-7	86358EKH8	Residential MBS (non-agency)	3,366,279	8/25/2034	0.02%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-1	86358EQJ8	Residential MBS (non-agency)	4,082,033	2/25/2035	0.03%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-3	86358ERW8	Residential MBS (non-agency)	1,091,330	4/25/2035	0.01%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-5	86358ETG1	Residential MBS (non-agency)	1,704,725	6/25/2035	0.01%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-8	86358EXP6	Residential MBS (non-agency)	574,776	10/25/2035	0.00%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE1	86358EUV6	Residential MBS (non-agency)	1,190,737	7/25/2035	0.01%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-G	86360XAC4	Residential MBS (non-agency)	3,782,635	7/25/2036	0.03%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-N	86360PAD9	Residential MBS (non-agency)	605,427	5/25/2036	0.00%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-O	86359UAE9	Residential MBS (non-agency)	2,470,988	4/25/2036	0.02%
VERUS SECURITIZATION TRUST	92536KAA3	Residential MBS (non-agency)	5,042,518	11/25/2047	0.03%
VERUS SECURITIZATION TRUST 2017-2	92536EAA7	Residential MBS (non-agency)	15,997,491	7/25/2047	0.10%
VERUS SECURITIZATION TRUST 2018-2	92535TAA5	Residential MBS (non-agency)	27,344,723	6/1/2058	0.18%
WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2005-2 TRUS	9497ENAD5	Residential MBS (non-agency)	1,330,000	11/25/2035	0.01%
WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2005-3 TRUS	9497EMAG0	Residential MBS (non-agency)	2,021,552	12/25/2035	0.01%
CAPITAL ONE MULTI-ASSET EXECUTION TRUST	14041NFF3	Short-term asset-backed securities	23,391,000	6/15/2022	0.15%
CHASE ISSUANCE TRUST	161571HC1	Short-term asset-backed securities	6,990,000	6/15/2021	0.05%
CHASE ISSUANCE TRUST	161571FK5	Short-term asset-backed securities	39,720,000	8/15/2021	0.26%
CITIBANK CREDIT CARD ISSUANCE TRUST	17305EGA7	Short-term asset-backed securities	9,990,000	1/19/2021	0.07%
CITIBANK CREDIT CARD ISSUANCE TRUST	17305EGH2	Short-term asset-backed securities	41,773,000	9/20/2021	0.28%
CITIBANK CREDIT CARD ISSUANCE TRUST	17305EFW0	Short-term asset-backed securities	5,000,000	11/19/2021	0.03%
DISCOVER CARD EXECUTION NOTE TRUST	254683BK0	Short-term asset-backed securities	46,430,000	12/15/2021	0.31%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
DISCOVER CARD EXECUTION NOTE TRUST	254683AY1	Short-term asset-backed securities	62,360,000	1/18/2022	0.41%
STATION PLACE SECURITIZATION TRUST	85771HAA8	Short-term asset-backed securities	16,369,000	7/24/2019	0.11%
STATION PLACE SECURITIZATION TRUST 2018-1	85771EAA5	Short-term asset-backed securities	20,792,000	4/24/2019	0.14%
STATION PLACE SECURITIZATION TRUST 2018-5	85773GAA8	Short-term asset-backed securities	17,687,000	9/24/2019	0.12%

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

Holdings are unaudited and will vary over time.

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

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

Putnam Investments
100 Federal Street
Boston, MA 02110
putnam.com

Putnam Retail Management

HL736 310558 1/19