

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
BELLEMEADE RE 2017-1 LTD	078767AA8	Agency CMO	14,501,892	10/25/2027	0.10%
BELLEMEADE RE 2018-2 LTD	07877DAA4	Agency CMO	27,992,000	8/25/2028	0.18%
CONNECTICUT AVENUE SECURITIES TRUST 2018-R07	20753QAA7	Agency CMO	21,695,560	4/25/2031	0.14%
CONNECTICUT AVENUE SECURITIES TRUST 2019-R01	20754FAB8	Agency CMO	14,885,015	7/25/2031	0.10%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAC8	Agency CMO	523,942	1/25/2024	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAE4	Agency CMO	81,332	5/25/2024	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAV6	Agency CMO	22,282,677	2/25/2025	0.16%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBZ6	Agency CMO	140,913	9/25/2028	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCK8	Agency CMO	3,104,104	10/25/2028	0.02%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCZ5	Agency CMO	10,765,505	1/25/2029	0.07%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDG6	Agency CMO	1,306,755	1/25/2029	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDP6	Agency CMO	5,068,922	4/25/2029	0.03%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDZ4	Agency CMO	49,273	5/25/2029	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XEK6	Agency CMO	6,779,368	7/25/2029	0.04%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XGK4	Agency CMO	19,295,749	9/25/2029	0.13%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XJS4	Agency CMO	799,363	10/25/2029	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XLS1	Agency CMO	632,145	11/25/2029	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XNS9	Agency CMO	1,754,982	1/25/2030	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XUS1	Agency CMO	4,403,469	5/25/2030	0.03%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XYS7	Agency CMO	12,590,060	7/25/2030	0.08%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XC28	Agency CMO	3,756,757	8/25/2030	0.02%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XJ21	Agency CMO	195,272	10/25/2030	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XQ31	Agency CMO	2,227,866	12/25/2030	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XX25	Agency CMO	7,910,113	1/25/2031	0.05%
FANNIE MAE POOL	31402DRN2	Agency CMO	2	9/1/2019	0.00%
FANNIE MAE POOL	31403C5N7	Agency CMO	119	12/1/2019	0.00%
FANNIE MAE REMICS	31393XN60	Agency CMO	703	5/25/2019	0.00%
FANNIE MAE REMICS	31397QWQ7	Agency CMO	56	8/25/2019	0.00%
FANNIE MAE REMICS	31397SAY0	Agency CMO	793	6/25/2020	0.00%
FANNIE MAE REMICS	31398RCS2	Agency CMO	4,845	1/25/2021	0.00%
FANNIE MAE REMICS	31358NCV2	Agency CMO	592	5/25/2022	0.00%
FANNIE MAE REMICS	31397NEB7	Agency CMO	1,010	3/25/2024	0.00%
FANNIE MAE REMICS	31397Q5M6	Agency CMO	5,133	9/25/2025	0.00%
FANNIE MAE REMICS	31394EGS1	Agency CMO	621,697	10/25/2031	0.00%
FANNIE MAE REMICS	31393A5B9	Agency CMO	127,343	3/25/2033	0.00%
FANNIE MAE REMICS	31394DA42	Agency CMO	13,703	2/25/2035	0.00%
FANNIE MAE REMICS	31396KMG4	Agency CMO	247,841	8/25/2036	0.00%
FANNIE MAE REMICS	31396YHT2	Agency CMO	16,620	2/25/2038	0.00%
FANNIE MAE REMICS	31397SE83	Agency CMO	7,527	2/25/2039	0.00%
FANNIE MAE REMICS	31397Q6H6	Agency CMO	14,286	3/25/2039	0.00%
FANNIE MAE REMICS	31397U3J6	Agency CMO	10,865	10/25/2039	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
FANNIE MAE REMICS	31398TH53	Agency CMO	68,282	7/25/2040	0.00%
FANNIE MAE REMICS	31398TXE6	Agency CMO	587,241	8/25/2040	0.00%
FREDDIE MAC REMICS	31394WYN2	Agency CMO	472	4/15/2019	0.00%
FREDDIE MAC REMICS	31395FHJ6	Agency CMO	1,020	9/15/2019	0.00%
FREDDIE MAC REMICS	31395FYZ1	Agency CMO	2,594	9/15/2019	0.00%
FREDDIE MAC REMICS	3133T12W1	Agency CMO	58,218	11/15/2023	0.00%
FREDDIE MAC REMICS	31398LSE9	Agency CMO	44,675	7/15/2034	0.00%
FREDDIE MAC REMICS	31397HJC3	Agency CMO	54,298	5/15/2037	0.00%
FREDDIE MAC REMICS	31398EHW7	Agency CMO	13,439	5/15/2037	0.00%
FREDDIE MAC REMICS	3137A1Z30	Agency CMO	142,844	6/15/2037	0.00%
FREDDIE MAC STACR TRUST 2018-HQA2	35563XAA0	Agency CMO	690,000	10/25/2048	0.00%
FREDDIE MAC STACR TRUST 2019-DNA1	35563KAA8	Agency CMO	20,000,000	1/25/2049	0.13%
FREDDIE MAC STACR TRUST 2019-HQA1	35563MAA4	Agency CMO	11,800,000	2/25/2049	0.08%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AL3	Agency CMO	5,848,848	2/25/2024	0.04%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AX7	Agency CMO	13,176,122	4/25/2024	0.09%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0BV0	Agency CMO	599	8/25/2024	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0CG2	Agency CMO	7,119,041	9/25/2024	0.05%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0EF2	Agency CMO	26,758	3/25/2025	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0EJ4	Agency CMO	24,200,000	3/25/2025	0.17%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FF1	Agency CMO	8,291,382	5/25/2025	0.06%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0ET2	Agency CMO	13,007,520	10/25/2027	0.09%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FT1	Agency CMO	14,432,372	12/25/2027	0.10%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0GF0	Agency CMO	6,117,355	3/25/2028	0.04%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0GT0	Agency CMO	34,369,213	4/25/2028	0.23%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0HF9	Agency CMO	13,200,859	5/25/2028	0.09%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0HT9	Agency CMO	12,541,821	7/25/2028	0.08%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0JF7	Agency CMO	4,154,121	9/25/2028	0.03%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0JR1	Agency CMO	14,855,794	10/25/2028	0.10%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KB4	Agency CMO	11,962,620	11/25/2028	0.08%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KM0	Agency CMO	13,016,627	12/25/2028	0.09%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KW8	Agency CMO	860,848	3/25/2029	0.01%
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	472,850	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	3,085,610	7/25/2029	0.02%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0MZ9	Agency CMO	4,570,954	8/25/2029	0.03%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0NW5	Agency CMO	21,991,854	10/25/2029	0.14%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0PT0	Agency CMO	17,497,582	12/25/2029	0.11%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0QP7	Agency CMO	1,490,707	3/25/2030	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0UC1	Agency CMO	1,195,631	9/25/2030	0.01%
GNMA	38374UBP5	Agency CMO	15,415	5/16/2039	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
STACR TRUST 2018-DNA2	35563TAA9	Agency CMO	900,000	12/25/2030	0.01%
STACR TRUST 2018-DNA3	35563WAA2	Agency CMO	1,805,000	9/25/2048	0.01%
FANNIE MAE POOL	31402QR78	Agency Pass-Through	2,744	11/1/2019	0.00%
FANNIE MAE POOL	31403C2Z3	Agency Pass-Through	2,001	6/1/2020	0.00%
FANNIE MAE POOL	3138EBZ4	Agency Pass-Through	8,737	5/1/2023	0.00%
FANNIE MAE POOL	31418MSV5	Agency Pass-Through	5,441	11/1/2023	0.00%
FREDDIE MAC GOLD POOL	31335HH97	Agency Pass-Through	109	3/1/2019	0.00%
FREDDIE MAC GOLD POOL	3128M1F61	Agency Pass-Through	2,128	11/1/2019	0.00%
FREDDIE MAC GOLD POOL	3128MBTL1	Agency Pass-Through	6,615	5/1/2021	0.00%
GINNIE MAE I POOL	36241KAJ7	Agency Pass-Through	1,685	10/15/2019	0.00%
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%
CHARIOT FUNDING LLC	15963RBD4	Asset-backed commercial paper	50,000,000	2/5/2020	0.33%
CHARTA LLC	16115WQU4	Asset-backed commercial paper	50,000,000	3/28/2019	0.33%
GOTHAM FUNDING CORP	38346MQT4	Asset-backed commercial paper	24,000,000	3/27/2019	0.16%
MATCHPOINT FINANCE PLC	57666BQR4	Asset-backed commercial paper	47,500,000	3/25/2019	0.31%
METLIFE SHORT TERM FUNDING LLC	59157URJ1	Asset-backed commercial paper	24,395,000	4/18/2019	0.16%
OLD LINE FUNDING LLC	67983UR13	Asset-backed commercial paper	21,750,000	4/1/2019	0.14%
SALISBURY RECEIVABLES CO LLC	79490BW51	Asset-backed commercial paper	48,000,000	9/5/2019	0.31%
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	0.35%
FORD CREDIT FLOORPLAN MASTER OWNER TRUST A	34528QDX9	Asset-backed securities	7,034,000	1/15/2022	0.05%
FORD CREDIT FLOORPLAN MASTER OWNER TRUST A	34528QFZ2	Asset-backed securities	7,540,000	5/15/2023	0.05%
LOANDEPOT STATION PLACE AGENCY SECURITIZATION TRUST 2017-1	53947HAA5	Asset-backed securities	21,579,000	11/25/2050	0.14%
MELLO WAREHOUSE SECURITIZATION TRUST 2018-1	585492AA9	Asset-backed securities	20,053,000	11/25/2051	0.13%
RMF BUYOUT ISSUANCE TRUST 2018-1	76971BAA8	Asset-backed securities	6,458,763	11/25/2028	0.04%
TOWD POINT ASSET TRUST 2018-SL1	89174UAA4	Asset-backed securities	2,987,415	1/25/2046	0.02%
BANK OF MONTREAL/CHICAGO IL	06370RNX3	Certificate of deposit	24,500,000	5/9/2019	0.16%
BARCLAYS BANK PLC/NY	06742TKR6	Certificate of deposit	28,000,000	10/15/2019	0.18%
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%
NATIONAL BANK OF CANADA/NEW YORK NY	63307ULO2	Certificate of deposit	19,500,000	5/8/2019	0.13%
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%
NORDEA BANK ABP/NEW YORK NY	65558TEF8	Certificate of deposit	28,000,000	2/12/2021	0.18%
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	0.31%
SUMITOMO MITSUI BANKING CORP/NEW YORK	86563YXB4	Certificate of deposit	19,650,000	6/5/2019	0.13%
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 <sup>1</sup>	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	32,265,687	5/10/2047	0.21%
ALBEMARLE CORP	01265RQ68	Commercial paper	24,500,000	3/6/2019	0.16%
ALBEMARLE CORP	01265RQD3	Commercial paper	18,000,000	3/13/2019	0.12%
ALBEMARLE CORP	01265RQR2	Commercial paper	13,000,000	3/25/2019	0.09%
ALBEMARLE CORP	01265RQT8	Commercial paper	30,000,000	3/27/2019	0.20%
ALBEMARLE CORP	01265RR42	Commercial paper	25,000,000	4/4/2019	0.16%
ALBEMARLE CORP	01265RR91	Commercial paper	27,000,000	4/9/2019	0.18%
AMCOR LTD/AUSTRALIA	0234E5QE1	Commercial paper	25,000,000	3/14/2019	0.16%
AMCOR LTD/AUSTRALIA	0234E5QF8	Commercial paper	10,000,000	3/15/2019	0.07%
AMCOR LTD/AUSTRALIA	0234E5QJ0	Commercial paper	28,000,000	3/18/2019	0.18%
AMCOR LTD/AUSTRALIA	0234E5QN1	Commercial paper	19,500,000	3/22/2019	0.13%
AMEREN ILLINOIS CO	02361LQF2	Commercial paper	37,000,000	3/15/2019	0.24%
AMERICAN ELECTRIC POWER CO INC	0255E3Q50	Commercial paper	12,000,000	3/5/2019	0.08%
AMERICAN ELECTRIC POWER CO INC	0255E3QE1	Commercial paper	60,000,000	3/14/2019	0.39%
ANHEUSER-BUSCH INBEV WORLDWIDE INC	03523LOB4	Commercial paper	16,331,000	3/11/2019	0.11%
ANHEUSER-BUSCH INBEV WORLDWIDE INC	03523LOS7	Commercial paper	14,000,000	3/26/2019	0.09%
ANHEUSER-BUSCH INBEV WORLDWIDE INC	03523LRN7	Commercial paper	17,700,000	4/22/2019	0.12%
ANHEUSER-BUSCH INBEV WORLDWIDE INC	03523LRQ0	Commercial paper	21,000,000	4/24/2019	0.14%
ANHEUSER-BUSCH INBEV WORLDWIDE INC	03523LTU9	Commercial paper	28,000,000	6/28/2019	0.18%
ANTHEM INC	03675MQJ1	Commercial paper	46,000,000	3/18/2019	0.30%
APACHE CORP	03741PQ70	Commercial paper	120,000,000	3/7/2019	0.79%
ARROW ELECTRONICS INC	04273MQ14	Commercial paper	37,000,000	3/1/2019	0.24%
ARROW ELECTRONICS INC	04273MQE6	Commercial paper	5,000,000	3/14/2019	0.03%
ARROW ELECTRONICS INC	04273MQF3	Commercial paper	14,000,000	3/15/2019	0.09%
ARROW ELECTRONICS INC	04273MQM8	Commercial paper	36,000,000	3/21/2019	0.24%
ARROW ELECTRONICS INC	04273MQV8	Commercial paper	18,000,000	3/29/2019	0.12%
AT&T INC	0020A3QF0	Commercial paper	36,700,000	3/15/2019	0.24%
AT&T INC	0020A3QU7	Commercial paper	23,500,000	3/28/2019	0.15%
AUTONATION INC	05330NQ10	Commercial paper	120,000,000	3/1/2019	0.79%
AUTOZONE INC	05333UQM5	Commercial paper	16,300,000	3/21/2019	0.11%
AVIATION CAPITAL GROUP LLC	05369CQE0	Commercial paper	14,000,000	3/14/2019	0.09%
AVIATION CAPITAL GROUP LLC	05369CQF7	Commercial paper	28,000,000	3/15/2019	0.18%
AVIATION CAPITAL GROUP LLC	05369CQJ9	Commercial paper	25,000,000	3/18/2019	0.16%
BELL CANADA INC	07787QQE9	Commercial paper	20,000,000	3/14/2019	0.13%
BELL CANADA INC	07787QR32	Commercial paper	35,500,000	4/3/2019	0.23%
BERKSHIRE HATHAWAY ENERGY CO	08465SQ77	Commercial paper	33,000,000	3/7/2019	0.22%
BERKSHIRE HATHAWAY ENERGY CO	08465SQD4	Commercial paper	18,500,000	3/13/2019	0.12%
BOSTON SCIENTIFIC CORP	10114BQ83	Commercial paper	15,000,000	3/8/2019	0.10%
BOSTON SCIENTIFIC CORP	10114BQF7	Commercial paper	9,000,000	3/15/2019	0.06%
BOSTON SCIENTIFIC CORP	10114BQS9	Commercial paper	12,000,000	3/26/2019	0.08%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
BOSTON SCIENTIFIC CORP	10114BQT7	Commercial paper	15,000,000	3/27/2019	0.10%
BOSTON SCIENTIFIC CORP	10114BRF6	Commercial paper	9,000,000	4/15/2019	0.06%
BOSTON SCIENTIFIC CORP	10114BRG4	Commercial paper	9,500,000	4/16/2019	0.06%
BOSTON SCIENTIFIC CORP	10114BS65	Commercial paper	12,000,000	5/6/2019	0.08%
BOSTON SCIENTIFIC CORP	10114BSD0	Commercial paper	11,000,000	5/13/2019	0.07%
BPCE SA	05571CQS3	Commercial paper	94,000,000	3/26/2019	0.62%
CABOT CORP	12705XQ11	Commercial paper	39,000,000	3/1/2019	0.26%
CABOT CORP	12705XQJ2	Commercial paper	26,000,000	3/18/2019	0.17%
CABOT CORP	12705XQU7	Commercial paper	23,500,000	3/28/2019	0.15%
CANADIAN NATURAL RESOURCES LTD	13638XQN3	Commercial paper	43,000,000	3/22/2019	0.28%
CANADIAN NATURAL RESOURCES LTD	13638XQR4	Commercial paper	69,500,000	3/25/2019	0.45%
CBS CORP	1248C3QR8	Commercial paper	26,275,000	3/25/2019	0.17%
CBS CORP	1248C3QS6	Commercial paper	47,000,000	3/26/2019	0.31%
CBS CORP	1248C3QV9	Commercial paper	15,000,000	3/29/2019	0.10%
CENTERPOINT ENERGY INC	1518T3QB1	Commercial paper	14,000,000	3/11/2019	0.09%
CENTERPOINT ENERGY INC	1518T3QM7	Commercial paper	38,000,000	3/21/2019	0.25%
CENTERPOINT ENERGY INC	1518T3QR6	Commercial paper	23,000,000	3/25/2019	0.15%
CENTERPOINT ENERGY INC	1518T3QS4	Commercial paper	20,000,000	3/26/2019	0.13%
CENTERPOINT ENERGY INC	1518T3R20	Commercial paper	36,500,000	4/2/2019	0.24%
CENTERPOINT ENERGY INC	1518T3R87	Commercial paper	5,500,000	4/8/2019	0.04%
CIGNA CORP	12553YRP8	Commercial paper	22,000,000	4/23/2019	0.14%
CIGNA CORP	12553YRQ6	Commercial paper	6,000,000	4/24/2019	0.04%
CIGNA CORP	12553YRR4	Commercial paper	28,000,000	4/25/2019	0.18%
CONSTELLATION BRANDS INC	21037DQ64	Commercial paper	10,000,000	3/6/2019	0.07%
CONSTELLATION BRANDS INC	21037DQD9	Commercial paper	33,500,000	3/13/2019	0.22%
CONSTELLATION BRANDS INC	21037DQE7	Commercial paper	4,700,000	3/14/2019	0.03%
CONSTELLATION BRANDS INC	21037DQF4	Commercial paper	23,000,000	3/15/2019	0.15%
CRH AMERICA FINANCE INC	12636DQV3	Commercial paper	27,000,000	3/29/2019	0.18%
CRH AMERICA FINANCE INC	12636DR18	Commercial paper	4,700,000	4/1/2019	0.03%
DOLLAR GENERAL CORP	25667MQ47	Commercial paper	47,000,000	3/4/2019	0.31%
DOMINION ENERGY INC	2574P1QT2	Commercial paper	9,000,000	3/27/2019	0.06%
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%
DUKE ENERGY CORP	26244JQN2	Commercial paper	19,000,000	3/22/2019	0.12%
EASTMAN CHEMICAL CO	27743KQS2	Commercial paper	18,000,000	3/26/2019	0.12%
EI DU PONT DE NEMOURS & CO	2635J5QU6	Commercial paper	32,000,000	3/28/2019	0.21%
ENBRIDGE US INC	29251VQ41	Commercial paper	10,000,000	3/4/2019	0.07%
ENBRIDGE US INC	29251VQ82	Commercial paper	36,000,000	3/8/2019	0.24%
ENBRIDGE US INC	29251VR16	Commercial paper	14,500,000	4/1/2019	0.09%
ENBRIDGE US INC	29251VR57	Commercial paper	28,000,000	4/5/2019	0.18%
ENBRIDGE US INC	29251VRV0	Commercial paper	9,500,000	4/29/2019	0.06%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
ENBRIDGE US INC	29251VS72	Commercial paper	28,250,000	5/7/2019	0.18%
ENI FINANCE USA INC	26876BQC8	Commercial paper	20,000,000	3/12/2019	0.13%
ENI FINANCE USA INC	26876BQM6	Commercial paper	20,000,000	3/21/2019	0.13%
ENI FINANCE USA INC	26876BQN4	Commercial paper	22,000,000	3/22/2019	0.14%
ENI FINANCE USA INC	26876BRW3	Commercial paper	30,000,000	4/30/2019	0.20%
ENI FINANCE USA INC	26876BSE2	Commercial paper	28,000,000	5/14/2019	0.18%
ENTERGY CORP	29366GRR4	Commercial paper	44,000,000	4/25/2019	0.29%
ENTERGY CORP	29366GS77	Commercial paper	10,078,000	5/7/2019	0.07%
ENTERGY CORP	29366GSA0	Commercial paper	25,000,000	5/10/2019	0.16%
ETP LEGACY LP	29277FQ12	Commercial paper	50,000,000	3/1/2019	0.33%
ETP LEGACY LP	29277FQ53	Commercial paper	70,000,000	3/5/2019	0.46%
FIDELITY NATIONAL INFORMATION SERVICES INC	31622GQC4	Commercial paper	38,000,000	3/12/2019	0.25%
FIDELITY NATIONAL INFORMATION SERVICES INC	31622GQK6	Commercial paper	79,000,000	3/19/2019	0.52%
FMC CORP	34410XQ11	Commercial paper	26,000,000	3/1/2019	0.17%
FMC CORP	34410XQN3	Commercial paper	47,000,000	3/22/2019	0.31%
FMC CORP	34410XQT0	Commercial paper	47,000,000	3/27/2019	0.31%
FMC TECHNOLOGIES INC	3024X3Q49	Commercial paper	15,100,000	3/4/2019	0.10%
FMC TECHNOLOGIES INC	3024X3QD9	Commercial paper	28,250,000	3/13/2019	0.18%
FMC TECHNOLOGIES INC	3024X3QE7	Commercial paper	6,735,000	3/14/2019	0.04%
FMC TECHNOLOGIES INC	3024X3QN7	Commercial paper	8,000,000	3/22/2019	0.05%
FORD MOTOR CREDIT CO LLC	3454G1RA6	Commercial paper	37,000,000	4/10/2019	0.24%
FORD MOTOR CREDIT CO LLC	3454G1RC2	Commercial paper	47,000,000	4/12/2019	0.31%
FORTIVE CORP	34961EQC2	Commercial paper	47,000,000	3/12/2019	0.31%
GENERAL MILLS INC	3703E1SD1	Commercial paper	34,000,000	5/13/2019	0.22%
GENERAL MOTORS FINANCIAL CO INC	37046UQ12	Commercial paper	20,000,000	3/1/2019	0.13%
GENERAL MOTORS FINANCIAL CO INC	37046UQF1	Commercial paper	12,000,000	3/15/2019	0.08%
GENERAL MOTORS FINANCIAL CO INC	37046UQK0	Commercial paper	6,000,000	3/19/2019	0.04%
GENERAL MOTORS FINANCIAL CO INC	37046UR29	Commercial paper	19,500,000	4/2/2019	0.13%
GENERAL MOTORS FINANCIAL CO INC	37046UR45	Commercial paper	14,000,000	4/4/2019	0.09%
GENERAL MOTORS FINANCIAL CO INC	37046URN3	Commercial paper	13,000,000	4/22/2019	0.08%
HARRIS CORP	41388FQM7	Commercial paper	23,500,000	3/21/2019	0.15%
HAWAIIAN ELECTRIC INDUSTRIES INC	41987LQ64	Commercial paper	12,500,000	3/6/2019	0.08%
HUMANA INC	44486JOB8	Commercial paper	5,698,000	3/11/2019	0.04%
HUMANA INC	44486JQC6	Commercial paper	11,000,000	3/12/2019	0.07%
HUMANA INC	44486JQE2	Commercial paper	14,500,000	3/14/2019	0.09%
HUMANA INC	44486JQJ1	Commercial paper	28,000,000	3/18/2019	0.18%
HUMANA INC	44486JQL6	Commercial paper	14,000,000	3/20/2019	0.09%
HUMANA INC	44486JQR3	Commercial paper	47,000,000	3/25/2019	0.31%
ING US FUNDING LLC	44988KGH6	Commercial paper	29,000,000	7/26/2019	0.19%
KEURIG DR PEPPER INC	49271KQC1	Commercial paper	41,000,000	3/12/2019	0.27%
KEURIG DR PEPPER INC	49271KQK3	Commercial paper	60,000,000	3/19/2019	0.39%



Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
KEURIG DR PEPPER INC	49271KQM9	Commercial paper	30,000,000	3/21/2019	0.20%
KINDER MORGAN INC/DE	49455MQ19	Commercial paper	27,000,000	3/1/2019	0.18%
LOWE'S COS INC	54866HQ70	Commercial paper	24,000,000	3/7/2019	0.16%
LOWE'S COS INC	54866HQU9	Commercial paper	10,000,000	3/28/2019	0.07%
LVMH MOET HENNESSY LOUIS VUITTON INC	55078URJ5	Commercial paper	27,000,000	4/18/2019	0.18%
MAGNA INTERNATIONAL INC	55922QQ12	Commercial paper	35,000,000	3/1/2019	0.23%
MAGNA INTERNATIONAL INC	55922QQ87	Commercial paper	32,500,000	3/8/2019	0.21%
MAGNA INTERNATIONAL INC	55922QQB0	Commercial paper	20,000,000	3/11/2019	0.13%
MAGNA INTERNATIONAL INC	55922QQE4	Commercial paper	15,000,000	3/14/2019	0.10%
MAGNA INTERNATIONAL INC	55922QQS3	Commercial paper	9,500,000	3/26/2019	0.06%
MARRIOTT INTERNATIONAL INC/MD	57163UQK5	Commercial paper	41,000,000	3/19/2019	0.27%
MARRIOTT INTERNATIONAL INC/MD	57163UR24	Commercial paper	14,875,000	4/2/2019	0.10%
MARRIOTT INTERNATIONAL INC/MD	57163UR32	Commercial paper	33,000,000	4/3/2019	0.22%
MARRIOTT INTERNATIONAL INC/MD	57163URV0	Commercial paper	30,500,000	4/29/2019	0.20%
MARSH & MCLENNAN COS INC	57174WQD4	Commercial paper	47,000,000	3/13/2019	0.31%
MARSH & MCLENNAN COS INC	57174WQV4	Commercial paper	32,700,000	3/29/2019	0.21%
MOHAWK INDUSTRIES INC	60819KQ45	Commercial paper	25,000,000	3/4/2019	0.16%
MOHAWK INDUSTRIES INC	60819KQF0	Commercial paper	18,500,000	3/15/2019	0.12%
MOHAWK INDUSTRIES INC	60819KQN3	Commercial paper	21,500,000	3/22/2019	0.14%
MOHAWK INDUSTRIES INC	60819KQT0	Commercial paper	16,500,000	3/27/2019	0.11%
MOHAWK INDUSTRIES INC	60819KQV5	Commercial paper	10,350,000	3/29/2019	0.07%
MONDELEZ INTERNATIONAL INC	60920WQF0	Commercial paper	18,000,000	3/15/2019	0.12%
MONDELEZ INTERNATIONAL INC	60920WQR4	Commercial paper	10,000,000	3/25/2019	0.07%
MONDELEZ INTERNATIONAL INC	60920WRH5	Commercial paper	19,500,000	4/17/2019	0.13%
MOODY'S CORP	61536PSM2	Commercial paper	33,000,000	5/21/2019	0.21%
MOODY'S CORP	61536PSN0	Commercial paper	56,250,000	5/22/2019	0.37%
NATIONAL GRID PLC	63627UQB3	Commercial paper	39,000,000	3/11/2019	0.26%
NATIONAL GRID USA	6362P3R97	Commercial paper	19,000,000	4/9/2019	0.12%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NQ56	Commercial paper	11,850,000	3/5/2019	0.08%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NQM9	Commercial paper	20,000,000	3/21/2019	0.13%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NQN7	Commercial paper	10,000,000	3/22/2019	0.07%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NOV9	Commercial paper	43,000,000	3/29/2019	0.28%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NR55	Commercial paper	28,500,000	4/5/2019	0.19%
NISOURCE FINANCE CORP	65478KQ53	Commercial paper	45,000,000	3/5/2019	0.29%
NISOURCE FINANCE CORP	65478KQ79	Commercial paper	11,200,000	3/7/2019	0.07%
NISOURCE FINANCE CORP	65478KQD6	Commercial paper	14,000,000	3/13/2019	0.09%
NISOURCE FINANCE CORP	65478KQE4	Commercial paper	24,959,000	3/14/2019	0.16%
NISOURCE FINANCE CORP	65478KQL8	Commercial paper	16,000,000	3/20/2019	0.10%
NORTHROP GRUMMAN CORP	66681MQT8	Commercial paper	19,000,000	3/27/2019	0.12%
NORTHROP GRUMMAN CORP	66681MRH3	Commercial paper	37,500,000	4/17/2019	0.24%
NORTHROP GRUMMAN CORP	66681MS17	Commercial paper	33,000,000	5/1/2019	0.22%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
NORTHROP GRUMMAN CORP	66681MSN9	Commercial paper	30,000,000	5/22/2019	0.20%
ONEOK INC	68269FQ44	Commercial paper	9,000,000	3/4/2019	0.06%
ONEOK INC	68269FQ69	Commercial paper	41,400,000	3/6/2019	0.27%
ONEOK INC	68269FQ77	Commercial paper	49,000,000	3/7/2019	0.32%
ONEOK INC	68269FQ85	Commercial paper	20,000,000	3/8/2019	0.13%
PUGET SOUND ENERGY INC	74533BQ58	Commercial paper	15,500,000	3/5/2019	0.10%
PUGET SOUND ENERGY INC	74533BQ74	Commercial paper	19,000,000	3/7/2019	0.12%
SCHLUMBERGER HOLDINGS CORP	80686EQJ4	Commercial paper	20,800,000	3/18/2019	0.14%
SCHLUMBERGER HOLDINGS CORP	80686EQR6	Commercial paper	38,000,000	3/25/2019	0.25%
SHERWIN-WILLIAMS CO/THE	82434UQB6	Commercial paper	40,000,000	3/11/2019	0.26%
SHERWIN-WILLIAMS CO/THE	82434UQJ9	Commercial paper	22,000,000	3/18/2019	0.14%
SHERWIN-WILLIAMS CO/THE	82434UQL4	Commercial paper	19,250,000	3/20/2019	0.13%
SHERWIN-WILLIAMS CO/THE	82434UQR1	Commercial paper	16,000,000	3/25/2019	0.10%
SIMON PROPERTY GROUP LP	82880XR28	Commercial paper	25,000,000	4/2/2019	0.16%
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	8426E3Q42	Commercial paper	19,000,000	3/4/2019	0.12%
SOUTHERN CO FUNDING CORP	8426E3QD2	Commercial paper	19,223,000	3/13/2019	0.13%
SOUTHERN CO FUNDING CORP	8426E3QL4	Commercial paper	30,000,000	3/20/2019	0.20%
SUNCOR ENERGY INC	86723BQ45	Commercial paper	11,000,000	3/4/2019	0.07%
SUNCOR ENERGY INC	86723BQM5	Commercial paper	13,000,000	3/21/2019	0.09%
SUNCOR ENERGY INC	86723BQR4	Commercial paper	23,000,000	3/25/2019	0.15%
SUNCOR ENERGY INC	86723BQU7	Commercial paper	7,000,000	3/28/2019	0.05%
SUNCOR ENERGY INC	86723BQV5	Commercial paper	36,000,000	3/29/2019	0.24%
SUNCOR ENERGY INC	86723BRS1	Commercial paper	19,000,000	4/26/2019	0.12%
TELUS CORP	87974WQ43	Commercial paper	37,500,000	3/4/2019	0.25%
TELUS CORP	87974WQL5	Commercial paper	35,000,000	3/20/2019	0.23%
TELUS CORP	87974WRS9	Commercial paper	47,000,000	4/26/2019	0.31%
TORONTO-DOMINION BANK/THE	89120DLQ0	Commercial paper	12,000,000	6/28/2019	0.08%
TOTAL CAPITAL CANADA LTD	89153QR36	Commercial paper	25,000,000	4/3/2019	0.16%
TOYOTA MOTOR CREDIT CORP	89233AH77	Commercial paper	46,500,000	4/29/2019	0.30%
TRANSCANADA PIPELINES LTD	89355QQJ8	Commercial paper	18,800,000	3/18/2019	0.12%
TRANSCANADA PIPELINES LTD	89355QSD9	Commercial paper	6,000,000	5/13/2019	0.04%
UDR INC	90352QQB6	Commercial paper	33,000,000	3/11/2019	0.22%
UDR INC	90352QQS9	Commercial paper	28,000,000	3/26/2019	0.18%
UNION ELECTRIC CO	90655KQ64	Commercial paper	50,000,000	3/6/2019	0.33%
WALGREENS BOOTS ALLIANCE INC	93142XTR2	Commercial paper	10,878,000	6/25/2019	0.07%
WALGREENS BOOTS ALLIANCE INC	93142XVE8	Commercial paper	22,000,000	8/14/2019	0.14%
WALGREENS BOOTS ALLIANCE INC	93142XVG3	Commercial paper	23,500,000	8/16/2019	0.15%
WALGREENS BOOTS ALLIANCE INC	93142XVK4	Commercial paper	12,476,000	8/19/2019	0.08%
WALGREENS BOOTS ALLIANCE INC	93142XVL2	Commercial paper	30,750,000	8/20/2019	0.20%



Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
WASTE MANAGEMENT INC	94107NOB3	Commercial paper	18,000,000	3/11/2019	0.12%
WESTAR ENERGY INC	95709XQ53	Commercial paper	16,300,000	3/5/2019	0.11%
WESTAR ENERGY INC	95709XQ61	Commercial paper	30,000,000	3/6/2019	0.20%
WHIRLPOOL CORP	96332VQF8	Commercial paper	50,000,000	3/15/2019	0.33%
WRKCO INC	92940YQL2	Commercial paper	54,000,000	3/20/2019	0.35%
WRKCO INC	92940YQM0	Commercial paper	52,000,000	3/21/2019	0.34%
ABN AMRO BANK NV	00084DAR1	Investment-grade corporate bonds	40,000,000	1/19/2021	0.26%
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	00138CAJ7	Investment-grade corporate bonds	47,000,000	1/22/2021	0.31%
AIG GLOBAL FUNDING	00138CAH1	Investment-grade corporate bonds	20,134,000	6/25/2021	0.13%
ALIMENTATION COUCHE-TARD INC	01626PAL0	Investment-grade corporate bonds	57,740,000	12/13/2019	0.38%
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	0.24%
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	0.04%
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%
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	38,466,000	7/16/2019	0.25%
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	0.16%
AT&T INC	00206RDU3	Investment-grade corporate bonds	42,100,000	1/15/2020	0.28%
AT&T INC	00206RFZ0	Investment-grade corporate bonds	3,695,000	6/1/2021	0.02%
AT&T INC	00206RDV1	Investment-grade corporate bonds	9,685,000	7/15/2021	0.06%
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	0.16%
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	06051GFV6	Investment-grade corporate bonds	23,683,000	4/19/2021	0.16%
BANK OF AMERICA CORP	06051GGN3	Investment-grade corporate bonds	24,280,000	7/21/2021	0.16%
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	37,370,000	1/23/2022	0.24%
BANK OF AMERICA CORP	06051GHJ1	Investment-grade corporate bonds	34,700,000	6/25/2022	0.23%
BANK OF MONTREAL	06367TYM6	Investment-grade corporate bonds	24,600,000	6/15/2020	0.16%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
BANK OF MONTREAL	06367T7J3	Investment-grade corporate bonds	36,200,000	7/13/2020	0.24%
BANK OF MONTREAL	06367WHA4	Investment-grade corporate bonds	28,000,000	1/22/2021	0.18%
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	22,600,000	8/17/2020	0.15%
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	25,518,000	7/14/2020	0.17%
BANK OF NOVA SCOTIA/THE	064159MJ2	Investment-grade corporate bonds	49,100,000	1/25/2021	0.32%
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%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAN7	Investment-grade corporate bonds	3,300,000	7/20/2022	0.02%
BARCLAYS BANK, PLC	06744CFV8	Investment-grade corporate bonds	25,500,000	8/7/2020	0.17%
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	37,845,000	2/1/2021	0.25%
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	05565EAO8	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	0.12%
BMW US CAPITAL LLC	05565EBD6	Investment-grade corporate bonds	20,406,000	8/13/2021	0.13%
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	0.13%
BP CAPITAL MARKETS PLC	05565QCT3	Investment-grade corporate bonds	36,400,000	1/15/2020	0.24%
BPCE SA	05578AAL2	Investment-grade corporate bonds	33,000,000	7/31/2020	0.22%
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%
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%
CANADIAN IMPERIAL BANK OF COMMERCE	136069TZ4	Investment-grade corporate bonds	6,300,000	6/16/2022	0.04%
CAPITAL ONE BANK USA NA	140420NK2	Investment-grade corporate bonds	48,100,000	6/5/2019	0.31%
CAPITAL ONE NA	14042E4A5	Investment-grade corporate bonds	23,000,000	9/5/2019	0.15%
CAPITAL ONE NA	14042RBS9	Investment-grade corporate bonds	27,940,000	9/13/2019	0.18%
CAPITAL ONE NA	14042RBU4	Investment-grade corporate bonds	45,560,000	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	0.06%
CHEVRON CORP	166764BQ2	Investment-grade corporate bonds	24,950,000	3/3/2020	0.16%
CHURCH & DWIGHT CO INC	171340AJ1	Investment-grade corporate bonds	13,600,000	12/15/2019	0.09%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
CIGNA CORP	40573LAA4	Investment-grade corporate bonds	37,315,000	3/17/2020	0.24%
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	20,585,000	4/25/2022	0.14%
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	0.32%
CITIZENS BANK NA/PROVIDENCE RI	17401QAT8	Investment-grade corporate bonds	43,000,000	2/14/2022	0.28%
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	0.21%
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 CORPORATE & INVESTMENT BANK SA	22533AA98	Investment-grade corporate bonds	7,845,000	10/3/2021	0.05%
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	0.45%
CREDIT SUISSE AG/NEW YORK NY	22546QAD9	Investment-grade corporate bonds	21,400,000	1/14/2020	0.14%
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	126650CE8	Investment-grade corporate bonds	37,500,000	8/12/2019	0.25%
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	0.26%
DANSKE BANK A/S	23636AAL5	Investment-grade corporate bonds	25,200,000	3/2/2020	0.16%
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	0.19%
DOWDUPONT INC	26078JAG5	Investment-grade corporate bonds	18,920,000	11/15/2020	0.12%
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%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
EQT CORP	26884LAD1	Investment-grade corporate bonds	28,500,000	10/1/2020	0.19%
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	0.15%
FIFTH THIRD BANK/CINCINNATI OH	31677QBL2	Investment-grade corporate bonds	31,105,000	10/30/2020	0.20%
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	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	38145GAJ9	Investment-grade corporate bonds	6,500,000	12/13/2019	0.04%
GOLDMAN SACHS GROUP INC/THE	38145GAK6	Investment-grade corporate bonds	11,861,000	12/13/2019	0.08%
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%
HCP INC	40414LAH2	Investment-grade corporate bonds	56,000,000	2/1/2020	0.37%
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	39,550,000	3/10/2020	0.26%
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	49,410,000	3/29/2022	0.32%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSZ5	Investment-grade corporate bonds	47,500,000	4/27/2020	0.31%
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%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSX0	Investment-grade corporate bonds	44,187,000	6/27/2022	0.29%
JOHN DEERE CAPITAL CORP	24422ETK5	Investment-grade corporate bonds	10,000,000	10/9/2019	0.07%
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	24,297,000	6/18/2022	0.16%
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	45,122,000	8/22/2019	0.29%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
KEYBANK NA/CLEVELAND OH	49327M2F0	Investment-grade corporate bonds	7,250,000	12/15/2019	0.05%
KEYBANK NA/CLEVELAND OH	49327M2R4	Investment-grade corporate bonds	6,090,000	11/22/2021	0.04%
KEYBANK NA/CLEVELAND OH	49327M2Y9	Investment-grade corporate bonds	40,000,000	2/1/2022	0.26%
KRAFT HEINZ FOODS CO	50077LAN6	Investment-grade corporate bonds	29,038,000	8/9/2019	0.19%
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	12,565,000	6/21/2021	0.08%
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	13,270,000	12/1/2021	0.09%
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	59217GCC0	Investment-grade corporate bonds	37,300,000	9/7/2020	0.24%
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	33,455,000	9/13/2021	0.22%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AK0	Investment-grade corporate bonds	10,299,000	2/22/2022	0.07%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AQ7	Investment-grade corporate bonds	14,300,000	7/25/2022	0.09%
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	36,505,000	9/13/2021	0.24%
MIZUHO FINANCIAL GROUP INC	60687YAJ8	Investment-grade corporate bonds	58,690,000	2/28/2022	0.39%
MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV	60920LAB0	Investment-grade corporate bonds	36,700,000	10/28/2019	0.24%
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	38,992,000	4/21/2021	0.26%
MORGAN STANLEY	61746BEE2	Investment-grade corporate bonds	56,643,000	1/20/2022	0.38%
MORGAN STANLEY	61744YAJ7	Investment-grade corporate bonds	5,106,000	7/22/2022	0.03%
NATIONAL AUSTRALIA BANK LTD	6325C0DA6	Investment-grade corporate bonds	2,600,000	12/9/2019	0.02%
NATIONAL AUSTRALIA BANK LTD	6325C0DG3	Investment-grade corporate bonds	17,750,000	1/10/2020	0.12%
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%
NEW YORK LIFE GLOBAL FUNDING	64952WCR2	Investment-grade corporate bonds	42,000,000	6/10/2022	0.28%
NISSAN MOTOR ACCEPTANCE CORP	654740AL3	Investment-grade corporate bonds	19,000,000	3/8/2019	0.12%
NISSAN MOTOR ACCEPTANCE CORP	654740AQ2	Investment-grade corporate bonds	15,000,000	9/13/2019	0.10%



Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
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	0.19%
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	0.34%
NORDEA BANK ABP	65557CAT0	Investment-grade corporate bonds	8,353,000	5/27/2021	0.06%
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	0.22%
PNC BANK NA	69353RFK9	Investment-grade corporate bonds	28,970,000	1/22/2021	0.19%
PRINCIPAL LIFE GLOBAL FUNDING II	74256LBC2	Investment-grade corporate bonds	37,200,000	6/26/2020	0.24%
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	0.12%
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	35,385,000	4/1/2021	0.23%
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	78013XX29	Investment-grade corporate bonds	28,000,000	1/25/2021	0.18%
ROYAL BANK OF CANADA	78013XKH0	Investment-grade corporate bonds	35,750,000	4/30/2021	0.23%
SANTANDER HOLDINGS USA INC	U8029KAB8	Investment-grade corporate bonds	5,500,000	7/15/2019	0.04%
SANTANDER UK PLC	80283LAH6	Investment-grade corporate bonds	25,500,000	9/10/2019	0.17%
SANTANDER UK PLC	80283LAQ6	Investment-grade corporate bonds	16,456,000	11/3/2020	0.11%
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	0.16%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAO6	Investment-grade corporate bonds	37,850,000	3/16/2022	0.25%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAG3	Investment-grade corporate bonds	45,200,000	9/13/2019	0.30%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAH1	Investment-grade corporate bonds	52,250,000	5/17/2021	0.34%
SOUTHERN CO/THE	842587DA2	Investment-grade corporate bonds	30,800,000	9/30/2020	0.20%
STANDARD CHARTERED PLC	853254BB5	Investment-grade corporate bonds	47,250,000	8/19/2019	0.31%
STANDARD CHARTERED PLC	853254BD1	Investment-grade corporate bonds	39,000,000	8/19/2019	0.26%
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	41,774,000	10/19/2021	0.28%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAL4	Investment-grade corporate bonds	8,939,000	1/11/2022	0.06%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAP5	Investment-grade corporate bonds	10,614,000	7/12/2022	0.07%



Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
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	86787EAU1	Investment-grade corporate bonds	19,666,000	1/29/2021	0.13%
SUNTRUST BANK/ATLANTA GA	86787EAO0	Investment-grade corporate bonds	39,050,000	10/26/2021	0.26%
SUNTRUST BANK/ATLANTA GA	86787EAW7	Investment-grade corporate bonds	2,527,000	8/2/2022	0.02%
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	23,400,000	3/30/2021	0.16%
SVENSKA HANDELSBANKEN AB	86960BAU6	Investment-grade corporate bonds	43,742,000	5/24/2021	0.29%
SWEDBANK AB	87020PAJ6	Investment-grade corporate bonds	9,300,000	3/14/2022	0.06%
TD AMERITRADE HOLDING CORP	87236YAA6	Investment-grade corporate bonds	28,909,000	12/1/2019	0.19%
TD AMERITRADE HOLDING CORP	87236YAG3	Investment-grade corporate bonds	70,400,000	11/1/2021	0.46%
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	89153VAN9	Investment-grade corporate bonds	4,525,000	6/19/2019	0.03%
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	25,110,000	2/1/2022	0.17%
UNITED TECHNOLOGIES CORP	913017CK3	Investment-grade corporate bonds	24,500,000	11/1/2019	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	5,489,000	1/24/2022	0.04%
US BANK NA/CINCINNATI OH	90331HNN2	Investment-grade corporate bonds	2,420,000	10/23/2020	0.02%
US BANK NA/CINCINNATI OH	90331HNQ2	Investment-grade corporate bonds	38,700,000	4/26/2021	0.25%
US BANK NA/CINCINNATI OH	90331HNT6	Investment-grade corporate bonds	78,380,000	5/21/2021	0.51%
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	4,200,000	5/22/2020	0.03%
VERIZON COMMUNICATIONS INC	92343VDX9	Investment-grade corporate bonds	10,300,000	3/16/2022	0.07%
VULCAN MATERIALS CO	929160AX7	Investment-grade corporate bonds	35,938,000	3/1/2021	0.23%
WEA FINANCE LLC / WESTFIELD UK & EUROPE FINANCE PLC	92890HAB8	Investment-grade corporate bonds	94,000,000	9/17/2019	0.62%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
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	0.22%
WELLS FARGO & CO	949746SB8	Investment-grade corporate bonds	9,960,000	7/26/2021	0.07%
WELLS FARGO & CO	949746SP7	Investment-grade corporate bonds	26,035,000	2/11/2022	0.17%
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	21,400,000	1/11/2022	0.14%
ZOETIS INC	98978VAR4	Investment-grade corporate bonds	51,980,000	8/20/2021	0.34%
BNP PARIBAS	---	Repurchase agreement	50,000,000	4/5/2019	0.33%
RBC CAPITAL MARKETS, LLC	---	Repurchase agreement	25,000,000	4/5/2019	0.16%
ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2005-WF1	004421QQ9	Residential MBS (non-agency)	1,183,300	5/25/2035	0.01%
ALTERNATIVE LOAN TRUST 2004-J5	12667FLL7	Residential MBS (non-agency)	7,236,069	8/25/2034	0.05%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUG	03072SQC2	Residential MBS (non-agency)	533,217	5/25/2034	0.00%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUG	03072SJ97	Residential MBS (non-agency)	2,275,000	9/25/2035	0.01%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUG	03072SL94	Residential MBS (non-agency)	4,632,368	10/25/2035	0.03%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUG	03072SS63	Residential MBS (non-agency)	4,770,372	1/25/2036	0.03%
ANGEL OAK MORTGAGE TRUST I LLC 2017-2	03463NAA1	Residential MBS (non-agency)	2,778,831	7/25/2047	0.02%
ANGEL OAK MORTGAGE TRUST I LLC 2019-1	03464MAA2	Residential MBS (non-agency)	13,500,000	11/25/2048	0.09%
ANGEL OAK MORTGAGE TRUST LLC	03463LAA5	Residential MBS (non-agency)	2,013,169	11/25/2047	0.01%
ARGENT SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFICATE	040104JJ1	Residential MBS (non-agency)	2,633,429	5/25/2034	0.02%
BANC OF AMERICA FUNDING 2005-B TRUST	05946XRW5	Residential MBS (non-agency)	461,033	4/20/2035	0.00%
BANC OF AMERICA FUNDING 2015-R4 TRUST	05990RAS0	Residential MBS (non-agency)	6,309,539	8/27/2036	0.04%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-EC1	0738795D6	Residential MBS (non-agency)	2,533,154	11/25/2035	0.02%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC1	073879VF2	Residential MBS (non-agency)	851,301	5/25/2035	0.01%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC2	073879E38	Residential MBS (non-agency)	6,527,182	8/25/2035	0.04%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2006-HE1	0738796P8	Residential MBS (non-agency)	216,264	12/25/2035	0.00%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2007-HE7	07387VAA7	Residential MBS (non-agency)	9,356,920	10/25/2037	0.06%
BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD1	073877AD4	Residential MBS (non-agency)	648,297	8/25/2043	0.00%
BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD3	073877CP5	Residential MBS (non-agency)	1,141,446	7/25/2035	0.01%
BELLEMEADE RE LTD	078769AB2	Residential MBS (non-agency)	5,769,859	7/25/2025	0.04%
CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-RFC1	14453EAD4	Residential MBS (non-agency)	5,843,006	3/25/2036	0.04%
CIT MORTGAGE LOAN TRUST 2007-1	12559QAD4	Residential MBS (non-agency)	3,802,999	10/25/2037	0.02%
CITIGROUP MORTGAGE LOAN TRUST INC	17309QAE4	Residential MBS (non-agency)	16,287,558	10/25/2036	0.11%
COLT 2018-1 MORTGAGE LOAN TRUST	19687UAA1	Residential MBS (non-agency)	3,635,887	2/25/2048	0.02%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126673EVO	Residential MBS (non-agency)	1,066,549	1/25/2035	0.01%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670NF1	Residential MBS (non-agency)	2,254,193	1/25/2036	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670XR4	Residential MBS (non-agency)	1,822,056	4/25/2036	0.01%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126673QG0	Residential MBS (non-agency)	2,834,646	5/25/2036	0.02%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670UR7	Residential MBS (non-agency)	1,118,707	6/25/2036	0.01%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670VV5	Residential MBS (non-agency)	261,310	6/25/2036	0.00%
CSMC SERIES 2010-9R	12644NAE6	Residential MBS (non-agency)	17,794,917	8/27/2037	0.12%
CSMC SERIES 2015-2R	12649QBG8	Residential MBS (non-agency)	14,291,531	8/27/2036	0.09%
CWABS ASSET-BACKED CERTIFICATES TRUST 2004-10	126673JV5	Residential MBS (non-agency)	10,706,539	12/25/2034	0.07%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-16	126670PC6	Residential MBS (non-agency)	1,658,873	5/25/2036	0.01%
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)	1,212,924	12/26/2046	0.01%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2017-3	24381FAA3	Residential MBS (non-agency)	2,094,930	10/25/2047	0.01%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2018-1	24380PAA2	Residential MBS (non-agency)	4,759,227	12/25/2057	0.03%
ELLINGTON FINANCIAL MORTGAGE TRUST 2017-1	31572XAA8	Residential MBS (non-agency)	11,092,498	10/25/2047	0.07%
ELLINGTON FINANCIAL MORTGAGE TRUST 2018-1	31573NAM3	Residential MBS (non-agency)	19,393,625	10/25/2058	0.13%
ELLINGTON LOAN ACQUISITION TRUST 2007-1	288542AD5	Residential MBS (non-agency)	3,585,545	5/25/2037	0.02%
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)	2,068,192	9/25/2034	0.01%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2004-FFH4	32027NPG0	Residential MBS (non-agency)	962,892	1/25/2035	0.01%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH3	32027NVD0	Residential MBS (non-agency)	3,668,124	9/25/2035	0.02%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH4	32027NXD8	Residential MBS (non-agency)	8,120,235	12/25/2035	0.05%
FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2005-FF12	32027NXW6	Residential MBS (non-agency)	1,338,141	11/25/2036	0.01%
GALTON FUNDING MORTGAGE TRUST 2017-1	36417JAY5	Residential MBS (non-agency)	7,072,175	11/25/2057	0.05%
GE-WMC ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2005-2	367910AR7	Residential MBS (non-agency)	2,926,241	12/25/2035	0.02%
GSAA HOME EQUITY TRUST 2005-6	36242D3W1	Residential MBS (non-agency)	1,658,121	6/25/2035	0.01%
GSAA HOME EQUITY TRUST 2005-8	362341CT4	Residential MBS (non-agency)	9,124,613	6/25/2035	0.06%
GSAMP TRUST 2004-AR2	36242DDP5	Residential MBS (non-agency)	1,550,526	8/25/2034	0.01%
GSAMP TRUST 2006-HE7	36245EAE8	Residential MBS (non-agency)	1,474,755	10/25/2046	0.01%
HOME Banc MORTGAGE TRUST 2005-4	43739EBS5	Residential MBS (non-agency)	14,691,011	10/25/2035	0.10%
HOMEWARD OPPORTUNITIES FUND I TRUST 2018-1	43789AAA2	Residential MBS (non-agency)	11,450,692	6/25/2048	0.08%
HSI ASSET SECURITIZATION CORP TRUST 2007-WF1	40431RAE5	Residential MBS (non-agency)	8,529,563	5/25/2037	0.06%
JP MORGAN MORTGAGE ACQUISITION CORP 2005-FLD1	46626LAW0	Residential MBS (non-agency)	861,686	7/25/2035	0.01%
JP MORGAN MORTGAGE ACQUISITION TRUST 2006-CH1	46629TAE0	Residential MBS (non-agency)	369,780	7/25/2036	0.00%
JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH1	46630LAY0	Residential MBS (non-agency)	7,950,000	11/25/2036	0.05%
JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH4	46630CAD6	Residential MBS (non-agency)	3,479,131	1/25/2036	0.02%
JP MORGAN RESECURITIZATION TRUST SERIES 2014-1	46641TBG8	Residential MBS (non-agency)	7,381,012	6/26/2035	0.05%
LONG BEACH MORTGAGE LOAN TRUST 2004-1	542514EU4	Residential MBS (non-agency)	784,300	2/25/2034	0.01%
MASTR ADJUSTABLE RATE MORTGAGES TRUST 2004-13	576433UM6	Residential MBS (non-agency)	1,517,908	11/21/2034	0.01%
MASTR ASSET-BACKED SECURITIES TRUST 2006-FRE1	57643LPP5	Residential MBS (non-agency)	1,718,466	12/25/2035	0.01%
MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2005-AR1	59020UG90	Residential MBS (non-agency)	1,614,417	6/25/2036	0.01%
MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2006-FF1	59023WAB4	Residential MBS (non-agency)	770,659	8/25/2036	0.01%
NEW CENTURY HOME EQUITY LOAN TRUST 2005-2	64352VKU4	Residential MBS (non-agency)	1,820,104	6/25/2035	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
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)	2,435,798	5/25/2035	0.02%
NOMURA RESECURITIZATION TRUST 2015-8R	65541AAL0	Residential MBS (non-agency)	4,541,672	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)	6,236,300	7/25/2035	0.04%
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)	1,092,697	1/25/2036	0.01%
PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SE	70069FEK9	Residential MBS (non-agency)	8,600,105	2/25/2035	0.06%
POPULAR ABS MORTGAGE PASS-THROUGH TRUST 2005-A	73316PDA5	Residential MBS (non-agency)	246,216	6/25/2035	0.00%
RAMP SERIES 2005-RS1 TRUST	76112BJG6	Residential MBS (non-agency)	993,723	1/25/2035	0.01%
RAMP SERIES 2005-RS6 TRUST	76112BTU4	Residential MBS (non-agency)	7,666,338	6/25/2035	0.05%
RASC SERIES 2004-KS10 TRUST	76110WG34	Residential MBS (non-agency)	8,081,883	11/25/2034	0.05%
RASC SERIES 2004-KS12 TRUST	76110WK88	Residential MBS (non-agency)	1,440,933	1/25/2035	0.01%
RASC SERIES 2005-KS11 TRUST	76110W7D2	Residential MBS (non-agency)	1,158,641	12/25/2035	0.01%
RASC SERIES 2005-KS12 TRUST	753910AD0	Residential MBS (non-agency)	2,315,767	1/25/2036	0.02%
RASC SERIES 2006-KS6 TRUST	75406WAD3	Residential MBS (non-agency)	16,822,727	8/25/2036	0.11%
SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-CB1	81375WHF6	Residential MBS (non-agency)	12,375,745	1/25/2036	0.08%
SOUNDVIEW HOME LOAN TRUST 2005-CTX1	83611PBV2	Residential MBS (non-agency)	2,014,261	11/25/2035	0.01%
SOUNDVIEW HOME LOAN TRUST 2006-2	83611MNH7	Residential MBS (non-agency)	3,185,009	3/25/2036	0.02%
STARWOOD MORTGAGE RESIDENTIAL TRUST 2018-IMC1	85572KAA2	Residential MBS (non-agency)	12,930,474	3/25/2048	0.08%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2004-7	86358EKH8	Residential MBS (non-agency)	3,192,991	8/25/2034	0.02%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-1	86358EQJ8	Residential MBS (non-agency)	3,953,097	2/25/2035	0.03%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-3	86358ERW8	Residential MBS (non-agency)	1,025,838	4/25/2035	0.01%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-5	86358ETG1	Residential MBS (non-agency)	1,502,361	6/25/2035	0.01%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-8	86358EXP6	Residential MBS (non-agency)	488,251	10/25/2035	0.00%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE1	86358EUV6	Residential MBS (non-agency)	1,069,818	7/25/2035	0.01%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-G	86360XAC4	Residential MBS (non-agency)	3,626,106	7/25/2036	0.02%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-N	86360PAD9	Residential MBS (non-agency)	575,897	5/25/2036	0.00%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-O	86359UAE9	Residential MBS (non-agency)	2,357,333	4/25/2036	0.02%
VERUS SECURITIZATION TRUST	92536KAA3	Residential MBS (non-agency)	4,694,730	11/25/2047	0.03%
VERUS SECURITIZATION TRUST 2017-2	92536EAA7	Residential MBS (non-agency)	15,012,325	7/25/2047	0.10%
VERUS SECURITIZATION TRUST 2018-2	92535TAA5	Residential MBS (non-agency)	25,901,801	6/1/2058	0.17%
VERUS SECURITIZATION TRUST 2019-1	92537DAA8	Residential MBS (non-agency)	22,250,000	2/25/2059	0.15%
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)	1,781,022	12/25/2035	0.01%
CAPITAL ONE MULTI-ASSET EXECUTION TRUST	14041NFE6	Short-term asset-backed securities	20,700,000	4/15/2022	0.14%
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	21,695,000	6/15/2021	0.14%
CHASE ISSUANCE TRUST	161571FK5	Short-term asset-backed securities	39,720,000	8/15/2021	0.26%
CITIBANK CREDIT CARD ISSUANCE TRUST	17305EFS9	Short-term asset-backed securities	2,000,000	7/15/2021	0.01%
CITIBANK CREDIT CARD ISSUANCE TRUST	17305EGH2	Short-term asset-backed securities	73,373,000	9/20/2021	0.48%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
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	0.30%
DISCOVER CARD EXECUTION NOTE TRUST	254683AY1	Short-term asset-backed securities	62,360,000	1/18/2022	0.41%
FORD CREDIT FLOORPLAN MASTER OWNER TRUST A	34528QEU4	Short-term asset-backed securities	9,400,000	7/15/2021	0.06%
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%
STATION PLACE SECURITIZATION TRUST 2018-8	85775AAA9	Short-term asset-backed securities	32,228,000	2/24/2020	0.21%

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

