

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    | 14,082,304       | 10/25/2027                 | 0.09%                |
| BELLEMEADE RE 2018-2 LTD                     | 07877DAA4 | Agency CMO    | 24,713,451       | 8/25/2028                  | 0.16%                |
| CONNECTICUT AVENUE SECURITIES TRUST 2018-R07 | 20753QAA7 | Agency CMO    | 21,496,612       | 4/25/2031                  | 0.14%                |
| CONNECTICUT AVENUE SECURITIES TRUST 2019-R01 | 20754FAB8 | Agency CMO    | 14,971,054       | 7/25/2031                  | 0.10%                |
| CONNECTICUT AVENUE SECURITIES TRUST 2019-R02 | 20753KAA0 | Agency CMO    | 16,484,454       | 8/25/2031                  | 0.11%                |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES     | 30711XAC8 | Agency CMO    | 474,795          | 1/25/2024                  | 0.00%                |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES     | 30711XAE4 | Agency CMO    | 62,896           | 5/25/2024                  | 0.00%                |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES     | 30711XAV6 | Agency CMO    | 21,947,051       | 2/25/2025                  | 0.15%                |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES     | 30711XCK8 | Agency CMO    | 2,948,577        | 10/25/2028                 | 0.02%                |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES     | 30711XCZ5 | Agency CMO    | 10,111,848       | 1/25/2029                  | 0.07%                |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES     | 30711XDG6 | Agency CMO    | 1,040,700        | 1/25/2029                  | 0.01%                |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES     | 30711XDP6 | Agency CMO    | 4,866,165        | 4/25/2029                  | 0.03%                |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES     | 30711XDZ4 | Agency CMO    | 2,770,687        | 5/25/2029                  | 0.02%                |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES     | 30711XEK6 | Agency CMO    | 6,465,773        | 7/25/2029                  | 0.04%                |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES     | 30711XGK4 | Agency CMO    | 18,546,046       | 9/25/2029                  | 0.12%                |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES     | 30711XJS4 | Agency CMO    | 777,642          | 10/25/2029                 | 0.01%                |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES     | 30711XLS1 | Agency CMO    | 609,143          | 11/25/2029                 | 0.00%                |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES     | 30711XNS9 | Agency CMO    | 1,649,366        | 1/25/2030                  | 0.01%                |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES     | 30711XUS1 | Agency CMO    | 9,373,283        | 5/25/2030                  | 0.06%                |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES     | 30711XYS7 | Agency CMO    | 12,501,015       | 7/25/2030                  | 0.08%                |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES     | 30711XC28 | Agency CMO    | 3,602,306        | 8/25/2030                  | 0.02%                |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES     | 30711XJ21 | Agency CMO    | 193,815          | 10/25/2030                 | 0.00%                |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES     | 30711XQ31 | Agency CMO    | 2,155,861        | 12/25/2030                 | 0.01%                |
| FANNIE MAE CONNECTICUT AVENUE SECURITIES     | 30711XX25 | Agency CMO    | 7,844,815        | 1/25/2031                  | 0.05%                |
| FANNIE MAE POOL                              | 31402DRN2 | Agency CMO    | 2                | 9/1/2019                   | 0.00%                |
| FANNIE MAE POOL                              | 31403C5N7 | Agency CMO    | 93               | 12/1/2019                  | 0.00%                |
| FANNIE MAE REMICS                            | 31393XN60 | Agency CMO    | 348              | 5/25/2019                  | 0.00%                |
| FANNIE MAE REMICS                            | 31397QWQ7 | Agency CMO    | 32               | 8/25/2019                  | 0.00%                |
| FANNIE MAE REMICS                            | 31397SAY0 | Agency CMO    | 648              | 6/25/2020                  | 0.00%                |
| FANNIE MAE REMICS                            | 31398RCS2 | Agency CMO    | 4,204            | 1/25/2021                  | 0.00%                |
| FANNIE MAE REMICS                            | 31358NCV2 | Agency CMO    | 545              | 5/25/2022                  | 0.00%                |
| FANNIE MAE REMICS                            | 31397NEB7 | Agency CMO    | 867              | 3/25/2024                  | 0.00%                |
| FANNIE MAE REMICS                            | 31397Q5M6 | Agency CMO    | 4,862            | 9/25/2025                  | 0.00%                |
| FANNIE MAE REMICS                            | 31394EGS1 | Agency CMO    | 612,689          | 10/25/2031                 | 0.00%                |
| FANNIE MAE REMICS                            | 31393A5B9 | Agency CMO    | 125,415          | 3/25/2033                  | 0.00%                |
| FANNIE MAE REMICS                            | 31394DA42 | Agency CMO    | 11,980           | 2/25/2035                  | 0.00%                |
| FANNIE MAE REMICS                            | 31396KMG4 | Agency CMO    | 247,271          | 8/25/2036                  | 0.00%                |
| FANNIE MAE REMICS                            | 31396YHT2 | Agency CMO    | 16,161           | 2/25/2038                  | 0.00%                |
| FANNIE MAE REMICS                            | 31397SE83 | Agency CMO    | 6,246            | 2/25/2039                  | 0.00%                |
| FANNIE MAE REMICS                            | 31397Q6H6 | Agency CMO    | 13,523           | 3/25/2039                  | 0.00%                |
| FANNIE MAE REMICS                            | 31397U3J6 | Agency CMO    | 10,799           | 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    | 68,055           | 7/25/2040                  | 0.00%                |
| FANNIE MAE REMICS                                    | 31398TXE6 | Agency CMO    | 570,759          | 8/25/2040                  | 0.00%                |
| FREDDIE MAC REMICS                                   | 31394WYN2 | Agency CMO    | 178              | 4/15/2019                  | 0.00%                |
| FREDDIE MAC REMICS                                   | 31395FHJ6 | Agency CMO    | 508              | 9/15/2019                  | 0.00%                |
| FREDDIE MAC REMICS                                   | 31395FYZ1 | Agency CMO    | 1,579            | 9/15/2019                  | 0.00%                |
| FREDDIE MAC REMICS                                   | 3133T12W1 | Agency CMO    | 55,935           | 11/15/2023                 | 0.00%                |
| FREDDIE MAC REMICS                                   | 31398LSE9 | Agency CMO    | 44,259           | 7/15/2034                  | 0.00%                |
| FREDDIE MAC REMICS                                   | 31397HJC3 | Agency CMO    | 53,784           | 5/15/2037                  | 0.00%                |
| FREDDIE MAC REMICS                                   | 31398EHW7 | Agency CMO    | 13,397           | 5/15/2037                  | 0.00%                |
| FREDDIE MAC REMICS                                   | 3137A1Z30 | Agency CMO    | 140,465          | 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    | 25,235,000       | 1/25/2049                  | 0.16%                |
| FREDDIE MAC STACR TRUST 2019-DNA2                    | 35564LAA5 | Agency CMO    | 15,000,000       | 3/25/2049                  | 0.10%                |
| 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    | 5,719,817        | 2/25/2024                  | 0.04%                |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0AX7 | Agency CMO    | 12,682,285       | 4/25/2024                  | 0.08%                |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0CG2 | Agency CMO    | 6,965,773        | 9/25/2024                  | 0.05%                |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0EJ4 | Agency CMO    | 23,783,262       | 3/25/2025                  | 0.16%                |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0FF1 | Agency CMO    | 8,115,316        | 5/25/2025                  | 0.05%                |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0ET2 | Agency CMO    | 12,647,579       | 10/25/2027                 | 0.08%                |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0FT1 | Agency CMO    | 13,780,119       | 12/25/2027                 | 0.09%                |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0GF0 | Agency CMO    | 5,824,975        | 3/25/2028                  | 0.04%                |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0GT0 | Agency CMO    | 33,433,436       | 4/25/2028                  | 0.22%                |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0HT9 | Agency CMO    | 12,025,229       | 7/25/2028                  | 0.08%                |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0JF7 | Agency CMO    | 3,964,223        | 9/25/2028                  | 0.03%                |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0JR1 | Agency CMO    | 13,636,395       | 10/25/2028                 | 0.09%                |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0KB4 | Agency CMO    | 11,590,023       | 11/25/2028                 | 0.08%                |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0KM0 | Agency CMO    | 12,384,561       | 12/25/2028                 | 0.08%                |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0KW8 | Agency CMO    | 457,280          | 3/25/2029                  | 0.00%                |
| 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    | 457,242          | 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    | 2,990,119        | 7/25/2029                  | 0.02%                |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0MZ9 | Agency CMO    | 4,376,067        | 8/25/2029                  | 0.03%                |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0NW5 | Agency CMO    | 21,500,365       | 10/25/2029                 | 0.14%                |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0PT0 | Agency CMO    | 16,862,177       | 12/25/2029                 | 0.11%                |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0QP7 | Agency CMO    | 1,481,154        | 3/25/2030                  | 0.01%                |
| FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES | 3137G0UC1 | Agency CMO    | 1,185,772        | 9/25/2030                  | 0.01%                |
| GNMA   | 38374UBP5 | Agency CMO    | 15,213           | 5/16/2039                  | 0.00%                |
| HOME RE 2018-1 LTD                                   | 43730MAA6 | Agency CMO    | 8,322,261        | 10/25/2028                 | 0.05%                |
| STACR TRUST 2018-DNA2                                | 35563TAA9 | Agency CMO    | 1,685,000        | 12/25/2030                 | 0.01%                |

## Security Detail

| Issuer Name  | Cusip     | Security Type                 | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|--|-----------|-------------------------------|------------------|----------------------------|----------------------|
| STACR TRUST 2018-DNA3                                      | 35563WAA2 | Agency CMO                    | 1,805,000        | 9/25/2048                  | 0.01%                |
| FANNIE MAE POOL  | 31402QR78 | Agency Pass-Through           | 1,891            | 11/1/2019                  | 0.00%                |
| FANNIE MAE POOL  | 31403C2Z3 | Agency Pass-Through           | 1,564            | 6/1/2020                   | 0.00%                |
| FANNIE MAE POOL  | 3138EBZ4  | Agency Pass-Through           | 8,340            | 5/1/2023                   | 0.00%                |
| FANNIE MAE POOL  | 31418MSV5 | Agency Pass-Through           | 4,882            | 11/1/2023                  | 0.00%                |
| FREDDIE MAC GOLD POOL                                      | 3128M1F61 | Agency Pass-Through           | 1,723            | 11/1/2019                  | 0.00%                |
| FREDDIE MAC GOLD POOL                                      | 3128MBTL1 | Agency Pass-Through           | 5,871            | 5/1/2021                   | 0.00%                |
| GINNIE MAE I POOL  | 36241KAJ7 | Agency Pass-Through           | 1,058            | 10/15/2019                 | 0.00%                |
| CAFCO LLC  | 1247P3SF0 | Asset-backed commercial paper | 47,000,000       | 5/15/2019                  | 0.30%                |
| CHARIOT FUNDING LLC  | 15963USV9 | Asset-backed commercial paper | 47,000,000       | 5/29/2019                  | 0.30%                |
| CHARIOT FUNDING LLC  | 15963RBD4 | Asset-backed commercial paper | 50,000,000       | 2/5/2020                   | 0.32%                |
| MATCHPOINT FINANCE PLC                                     | 57666BUH1 | Asset-backed commercial paper | 8,000,000        | 7/17/2019                  | 0.05%                |
| 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                   | 0.30%                |
| SHEFFIELD RECEIVABLES CO LLC                               | 82124MZD5 | Asset-backed commercial paper | 20,620,000       | 12/13/2019                 | 0.13%                |
| 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                  | 0.34%                |
| 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       | 5,968,300        | 11/25/2028                 | 0.04%                |
| TOWD POINT ASSET TRUST 2018-SL1                            | 89174UAA4 | Asset-backed securities       | 2,920,122        | 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                  | 0.10%                |
| 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                                | 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                  | 0.18%                |
| 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                | 31,716,348       | 5/10/2047                  | 0.20%                |
| AIR LIQUIDE US LLC   | 00912URW2 | Commercial paper              | 10,000,000       | 4/30/2019                  | 0.06%                |
| ALBEMARLE CORP   | 01265RR42 | Commercial paper              | 25,000,000       | 4/4/2019                   | 0.16%                |
| ALBEMARLE CORP   | 01265RR91 | Commercial paper              | 27,000,000       | 4/9/2019                   | 0.17%                |
| ALBEMARLE CORP   | 01265RRJ9 | Commercial paper              | 22,000,000       | 4/18/2019                  | 0.14%                |

Security Detail

| Issuer Name                        | Cusip     | Security Type    | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|------------------------------------|-----------|------------------|------------------|----------------------------|----------------------|
| ALBEMARLE CORP                     | 01265RRP5 | Commercial paper | 8,500,000        | 4/23/2019                  | 0.05%                |
| ALBEMARLE CORP                     | 01265RS33 | Commercial paper | 10,000,000       | 5/3/2019                   | 0.06%                |
| ALBEMARLE CORP                     | 01265RS82 | Commercial paper | 25,000,000       | 5/8/2019                   | 0.16%                |
| AMCOR FINANCE USA INC              | 0234D5RC5 | Commercial paper | 17,580,000       | 4/12/2019                  | 0.11%                |
| AMCOR FINANCE USA INC              | 0234D5RF8 | Commercial paper | 23,500,000       | 4/15/2019                  | 0.15%                |
| AMCOR FINANCE USA INC              | 0234D5RQ4 | Commercial paper | 9,485,000        | 4/24/2019                  | 0.06%                |
| AMCOR LTD/AUSTRALIA                | 0234E5RS9 | Commercial paper | 39,000,000       | 4/26/2019                  | 0.25%                |
| AMEREN CORP                        | 02360SR34 | Commercial paper | 33,000,000       | 4/3/2019                   | 0.21%                |
| AMERICAN ELECTRIC POWER CO INC     | 0255E3R83 | Commercial paper | 38,000,000       | 4/8/2019                   | 0.24%                |
| ANHEUSER-BUSCH INBEV WORLDWIDE INC | 03523LRN7 | Commercial paper | 17,700,000       | 4/22/2019                  | 0.11%                |
| ANHEUSER-BUSCH INBEV WORLDWIDE INC | 03523LRQ0 | Commercial paper | 21,000,000       | 4/24/2019                  | 0.13%                |
| ANHEUSER-BUSCH INBEV WORLDWIDE INC | 03523LTU9 | Commercial paper | 28,000,000       | 6/28/2019                  | 0.18%                |
| AON CORP                           | 03739PR99 | Commercial paper | 7,500,000        | 4/9/2019                   | 0.05%                |
| AON CORP                           | 03739PRG3 | Commercial paper | 23,500,000       | 4/16/2019                  | 0.15%                |
| APACHE CORP                        | 03741PR12 | Commercial paper | 15,000,000       | 4/1/2019                   | 0.10%                |
| ARROW ELECTRONICS INC              | 04273MRW5 | Commercial paper | 23,500,000       | 4/30/2019                  | 0.15%                |
| ASSA ABLOY FINANCIAL SERVICES AB   | 0453W3R50 | Commercial paper | 13,825,000       | 4/5/2019                   | 0.09%                |
| AUTONATION INC                     | 05330NR19 | Commercial paper | 120,000,000      | 4/1/2019                   | 0.77%                |
| AUTOZONE INC                       | 05333UR28 | Commercial paper | 10,700,000       | 4/2/2019                   | 0.07%                |
| AUTOZONE INC                       | 05333URP7 | Commercial paper | 20,500,000       | 4/23/2019                  | 0.13%                |
| AVIATION CAPITAL GROUP LLC         | 05369CR41 | Commercial paper | 14,000,000       | 4/4/2019                   | 0.09%                |
| AVIATION CAPITAL GROUP LLC         | 05369CR90 | Commercial paper | 9,500,000        | 4/9/2019                   | 0.06%                |
| AVIATION CAPITAL GROUP LLC         | 05369CRC3 | Commercial paper | 9,000,000        | 4/12/2019                  | 0.06%                |
| AVIATION CAPITAL GROUP LLC         | 05369CRH2 | Commercial paper | 34,500,000       | 4/17/2019                  | 0.22%                |
| AVIATION CAPITAL GROUP LLC         | 05369CRP4 | Commercial paper | 15,000,000       | 4/23/2019                  | 0.10%                |
| BAT INTERNATIONAL FINANCE PLC      | 05531NR40 | Commercial paper | 28,000,000       | 4/4/2019                   | 0.18%                |
| BAT INTERNATIONAL FINANCE PLC      | 05531NR81 | Commercial paper | 47,250,000       | 4/8/2019                   | 0.30%                |
| BAT INTERNATIONAL FINANCE PLC      | 05531NRB4 | Commercial paper | 39,425,000       | 4/11/2019                  | 0.25%                |
| BAXTER INTERNATIONAL INC           | 0718A3R19 | Commercial paper | 23,500,000       | 4/1/2019                   | 0.15%                |
| BAXTER INTERNATIONAL INC           | 0718A3R27 | Commercial paper | 18,500,000       | 4/2/2019                   | 0.12%                |
| BAXTER INTERNATIONAL INC           | 0718A3R50 | Commercial paper | 61,000,000       | 4/5/2019                   | 0.39%                |
| BELL CANADA INC                    | 07787QR32 | Commercial paper | 35,500,000       | 4/3/2019                   | 0.23%                |
| BELL CANADA INC                    | 07787QS72 | Commercial paper | 23,000,000       | 5/7/2019                   | 0.15%                |
| BELL CANADA INC                    | 07787QUB0 | Commercial paper | 7,500,000        | 7/11/2019                  | 0.05%                |
| BELL CANADA INC                    | 07787QUP9 | Commercial paper | 5,700,000        | 7/23/2019                  | 0.04%                |
| BOSTON SCIENTIFIC CORP             | 10114BRB5 | Commercial paper | 20,000,000       | 4/11/2019                  | 0.13%                |
| BOSTON SCIENTIFIC CORP             | 10114BRF6 | Commercial paper | 9,000,000        | 4/15/2019                  | 0.06%                |
| BOSTON SCIENTIFIC CORP             | 10114BRG4 | Commercial paper | 21,500,000       | 4/16/2019                  | 0.14%                |
| BOSTON SCIENTIFIC CORP             | 10114BRP4 | Commercial paper | 19,500,000       | 4/23/2019                  | 0.13%                |
| BOSTON SCIENTIFIC CORP             | 10114BS65 | Commercial paper | 12,000,000       | 5/6/2019                   | 0.08%                |
| BOSTON SCIENTIFIC CORP             | 10114BSD0 | Commercial paper | 36,000,000       | 5/13/2019                  | 0.23%                |

Security Detail

| Issuer Name                    | Cusip     | Security Type    | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|--------------------------------|-----------|------------------|------------------|----------------------------|----------------------|
| BPCE SA                        | 05571CZG9 | Commercial paper | 45,000,000       | 12/16/2019                 | 0.28%                |
| CABOT CORP                     | 12705XR93 | Commercial paper | 38,500,000       | 4/9/2019                   | 0.25%                |
| CANADIAN NATURAL RESOURCES LTD | 13638XR51 | Commercial paper | 35,800,000       | 4/5/2019                   | 0.23%                |
| CANADIAN NATURAL RESOURCES LTD | 13638XRG7 | Commercial paper | 37,500,000       | 4/16/2019                  | 0.24%                |
| CANADIAN NATURAL RESOURCES LTD | 13638XRP7 | Commercial paper | 13,000,000       | 4/23/2019                  | 0.08%                |
| CANADIAN NATURAL RESOURCES LTD | 13638XRR3 | Commercial paper | 24,000,000       | 4/25/2019                  | 0.15%                |
| CENTERPOINT ENERGY INC         | 1518T3R20 | Commercial paper | 36,500,000       | 4/2/2019                   | 0.23%                |
| CENTERPOINT ENERGY INC         | 1518T3R87 | Commercial paper | 5,500,000        | 4/8/2019                   | 0.04%                |
| CENTERPOINT ENERGY INC         | 1518T3RW4 | Commercial paper | 28,750,000       | 4/30/2019                  | 0.18%                |
| CENTERPOINT ENERGY INC         | 1518T3S60 | Commercial paper | 9,250,000        | 5/6/2019                   | 0.06%                |
| CENTERPOINT ENERGY INC         | 1518T3S78 | Commercial paper | 9,000,000        | 5/7/2019                   | 0.06%                |
| CENTERPOINT ENERGY INC         | 1518T3S94 | Commercial paper | 15,000,000       | 5/9/2019                   | 0.10%                |
| 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%                |
| CNH INDUSTRIAL CAPITAL LLC     | 18977HRN5 | Commercial paper | 4,000,000        | 4/22/2019                  | 0.03%                |
| CONSTELLATION BRANDS INC       | 21037DRN6 | Commercial paper | 15,000,000       | 4/22/2019                  | 0.10%                |
| CONSTELLATION BRANDS INC       | 21037DRR7 | Commercial paper | 35,450,000       | 4/25/2019                  | 0.23%                |
| CONSTELLATION BRANDS INC       | 21037DRS5 | Commercial paper | 42,000,000       | 4/26/2019                  | 0.27%                |
| CONSTELLATION BRANDS INC       | 21037DS21 | Commercial paper | 16,000,000       | 5/2/2019                   | 0.10%                |
| CONSTELLATION BRANDS INC       | 21037DS62 | Commercial paper | 23,500,000       | 5/6/2019                   | 0.15%                |
| CRH AMERICA FINANCE INC        | 12636DR18 | Commercial paper | 4,700,000        | 4/1/2019                   | 0.03%                |
| CRH AMERICA FINANCE INC        | 12636DRN0 | Commercial paper | 20,000,000       | 4/22/2019                  | 0.13%                |
| CRH AMERICA FINANCE INC        | 12636DRP5 | Commercial paper | 13,600,000       | 4/23/2019                  | 0.09%                |
| CRH AMERICA FINANCE INC        | 12636DRV2 | Commercial paper | 15,000,000       | 4/29/2019                  | 0.10%                |
| CRH AMERICA FINANCE INC        | 12636DSG4 | Commercial paper | 13,000,000       | 5/16/2019                  | 0.08%                |
| CRH AMERICA FINANCE INC        | 12636DTB4 | Commercial paper | 13,000,000       | 6/11/2019                  | 0.08%                |
| CRH AMERICA FINANCE INC        | 12636DTK4 | Commercial paper | 14,000,000       | 6/19/2019                  | 0.09%                |
| DOLLAR GENERAL CORP            | 25667MRN4 | Commercial paper | 35,000,000       | 4/22/2019                  | 0.22%                |
| EASTMAN CHEMICAL CO            | 27743KR28 | Commercial paper | 17,580,000       | 4/2/2019                   | 0.11%                |
| EASTMAN CHEMICAL CO            | 27743KR44 | Commercial paper | 20,000,000       | 4/4/2019                   | 0.13%                |
| EASTMAN CHEMICAL CO            | 27743KRF9 | Commercial paper | 35,000,000       | 4/15/2019                  | 0.22%                |
| EASTMAN CHEMICAL CO            | 27743KRG7 | Commercial paper | 18,200,000       | 4/16/2019                  | 0.12%                |
| EASTMAN CHEMICAL CO            | 27743KRO5 | Commercial paper | 20,000,000       | 4/24/2019                  | 0.13%                |
| EASTMAN CHEMICAL CO            | 27743KS19 | Commercial paper | 10,000,000       | 5/1/2019                   | 0.06%                |
| EI DU PONT DE NEMOURS & CO     | 2635J5RP6 | Commercial paper | 9,000,000        | 4/23/2019                  | 0.06%                |
| EI DU PONT DE NEMOURS & CO     | 2635J5RV3 | Commercial paper | 9,250,000        | 4/29/2019                  | 0.06%                |
| 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%                |
| ENBRIDGE US INC                | 29251VRW8 | Commercial paper | 19,500,000       | 4/30/2019                  | 0.12%                |

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%                |
| ENBRIDGE US INC                    | 29251VTA4 | Commercial paper | 10,000,000       | 6/10/2019                  | 0.06%                |
| ENBRIDGE US INC                    | 29251VTB2 | Commercial paper | 10,250,000       | 6/11/2019                  | 0.07%                |
| ENI FINANCE USA INC                | 26876BRW3 | Commercial paper | 30,000,000       | 4/30/2019                  | 0.19%                |
| ENI FINANCE USA INC                | 26876BSE2 | Commercial paper | 28,000,000       | 5/14/2019                  | 0.18%                |
| ENI FINANCE USA INC                | 26876BSL6 | Commercial paper | 26,800,000       | 5/20/2019                  | 0.17%                |
| ENI FINANCE USA INC                | 26876BTD3 | Commercial paper | 23,000,000       | 6/13/2019                  | 0.15%                |
| ENTERGY CORP                       | 29366GRR4 | Commercial paper | 44,000,000       | 4/25/2019                  | 0.28%                |
| ENTERGY CORP                       | 29366GS77 | Commercial paper | 10,078,000       | 5/7/2019                   | 0.06%                |
| ENTERGY CORP                       | 29366GSA0 | Commercial paper | 25,000,000       | 5/10/2019                  | 0.16%                |
| ENTERGY CORP                       | 29366GSW2 | Commercial paper | 21,000,000       | 5/30/2019                  | 0.13%                |
| ENTERGY CORP                       | 29366GT35 | Commercial paper | 23,000,000       | 6/3/2019                   | 0.15%                |
| ENTERPRISE PRODUCTS OPERATING LLC  | 29380DR93 | Commercial paper | 35,000,000       | 4/9/2019                   | 0.22%                |
| ENTERPRISE PRODUCTS OPERATING LLC  | 29380DRJ1 | Commercial paper | 14,000,000       | 4/18/2019                  | 0.09%                |
| ERP OPERATING LP                   | 26885URR1 | Commercial paper | 28,250,000       | 4/25/2019                  | 0.18%                |
| ETP LEGACY LP                      | 29277FR11 | Commercial paper | 120,000,000      | 4/1/2019                   | 0.77%                |
| FMC CORP                           | 34410XR10 | Commercial paper | 14,900,000       | 4/1/2019                   | 0.10%                |
| FMC TECHNOLOGIES INC               | 3024X3R14 | Commercial paper | 23,000,000       | 4/1/2019                   | 0.15%                |
| FMC TECHNOLOGIES INC               | 3024X3RG1 | Commercial paper | 48,000,000       | 4/16/2019                  | 0.31%                |
| FMC TECHNOLOGIES INC               | 3024X3RH9 | Commercial paper | 18,200,000       | 4/17/2019                  | 0.12%                |
| FMC TECHNOLOGIES INC               | 3024X3RP1 | Commercial paper | 22,000,000       | 4/23/2019                  | 0.14%                |
| FMC TECHNOLOGIES INC               | 3024X3S13 | Commercial paper | 16,000,000       | 5/1/2019                   | 0.10%                |
| 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                  | 0.30%                |
| FORTIVE CORP                       | 34961ER31 | Commercial paper | 37,500,000       | 4/3/2019                   | 0.24%                |
| FORTIVE CORP                       | 34961ER98 | Commercial paper | 47,000,000       | 4/9/2019                   | 0.30%                |
| FORTIVE CORP                       | 34961ERC1 | Commercial paper | 37,500,000       | 4/12/2019                  | 0.24%                |
| GENERAL MILLS INC                  | 3703E1SD1 | Commercial paper | 34,000,000       | 5/13/2019                  | 0.22%                |
| GENERAL MOTORS FINANCIAL CO INC    | 37046UR29 | Commercial paper | 19,500,000       | 4/2/2019                   | 0.13%                |
| GENERAL MOTORS FINANCIAL CO INC    | 37046UR45 | Commercial paper | 29,000,000       | 4/4/2019                   | 0.19%                |
| GENERAL MOTORS FINANCIAL CO INC    | 37046URB9 | Commercial paper | 10,000,000       | 4/11/2019                  | 0.06%                |
| GENERAL MOTORS FINANCIAL CO INC    | 37046URN3 | Commercial paper | 13,000,000       | 4/22/2019                  | 0.08%                |
| HAWAIIAN ELECTRIC INDUSTRIES INC   | 41987LR14 | Commercial paper | 51,000,000       | 4/1/2019                   | 0.33%                |
| HUMANA INC                         | 44486JRC5 | Commercial paper | 6,000,000        | 4/12/2019                  | 0.04%                |
| HUMANA INC                         | 44486JRF8 | Commercial paper | 31,000,000       | 4/15/2019                  | 0.20%                |
| HUMANA INC                         | 44486JSE0 | Commercial paper | 32,500,000       | 5/14/2019                  | 0.21%                |
| ING US FUNDING LLC                 | 44988KGH6 | Commercial paper | 29,000,000       | 7/26/2019                  | 0.19%                |
| INTERPUBLIC GROUP OF COS INC/THE   | 46070QRF9 | Commercial paper | 44,575,000       | 4/15/2019                  | 0.29%                |
| INTERPUBLIC GROUP OF COS INC/THE   | 46070QRJ1 | Commercial paper | 18,500,000       | 4/18/2019                  | 0.12%                |
| JOHNSON CONTROLS INTERNATIONAL PLC | 47837CRP0 | Commercial paper | 47,000,000       | 4/23/2019                  | 0.30%                |
| KEURIG DR PEPPER INC               | 49271KRS5 | Commercial paper | 17,000,000       | 4/26/2019                  | 0.11%                |

Security Detail

| Issuer Name                          | Cusip     | Security Type    | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|--------------------------------------|-----------|------------------|------------------|----------------------------|----------------------|
| KEURIG DR PEPPER INC                 | 49271KSL9 | Commercial paper | 28,500,000       | 5/20/2019                  | 0.18%                |
| KEURIG DR PEPPER INC                 | 49271KSM7 | Commercial paper | 15,800,000       | 5/21/2019                  | 0.10%                |
| LOWE'S COS INC                       | 54866HR53 | Commercial paper | 35,500,000       | 4/5/2019                   | 0.23%                |
| LVMH MOET HENNESSY LOUIS VUITTON INC | 55078URJ5 | Commercial paper | 27,000,000       | 4/18/2019                  | 0.17%                |
| MAGNA INTERNATIONAL INC              | 55922QR37 | Commercial paper | 59,000,000       | 4/3/2019                   | 0.38%                |
| 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                   | 0.21%                |
| MARRIOTT INTERNATIONAL INC/MD        | 57163URV0 | Commercial paper | 30,500,000       | 4/29/2019                  | 0.20%                |
| MARRIOTT INTERNATIONAL INC/MD        | 57163USE7 | Commercial paper | 30,000,000       | 5/14/2019                  | 0.19%                |
| MARSH & MCLENNAN COS INC             | 57174WRW1 | Commercial paper | 36,900,000       | 4/30/2019                  | 0.24%                |
| MARSH & MCLENNAN COS INC             | 57174WS26 | Commercial paper | 25,000,000       | 5/2/2019                   | 0.16%                |
| MARSH & MCLENNAN COS INC             | 57174WS34 | Commercial paper | 33,000,000       | 5/3/2019                   | 0.21%                |
| MARSH & MCLENNAN COS INC             | 57174WS67 | Commercial paper | 25,000,000       | 5/6/2019                   | 0.16%                |
| MOHAWK INDUSTRIES INC                | 60819KR28 | Commercial paper | 25,000,000       | 4/2/2019                   | 0.16%                |
| MOHAWK INDUSTRIES INC                | 60819KR51 | Commercial paper | 20,000,000       | 4/5/2019                   | 0.13%                |
| MOHAWK INDUSTRIES INC                | 60819KRC6 | Commercial paper | 42,000,000       | 4/12/2019                  | 0.27%                |
| MOHAWK INDUSTRIES INC                | 60819KRP7 | Commercial paper | 18,500,000       | 4/23/2019                  | 0.12%                |
| MOLSON COORS BREWING CO              | 60871WR50 | Commercial paper | 47,000,000       | 4/5/2019                   | 0.30%                |
| MOLSON COORS BREWING CO              | 60871WRN1 | Commercial paper | 24,500,000       | 4/22/2019                  | 0.16%                |
| MONDELEZ INTERNATIONAL INC           | 60920WRH5 | Commercial paper | 19,500,000       | 4/17/2019                  | 0.13%                |
| MOODY'S CORP                         | 61536PR43 | Commercial paper | 17,500,000       | 4/4/2019                   | 0.11%                |
| 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                  | 0.36%                |
| NATIONAL GRID USA                    | 6362P3R97 | Commercial paper | 19,000,000       | 4/9/2019                   | 0.12%                |
| NEXTERA ENERGY CAPITAL HOLDINGS INC  | 65339NR55 | Commercial paper | 28,500,000       | 4/5/2019                   | 0.18%                |
| NEXTERA ENERGY CAPITAL HOLDINGS INC  | 65339NSD7 | Commercial paper | 23,500,000       | 5/13/2019                  | 0.15%                |
| NEXTERA ENERGY CAPITAL HOLDINGS INC  | 65339NSF2 | Commercial paper | 7,400,000        | 5/15/2019                  | 0.05%                |
| NISOURCE FINANCE CORP                | 65478KR37 | Commercial paper | 11,000,000       | 4/3/2019                   | 0.07%                |
| NISOURCE FINANCE CORP                | 65478KR86 | Commercial paper | 4,424,000        | 4/8/2019                   | 0.03%                |
| NISOURCE FINANCE CORP                | 65478KR94 | Commercial paper | 10,000,000       | 4/9/2019                   | 0.06%                |
| NISOURCE INC                         | 65478KRA1 | Commercial paper | 39,000,000       | 4/10/2019                  | 0.25%                |
| NISOURCE INC                         | 65478KRO6 | Commercial paper | 42,000,000       | 4/24/2019                  | 0.27%                |
| NISOURCE INC                         | 65478KRS2 | Commercial paper | 14,000,000       | 4/26/2019                  | 0.09%                |
| 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                   | 0.21%                |
| NORTHROP GRUMMAN CORP                | 66681MSN9 | Commercial paper | 30,000,000       | 5/22/2019                  | 0.19%                |
| PUGET SOUND ENERGY INC               | 74533BR40 | Commercial paper | 7,000,000        | 4/4/2019                   | 0.04%                |
| PUGET SOUND ENERGY INC               | 74533BR81 | Commercial paper | 6,000,000        | 4/8/2019                   | 0.04%                |
| PUGET SOUND ENERGY INC               | 74533BRA6 | Commercial paper | 10,000,000       | 4/10/2019                  | 0.06%                |
| PUGET SOUND ENERGY INC               | 74533BRF5 | Commercial paper | 10,000,000       | 4/15/2019                  | 0.06%                |
| PUGET SOUND ENERGY INC               | 74533BRG3 | Commercial paper | 25,000,000       | 4/16/2019                  | 0.16%                |

Security Detail

| Issuer Name                     | Cusip     | Security Type    | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|---------------------------------|-----------|------------------|------------------|----------------------------|----------------------|
| PUGET SOUND ENERGY INC          | 74533BRJ7 | Commercial paper | 14,600,000       | 4/18/2019                  | 0.09%                |
| PUGET SOUND ENERGY INC          | 74533BRN8 | Commercial paper | 24,000,000       | 4/22/2019                  | 0.15%                |
| PUGET SOUND ENERGY INC          | 74533BRR9 | Commercial paper | 29,000,000       | 4/25/2019                  | 0.19%                |
| ROGERS COMMUNICATIONS INC       | 77511MR29 | Commercial paper | 49,000,000       | 4/2/2019                   | 0.31%                |
| ROGERS COMMUNICATIONS INC       | 77511MR94 | Commercial paper | 8,000,000        | 4/9/2019                   | 0.05%                |
| ROGERS COMMUNICATIONS INC       | 77511MRR4 | Commercial paper | 41,000,000       | 4/25/2019                  | 0.26%                |
| SHERWIN-WILLIAMS CO/THE         | 82434UR41 | Commercial paper | 24,550,000       | 4/4/2019                   | 0.16%                |
| SHERWIN-WILLIAMS CO/THE         | 82434URA7 | Commercial paper | 18,500,000       | 4/10/2019                  | 0.12%                |
| SHERWIN-WILLIAMS CO/THE         | 82434URJ8 | Commercial paper | 25,000,000       | 4/18/2019                  | 0.16%                |
| SHERWIN-WILLIAMS CO/THE         | 82434URR0 | Commercial paper | 19,000,000       | 4/25/2019                  | 0.12%                |
| SHERWIN-WILLIAMS CO/THE         | 82434URW9 | Commercial paper | 18,500,000       | 4/30/2019                  | 0.12%                |
| 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                 | 0.21%                |
| SOUTHERN CO GAS CAPITAL CORP    | 8426EMRS6 | Commercial paper | 15,446,000       | 4/26/2019                  | 0.10%                |
| SOUTHERN CO/THE                 | 84262MS82 | Commercial paper | 28,000,000       | 5/8/2019                   | 0.18%                |
| SUNCOR ENERGY INC               | 86723BRS1 | Commercial paper | 19,000,000       | 4/26/2019                  | 0.12%                |
| SUNCOR ENERGY INC               | 86723BT42 | Commercial paper | 32,000,000       | 6/4/2019                   | 0.20%                |
| SUNCOR ENERGY INC               | 86723BTL4 | Commercial paper | 20,000,000       | 6/20/2019                  | 0.13%                |
| SUNCOR ENERGY INC               | 86723BTM2 | Commercial paper | 25,000,000       | 6/21/2019                  | 0.16%                |
| SUNCOR ENERGY INC               | 86723BTR1 | Commercial paper | 23,000,000       | 6/25/2019                  | 0.15%                |
| SUNCOR ENERGY INC               | 86723BU24 | Commercial paper | 6,000,000        | 7/2/2019                   | 0.04%                |
| TELUS CORP                      | 87974WRS9 | Commercial paper | 47,000,000       | 4/26/2019                  | 0.30%                |
| TELUS CORP                      | 87974WS25 | Commercial paper | 47,000,000       | 5/2/2019                   | 0.30%                |
| TEXTRON INC                     | 88320KRV7 | Commercial paper | 37,500,000       | 4/29/2019                  | 0.24%                |
| TORONTO-DOMINION BANK/THE       | 89120DLO0 | 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 PIPELINE USA LTD    | 89356URQ1 | Commercial paper | 29,000,000       | 4/24/2019                  | 0.19%                |
| TRANSCANADA PIPELINES LTD       | 89355QSD9 | Commercial paper | 6,000,000        | 5/13/2019                  | 0.04%                |
| TRANSCANADA PIPELINES LTD       | 89355QSF4 | Commercial paper | 21,000,000       | 5/15/2019                  | 0.13%                |
| TRANSCANADA PIPELINES LTD       | 89355QTH9 | Commercial paper | 39,500,000       | 6/17/2019                  | 0.25%                |
| TYCO INTERNATIONAL HOLDING SARL | 90220MR16 | Commercial paper | 28,000,000       | 4/1/2019                   | 0.18%                |
| VENTAS REALTY LP                | 92276YR19 | Commercial paper | 19,000,000       | 4/1/2019                   | 0.12%                |
| VENTAS REALTY LP                | 92276YRH4 | Commercial paper | 23,500,000       | 4/17/2019                  | 0.15%                |
| WALGREENS BOOTS ALLIANCE INC    | 93142XS10 | Commercial paper | 28,000,000       | 5/1/2019                   | 0.18%                |
| 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                      | 94107NRF3 | Commercial paper                 | 28,250,000       | 4/15/2019                  | 0.18%                |
| WASTE MANAGEMENT INC                      | 94107NRS5 | Commercial paper                 | 13,200,000       | 4/26/2019                  | 0.08%                |
| WELLTOWER INC                             | 95040XR84 | Commercial paper                 | 19,000,000       | 4/8/2019                   | 0.12%                |
| WELLTOWER INC                             | 95040XRA9 | Commercial paper                 | 28,750,000       | 4/10/2019                  | 0.18%                |
| WELLTOWER INC                             | 95040XRB7 | Commercial paper                 | 14,000,000       | 4/11/2019                  | 0.09%                |
| WELLTOWER INC                             | 95040XRC5 | Commercial paper                 | 27,250,000       | 4/12/2019                  | 0.17%                |
| WELLTOWER INC                             | 95040XRF8 | Commercial paper                 | 8,188,000        | 4/15/2019                  | 0.05%                |
| WELLTOWER INC                             | 95040XRG6 | Commercial paper                 | 15,000,000       | 4/16/2019                  | 0.10%                |
| WELLTOWER INC                             | 95040XRJ0 | Commercial paper                 | 19,000,000       | 4/18/2019                  | 0.12%                |
| WESTAR ENERGY INC                         | 95709XR11 | Commercial paper                 | 27,600,000       | 4/1/2019                   | 0.18%                |
| WESTAR ENERGY INC                         | 95709XR29 | Commercial paper                 | 28,000,000       | 4/2/2019                   | 0.18%                |
| WHIRLPOOL CORP                            | 96332VRR1 | Commercial paper                 | 94,000,000       | 4/25/2019                  | 0.60%                |
| WILLIAMS COS INC/THE                      | 96946URQ3 | Commercial paper                 | 47,000,000       | 4/24/2019                  | 0.30%                |
| WILLIAMS COS INC/THE                      | 96946URS9 | Commercial paper                 | 47,000,000       | 4/26/2019                  | 0.30%                |
| WILLIAMS COS INC/THE                      | 96946URV2 | Commercial paper                 | 23,000,000       | 4/29/2019                  | 0.15%                |
| WRKCO INC                                 | 92940YR98 | Commercial paper                 | 14,000,000       | 4/9/2019                   | 0.09%                |
| WRKCO INC                                 | 92940YRB3 | Commercial paper                 | 44,400,000       | 4/11/2019                  | 0.28%                |
| WRKCO INC                                 | 92940YRH0 | Commercial paper                 | 62,000,000       | 4/17/2019                  | 0.40%                |
| 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                 | 0.10%                |
| 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                  | 0.30%                |
| 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                 | 0.37%                |
| AMAZON.COM INC                            | 023135AT3 | Investment-grade corporate bonds | 19,300,000       | 8/21/2020                  | 0.12%                |
| 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                  | 0.12%                |
| AMERICAN EXPRESS CREDIT CORP              | 0258M0EJ4 | Investment-grade corporate bonds | 6,835,000        | 5/3/2019                   | 0.04%                |
| AMERICAN EXPRESS CREDIT CORP              | 0258M0DO9 | 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                  | 0.09%                |
| 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                   | 0.20%                |
| 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                  | 0.27%                |
| 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%                |

Security Detail

| Issuer Name                               | Cusip     | Security Type                    | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|---|-----------|----------------------------------|------------------|----------------------------|----------------------|
| 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                  | 0.09%                |
| 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 | 39,485,000       | 1/23/2022                  | 0.25%                |
| BANK OF AMERICA CORP                      | 06051GHJ1 | Investment-grade corporate bonds | 43,975,000       | 6/25/2022                  | 0.28%                |
| BANK OF MONTREAL                          | 06367T7J3 | Investment-grade corporate bonds | 24,944,000       | 7/13/2020                  | 0.16%                |
| 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                  | 0.07%                |
| BANK OF MONTREAL                          | 06367TJY7 | Investment-grade corporate bonds | 7,500,000        | 8/27/2021                  | 0.05%                |
| BANK OF MONTREAL                          | 06367WJN4 | Investment-grade corporate bonds | 57,966,000       | 3/26/2022                  | 0.37%                |
| 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                  | 0.06%                |
| BANK OF NOVA SCOTIA/THE                   | 064159JY3 | Investment-grade corporate bonds | 25,518,000       | 7/14/2020                  | 0.16%                |
| 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                   | 0.14%                |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA     | 06675FAL1 | Investment-grade corporate bonds | 73,900,000       | 7/20/2020                  | 0.48%                |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA     | 06675FAN7 | Investment-grade corporate bonds | 17,350,000       | 7/20/2022                  | 0.11%                |
| BARCLAYS BANK, PLC                        | 06744CFV8 | Investment-grade corporate bonds | 25,500,000       | 8/7/2020                   | 0.16%                |
| BARCLAYS PLC                              | 06738EAD7 | Investment-grade corporate bonds | 5,110,000        | 11/8/2019                  | 0.03%                |
| 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                  | 0.22%                |
| BB&T CORP                                 | 05531FBA0 | Investment-grade corporate bonds | 37,845,000       | 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                        | 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                  | 0.13%                |
| 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                  | 0.23%                |
| BPCE SA                                   | 05578AAL2 | Investment-grade corporate bonds | 33,000,000       | 7/31/2020                  | 0.21%                |
| BRANCH BANKING & TRUST CO                 | 07330NAM7 | Investment-grade corporate bonds | 16,250,000       | 5/1/2019                   | 0.10%                |
| BRANCH BANKING & TRUST CO                 | 07330NAP0 | Investment-grade corporate bonds | 10,000,000       | 1/15/2020                  | 0.06%                |

## Security Detail

| Issuer Name                                    | Cusip     | Security Type                    | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|--|-----------|----------------------------------|------------------|----------------------------|----------------------|
| 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                  | 0.29%                |
| CHARLES SCHWAB CORP/THE                        | 808513AV7 | Investment-grade corporate bonds | 28,500,000       | 5/21/2021                  | 0.18%                |
| 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%                |
| 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                  | 0.40%                |
| CITIGROUP INC                                  | 172967KW0 | Investment-grade corporate bonds | 28,093,000       | 8/2/2021                   | 0.18%                |
| 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                  | 0.13%                |
| CITIZENS BANK NA/PROVIDENCE RI                 | 17401QAH4 | Investment-grade corporate bonds | 37,900,000       | 3/2/2020                   | 0.24%                |
| 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                 | 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                  | 0.27%                |
| 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                  | 0.30%                |
| CREDIT AGRICOLE CORPORATE & INVESTMENT BANK SA | 22533AA98 | Investment-grade corporate bonds | 15,345,000       | 10/3/2021                  | 0.10%                |
| 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 AGRICOLE SA/LONDON                      | 22532LAS3 | Investment-grade corporate bonds | 51,180,000       | 7/1/2021                   | 0.33%                |
| CREDIT SUISSE AG/NEW YORK NY                   | 22546QAC1 | Investment-grade corporate bonds | 67,967,000       | 8/13/2019                  | 0.44%                |
| 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                  | 0.46%                |
| CVS HEALTH CORP                                | 126650CE8 | Investment-grade corporate bonds | 37,500,000       | 8/12/2019                  | 0.24%                |
| CVS HEALTH CORP                                | 126650DB3 | Investment-grade corporate bonds | 11,543,000       | 3/9/2020                   | 0.07%                |
| 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                  | 0.13%                |

Security Detail

| Issuer Name                               | Cusip     | Security Type                    | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|---|-----------|----------------------------------|------------------|----------------------------|----------------------|
| 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                  | 0.18%                |
| DNB BANK ASA                              | 23329PAB6 | Investment-grade corporate bonds | 69,605,000       | 10/2/2020                  | 0.45%                |
| 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                   | 0.19%                |
| 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                  | 0.04%                |
| DUKE ENERGY FLORIDA LLC                   | 26444HAD3 | Investment-grade corporate bonds | 5,250,000        | 12/15/2019                 | 0.03%                |
| 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                  | 0.24%                |
| 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%                |
| 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                  | 0.15%                |
| 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               | 38141EA58 | Investment-grade corporate bonds | 23,500,000       | 3/15/2020                  | 0.15%                |
| 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%                |
| HARTFORD FINANCIAL SERVICES GROUP INC/THE | 416515AZ7 | Investment-grade corporate bonds | 13,200,000       | 3/30/2020                  | 0.09%                |
| HCP INC                                   | 40414LAH2 | Investment-grade corporate bonds | 67,000,000       | 2/1/2020                   | 0.43%                |
| HSBC HOLDINGS PLC                         | 404280AX7 | Investment-grade corporate bonds | 29,239,000       | 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 | 11,346,000       | 5/25/2021                  | 0.07%                |
| 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              | 446438RU9 | Investment-grade corporate bonds | 37,200,000       | 3/10/2020                  | 0.24%                |
| HUNTINGTON NATIONAL BANK/THE              | 446438RV7 | Investment-grade corporate bonds | 41,500,000       | 3/10/2020                  | 0.27%                |
| IBM CREDIT LLC                            | 44932HAE3 | Investment-grade corporate bonds | 28,865,000       | 1/20/2021                  | 0.19%                |
| 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                  | 0.09%                |
| ING BANK NV                               | 44987CAH1 | Investment-grade corporate bonds | 5,350,000        | 8/17/2020                  | 0.03%                |
| ING BANK NV                               | 449786BF8 | Investment-grade corporate bonds | 7,429,000        | 8/15/2021                  | 0.05%                |
| 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                  | 0.23%                |
| JACKSON NATIONAL LIFE GLOBAL FUNDING      | 46849LSX0 | Investment-grade corporate bonds | 45,187,000       | 6/27/2022                  | 0.29%                |
| JOHN DEERE CAPITAL CORP                   | 24422ETK5 | Investment-grade corporate bonds | 10,000,000       | 10/9/2019                  | 0.06%                |

Security Detail

| Issuer Name                                    | Cusip     | Security Type                    | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|--|-----------|----------------------------------|------------------|----------------------------|----------------------|
| JPMORGAN CHASE & CO                            | 46625HKB5 | Investment-grade corporate bonds | 23,528,000       | 1/23/2020                  | 0.15%                |
| JPMORGAN CHASE & CO                            | 46625HNY2 | Investment-grade corporate bonds | 16,152,000       | 10/29/2020                 | 0.11%                |
| JPMORGAN CHASE & CO                            | 46625HQB9 | 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 | 25,797,000       | 6/18/2022                  | 0.17%                |
| JPMORGAN CHASE BANK NA                         | 48125LRL8 | Investment-grade corporate bonds | 6,000,000        | 2/1/2021                   | 0.04%                |
| JPMORGAN CHASE BANK NA                         | 48125LRP9 | Investment-grade corporate bonds | 14,750,000       | 4/26/2021                  | 0.09%                |
| KEYBANK NA/CLEVELAND OH                        | 49327M2P8 | Investment-grade corporate bonds | 45,122,000       | 8/22/2019                  | 0.29%                |
| 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                   | 0.42%                |
| 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                  | 0.40%                |
| MANUFACTURERS & TRADERS TRUST CO               | 564759QB7 | Investment-grade corporate bonds | 13,270,000       | 12/1/2021                  | 0.08%                |
| MARRIOTT INTERNATIONAL INC/MD                  | 571903AZ6 | Investment-grade corporate bonds | 5,400,000        | 12/1/2020                  | 0.03%                |
| MARRIOTT INTERNATIONAL INC/MD                  | 571900BA6 | Investment-grade corporate bonds | 6,600,000        | 3/8/2021                   | 0.04%                |
| 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             | 59217GCO0 | 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                   | 0.07%                |
| 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                  | 0.29%                |
| MITSUBISHI UFJ FINANCIAL GROUP INC             | 606822AF1 | Investment-grade corporate bonds | 34,955,000       | 9/13/2021                  | 0.23%                |
| MITSUBISHI UFJ FINANCIAL GROUP INC             | 606822AK0 | Investment-grade corporate bonds | 13,818,000       | 2/22/2022                  | 0.09%                |
| 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 | 45,705,000       | 9/13/2021                  | 0.30%                |
| MIZUHO FINANCIAL GROUP INC                     | 60687YAJ8 | Investment-grade corporate bonds | 58,690,000       | 2/28/2022                  | 0.38%                |
| 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 | 43,148,000       | 4/21/2021                  | 0.28%                |
| MORGAN STANLEY                                 | 61746BEE2 | Investment-grade corporate bonds | 56,643,000       | 1/20/2022                  | 0.37%                |
| MORGAN STANLEY                                 | 61744YAJ7 | Investment-grade corporate bonds | 9,606,000        | 7/22/2022                  | 0.06%                |
| NATIONAL AUSTRALIA BANK LTD                    | 6325C0DA6 | Investment-grade corporate bonds | 2,600,000        | 12/9/2019                  | 0.02%                |
| NATIONAL AUSTRALIA BANK LTD                    | 6325C0DG3 | Investment-grade corporate bonds | 17,750,000       | 1/10/2020                  | 0.11%                |

Security Detail

| Issuer Name                         | Cusip     | Security Type                    | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|-------------------------------------|-----------|----------------------------------|------------------|----------------------------|----------------------|
| 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                  | 0.18%                |
| 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%                |
| NATIONAL BANK OF CANADA             | 63307CAH4 | Investment-grade corporate bonds | 6,250,000        | 3/21/2021                  | 0.04%                |
| NBCUNIVERSAL ENTERPRISE INC         | 63946CAG3 | Investment-grade corporate bonds | 37,000,000       | 4/1/2021                   | 0.24%                |
| 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                  | 0.27%                |
| NEXTERA ENERGY CAPITAL HOLDINGS INC | 65339KBE9 | Investment-grade corporate bonds | 22,600,000       | 9/28/2020                  | 0.15%                |
| 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                  | 0.19%                |
| 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                  | 0.33%                |
| NORDEA BANK ABP                     | 65557CAT0 | Investment-grade corporate bonds | 8,353,000        | 5/27/2021                  | 0.05%                |
| NUTRIEN LTD                         | 67077MAB4 | Investment-grade corporate bonds | 18,500,000       | 3/30/2020                  | 0.12%                |
| 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                  | 0.05%                |
| PNC BANK NA                         | 69353REX2 | Investment-grade corporate bonds | 28,400,000       | 7/29/2019                  | 0.18%                |
| 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%                |
| PNC BANK NA                         | 69353RFM5 | Investment-grade corporate bonds | 46,300,000       | 3/12/2021                  | 0.30%                |
| 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                   | 0.31%                |
| RABOBANK NEDERLAND NV NY            | 21688AAP7 | Investment-grade corporate bonds | 25,370,000       | 4/26/2021                  | 0.16%                |
| 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                  | 0.43%                |
| 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%                |
| ROYAL BANK OF SCOTLAND GROUP PLC    | 780097AW1 | Investment-grade corporate bonds | 8,510,000        | 10/21/2019                 | 0.06%                |
| SANTANDER HOLDINGS USA INC          | U8029KAB8 | Investment-grade corporate bonds | 5,500,000        | 7/15/2019                  | 0.04%                |
| SANTANDER HOLDINGS USA INC          | 80282KAD8 | Investment-grade corporate bonds | 28,200,000       | 4/17/2020                  | 0.18%                |

Security Detail

| Issuer Name                          | Cusip     | Security Type                    | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|--------------------------------------|-----------|----------------------------------|------------------|----------------------------|----------------------|
| SANTANDER UK PLC                     | 80283LAH6 | Investment-grade corporate bonds | 25,500,000       | 9/10/2019                  | 0.16%                |
| SANTANDER UK PLC                     | 80283LAQ6 | Investment-grade corporate bonds | 18,328,000       | 11/3/2020                  | 0.12%                |
| SANTANDER UK PLC                     | 80283LAU7 | Investment-grade corporate bonds | 64,370,000       | 6/1/2021                   | 0.41%                |
| 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                  | 0.24%                |
| SKANDINAVISKA ENSKILDA BANKEN AB     | 83051GAG3 | Investment-grade corporate bonds | 45,200,000       | 9/13/2019                  | 0.29%                |
| 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                  | 0.30%                |
| STANDARD CHARTERED PLC               | 853254BD1 | Investment-grade corporate bonds | 39,000,000       | 8/19/2019                  | 0.25%                |
| 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                 | 0.27%                |
| SUMITOMO MITSUI FINANCIAL GROUP INC  | 86562MAL4 | Investment-grade corporate bonds | 16,939,000       | 1/11/2022                  | 0.11%                |
| SUMITOMO MITSUI FINANCIAL GROUP INC  | 86562MAP5 | Investment-grade corporate bonds | 10,614,000       | 7/12/2022                  | 0.07%                |
| 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                  | 0.18%                |
| SUNTRUST BANK/ATLANTA GA             | 86787EAU1 | Investment-grade corporate bonds | 19,666,000       | 1/29/2021                  | 0.13%                |
| SUNTRUST BANK/ATLANTA GA             | 86787EAZ0 | Investment-grade corporate bonds | 39,050,000       | 10/26/2021                 | 0.25%                |
| 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                   | 0.09%                |
| 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                  | 0.15%                |
| SVENSKA HANDELSBANKEN AB             | 86960BAU6 | Investment-grade corporate bonds | 43,742,000       | 5/24/2021                  | 0.28%                |
| 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                  | 0.45%                |
| 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                  | 0.11%                |
| 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                  | 0.18%                |
| 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                 | 0.15%                |
| 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                  | 0.15%                |

Security Detail

| Issuer Name  | Cusip      | Security Type                    | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|--|------------|----------------------------------|------------------|----------------------------|----------------------|
| UBS AG/LONDON  | 902674XE5  | Investment-grade corporate bonds | 33,323,000       | 6/8/2020                   | 0.21%                |
| 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 | 29,910,000       | 2/1/2022                   | 0.20%                |
| 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 | 13,507,000       | 1/24/2022                  | 0.09%                |
| US BANK NA/CINCINNATI OH                                     | 90331HNN2  | Investment-grade corporate bonds | 2,420,000        | 10/23/2020                 | 0.02%                |
| US BANK NA/CINCINNATI OH                                     | 90331HNNQ2 | 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                  | 0.50%                |
| 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                  | 0.60%                |
| 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                  | 0.06%                |
| 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                  | 0.15%                |
| WELLS FARGO BANK NA  | 94988J5U7  | Investment-grade corporate bonds | 34,500,000       | 10/22/2021                 | 0.22%                |
| WESTPAC BANKING CORP   | 961214CZ4  | Investment-grade corporate bonds | 12,950,000       | 8/19/2019                  | 0.08%                |
| 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                  | 0.33%                |
| BNP PARIBAS  | ----       | Repurchase agreement             | 50,000,000       | 5/6/2019                   | 0.32%                |
| RBC CAPITAL MARKETS, LLC                                     | ----       | Repurchase agreement             | 25,000,000       | 5/6/2019                   | 0.16%                |
| ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2005-WF1   | 004421QQ9  | Residential MBS (non-agency)     | 1,151,786        | 5/25/2035                  | 0.01%                |
| ALTERNATIVE LOAN TRUST 2004-J5                               | 12667FLL7  | Residential MBS (non-agency)     | 7,103,850        | 8/25/2034                  | 0.05%                |
| AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUGH | 03072SQC2  | Residential MBS (non-agency)     | 517,118          | 5/25/2034                  | 0.00%                |
| AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUGH | 03072SJ97  | Residential MBS (non-agency)     | 2,275,000        | 9/25/2035                  | 0.01%                |
| AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUGH | 03072SL94  | Residential MBS (non-agency)     | 4,301,529        | 10/25/2035                 | 0.03%                |
| AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUGH | 03072SS63  | Residential MBS (non-agency)     | 4,517,402        | 1/25/2036                  | 0.03%                |
| ANGEL OAK MORTGAGE TRUST I LLC 2017-2                        | 03463NAA1  | Residential MBS (non-agency)     | 2,652,127        | 7/25/2047                  | 0.02%                |
| ANGEL OAK MORTGAGE TRUST I LLC 2018-3                        | 03464NAA0  | Residential MBS (non-agency)     | 20,518,792       | 9/25/2048                  | 0.13%                |
| ANGEL OAK MORTGAGE TRUST I LLC 2019-1                        | 03464MAA2  | Residential MBS (non-agency)     | 12,997,177       | 11/25/2048                 | 0.08%                |



Security Detail

| Issuer Name   | Cusip     | Security Type                | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|---|-----------|------------------------------|------------------|----------------------------|----------------------|
| ANGEL OAK MORTGAGE TRUST LLC                                | 03463LAA5 | Residential MBS (non-agency) | 6,582,262        | 11/25/2047                 | 0.04%                |
| ARGENT SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFICATE | 040104JJ1 | Residential MBS (non-agency) | 2,528,345        | 5/25/2034                  | 0.02%                |
| BANC OF AMERICA FUNDING 2005-B TRUST                        | 05946XRW5 | Residential MBS (non-agency) | 399,470          | 4/20/2035                  | 0.00%                |
| BANC OF AMERICA FUNDING 2015-R4 TRUST                       | 05990RAS0 | Residential MBS (non-agency) | 5,737,226        | 8/27/2036                  | 0.04%                |
| BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-EC1       | 0738795D6 | Residential MBS (non-agency) | 2,362,258        | 11/25/2035                 | 0.02%                |
| BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC1       | 073879VF2 | Residential MBS (non-agency) | 2,471,267        | 5/25/2035                  | 0.02%                |
| BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC2       | 073879E38 | Residential MBS (non-agency) | 6,428,920        | 8/25/2035                  | 0.04%                |
| BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2006-HE1       | 0738796P8 | Residential MBS (non-agency) | 169,171          | 12/25/2035                 | 0.00%                |
| BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2007-HE7       | 07387VAA7 | Residential MBS (non-agency) | 9,165,301        | 10/25/2037                 | 0.06%                |
| BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD1         | 073877AD4 | Residential MBS (non-agency) | 647,890          | 8/25/2043                  | 0.00%                |
| BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD3         | 073877CP5 | Residential MBS (non-agency) | 1,026,980        | 7/25/2035                  | 0.01%                |
| BELLEMEADE RE LTD   | 078769AB2 | Residential MBS (non-agency) | 3,953,934        | 7/25/2025                  | 0.03%                |
| BUNKER HILL LOAN DEPOSITARY TRUST 2019-1                    | 12061AAA6 | Residential MBS (non-agency) | 5,000,000        | 10/26/2048                 | 0.03%                |
| CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-RFC1             | 14453EAD4 | Residential MBS (non-agency) | 8,279,676        | 3/25/2036                  | 0.05%                |
| CIT MORTGAGE LOAN TRUST 2007-1                              | 12559QAD4 | Residential MBS (non-agency) | 3,769,993        | 10/25/2037                 | 0.02%                |
| CITIGROUP MORTGAGE LOAN TRUST INC                           | 17309QAE4 | Residential MBS (non-agency) | 15,690,549       | 10/25/2036                 | 0.10%                |
| COLT 2018-1 MORTGAGE LOAN TRUST                             | 19687UAA1 | Residential MBS (non-agency) | 7,543,821        | 2/25/2048                  | 0.05%                |
| COLT 2018-2 MORTGAGE LOAN TRUST                             | 19687VAA9 | Residential MBS (non-agency) | 6,778,682        | 7/27/2048                  | 0.04%                |
| COLT 2019-1 MORTGAGE LOAN TRUST                             | 19687XAA5 | Residential MBS (non-agency) | 3,241,866        | 3/25/2049                  | 0.02%                |
| COUNTRYWIDE ASSET-BACKED CERTIFICATES                       | 126673EV0 | Residential MBS (non-agency) | 978,156          | 1/25/2035                  | 0.01%                |
| COUNTRYWIDE ASSET-BACKED CERTIFICATES                       | 1266737E6 | Residential MBS (non-agency) | 1,603,349        | 8/25/2035                  | 0.01%                |
| COUNTRYWIDE ASSET-BACKED CERTIFICATES                       | 126670NF1 | Residential MBS (non-agency) | 2,135,095        | 1/25/2036                  | 0.01%                |
| COUNTRYWIDE ASSET-BACKED CERTIFICATES                       | 126670XR4 | Residential MBS (non-agency) | 1,786,826        | 4/25/2036                  | 0.01%                |
| COUNTRYWIDE ASSET-BACKED CERTIFICATES                       | 126673QG0 | Residential MBS (non-agency) | 2,709,320        | 5/25/2036                  | 0.02%                |
| COUNTRYWIDE ASSET-BACKED CERTIFICATES                       | 126670UR7 | Residential MBS (non-agency) | 745,037          | 6/25/2036                  | 0.00%                |
| COUNTRYWIDE ASSET-BACKED CERTIFICATES                       | 126670VW5 | Residential MBS (non-agency) | 160,507          | 6/25/2036                  | 0.00%                |
| CSMC SERIES 2010-9R   | 12644NAE6 | Residential MBS (non-agency) | 17,667,037       | 8/27/2037                  | 0.11%                |
| CSMC SERIES 2015-2R   | 12649QBG8 | Residential MBS (non-agency) | 13,157,249       | 8/27/2036                  | 0.09%                |
| CWABS ASSET-BACKED CERTIFICATES TRUST 2004-10               | 126673JV5 | Residential MBS (non-agency) | 10,572,737       | 12/25/2034                 | 0.07%                |
| CWABS ASSET-BACKED CERTIFICATES TRUST 2005-16               | 126670PC6 | Residential MBS (non-agency) | 1,385,117        | 5/25/2036                  | 0.01%                |
| CWABS ASSET-BACKED CERTIFICATES TRUST 2005-3                | 126673B84 | Residential MBS (non-agency) | 3,268,979        | 8/25/2035                  | 0.02%                |
| DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2017-1                 | 24380TAA4 | Residential MBS (non-agency) | 4,464,194        | 12/26/2046                 | 0.03%                |
| DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2017-3                 | 24381FAA3 | Residential MBS (non-agency) | 2,009,745        | 10/25/2047                 | 0.01%                |
| DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2018-1                 | 24380PAA2 | Residential MBS (non-agency) | 11,557,220       | 12/25/2057                 | 0.07%                |
| ELLINGTON FINANCIAL MORTGAGE TRUST 2017-1                   | 31572XAA8 | Residential MBS (non-agency) | 11,041,673       | 10/25/2047                 | 0.07%                |
| ELLINGTON FINANCIAL MORTGAGE TRUST 2018-1                   | 31573NAM3 | Residential MBS (non-agency) | 18,828,999       | 10/25/2058                 | 0.12%                |
| ELLINGTON LOAN ACQUISITION TRUST 2007-1                     | 288542AD5 | Residential MBS (non-agency) | 3,514,415        | 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) | 2,023,625        | 9/25/2034                  | 0.01%                |
| FIRST FRANKLIN MORTGAGE LOAN TRUST 2004-FFH4                | 32027NPG0 | Residential MBS (non-agency) | 949,039          | 1/25/2035                  | 0.01%                |
| FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH3                | 32027NVD0 | Residential MBS (non-agency) | 3,541,832        | 9/25/2035                  | 0.02%                |

Security Detail

| Issuer Name   | Cusip     | Security Type                | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|---|-----------|------------------------------|------------------|----------------------------|----------------------|
| FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH4                | 32027NXD8 | Residential MBS (non-agency) | 7,966,399        | 12/25/2035                 | 0.05%                |
| FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2005-FF12         | 32027NXW6 | Residential MBS (non-agency) | 1,312,114        | 11/25/2036                 | 0.01%                |
| GALTON FUNDING MORTGAGE TRUST 2017-1                        | 36417JAY5 | Residential MBS (non-agency) | 6,723,062        | 11/25/2057                 | 0.04%                |
| GALTON FUNDING MORTGAGE TRUST 2017-1                        | 36418GAU8 | Residential MBS (non-agency) | 20,130,629       | 10/25/2058                 | 0.13%                |
| GE-WMC ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2005-2 | 367910AR7 | Residential MBS (non-agency) | 2,839,446        | 12/25/2035                 | 0.02%                |
| GSAA HOME EQUITY TRUST 2005-6                               | 36242D3W1 | Residential MBS (non-agency) | 1,576,941        | 6/25/2035                  | 0.01%                |
| GSAA HOME EQUITY TRUST 2005-8                               | 362341CT4 | Residential MBS (non-agency) | 8,941,806        | 6/25/2035                  | 0.06%                |
| GSAMP TRUST 2004-AR2  | 36242DDP5 | Residential MBS (non-agency) | 1,445,054        | 8/25/2034                  | 0.01%                |
| GSAMP TRUST 2006-HE7  | 36245EAE8 | Residential MBS (non-agency) | 1,458,836        | 10/25/2046                 | 0.01%                |
| HOMEBAHC MORTGAGE TRUST 2005-4                              | 43739EBS5 | Residential MBS (non-agency) | 14,090,969       | 10/25/2035                 | 0.09%                |
| HOMEWARD OPPORTUNITIES FUND I TRUST 2018-1                  | 43789AAA2 | Residential MBS (non-agency) | 14,385,639       | 6/25/2048                  | 0.09%                |
| HSI ASSET SECURITIZATION CORP TRUST 2007-WF1                | 40431RAE5 | Residential MBS (non-agency) | 8,529,563        | 5/25/2037                  | 0.05%                |
| JP MORGAN MORTGAGE ACQUISITION CORP 2005-FLD1               | 46626LAW0 | Residential MBS (non-agency) | 825,939          | 7/25/2035                  | 0.01%                |
| JP MORGAN MORTGAGE ACQUISITION TRUST 2006-CH1               | 46629TAE0 | Residential MBS (non-agency) | 353,178          | 7/25/2036                  | 0.00%                |
| JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH1               | 46630LAY0 | Residential MBS (non-agency) | 8,540,000        | 11/25/2036                 | 0.05%                |
| JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH4               | 46630CAD6 | Residential MBS (non-agency) | 3,356,306        | 1/25/2036                  | 0.02%                |
| JP MORGAN RESECURITIZATION TRUST SERIES 2014-1              | 46641TBG8 | Residential MBS (non-agency) | 7,218,479        | 6/26/2035                  | 0.05%                |
| LONG BEACH MORTGAGE LOAN TRUST 2004-1                       | 542514EU4 | Residential MBS (non-agency) | 762,920          | 2/25/2034                  | 0.00%                |
| MASTR ADJUSTABLE RATE MORTGAGES TRUST 2004-13               | 576433UM6 | Residential MBS (non-agency) | 1,482,095        | 11/21/2034                 | 0.01%                |
| MASTR ASSET-BACKED SECURITIES TRUST 2006-FRE1               | 57643LPP5 | Residential MBS (non-agency) | 1,695,020        | 12/25/2035                 | 0.01%                |
| MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2005-AR1      | 59020UG90 | Residential MBS (non-agency) | 1,572,321        | 6/25/2036                  | 0.01%                |
| MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2006-FF1      | 59023WAB4 | Residential MBS (non-agency) | 178,228          | 8/25/2036                  | 0.00%                |
| NEW CENTURY HOME EQUITY LOAN TRUST 2005-2                   | 64352VKU4 | Residential MBS (non-agency) | 1,664,981        | 6/25/2035                  | 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) | 2,321,216        | 5/25/2035                  | 0.01%                |
| NOMURA RESECURITIZATION TRUST 2015-8R                       | 65541AAL0 | Residential MBS (non-agency) | 4,492,847        | 11/25/2047                 | 0.03%                |
| OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C | 68383NAX1 | Residential MBS (non-agency) | 2,126,949        | 4/25/2035                  | 0.01%                |
| OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C | 68383NBM4 | Residential MBS (non-agency) | 5,992,645        | 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) | 995,459          | 1/25/2036                  | 0.01%                |
| PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SE | 70069FEK9 | Residential MBS (non-agency) | 8,367,151        | 2/25/2035                  | 0.05%                |
| POPULAR ABS MORTGAGE PASS-THROUGH TRUST 2005-A              | 73316PDA5 | Residential MBS (non-agency) | 236,037          | 6/25/2035                  | 0.00%                |
| RAMP SERIES 2005-RS1 TRUST                                  | 76112BJG6 | Residential MBS (non-agency) | 969,599          | 1/25/2035                  | 0.01%                |
| RAMP SERIES 2005-RS6 TRUST                                  | 76112BTU4 | Residential MBS (non-agency) | 7,325,582        | 6/25/2035                  | 0.05%                |
| RASC SERIES 2004-KS10 TRUST                                 | 76110WG34 | Residential MBS (non-agency) | 7,927,278        | 11/25/2034                 | 0.05%                |
| RASC SERIES 2004-KS12 TRUST                                 | 76110WK88 | Residential MBS (non-agency) | 1,413,950        | 1/25/2035                  | 0.01%                |
| RASC SERIES 2005-KS11 TRUST                                 | 76110W7D2 | Residential MBS (non-agency) | 1,092,305        | 12/25/2035                 | 0.01%                |
| RASC SERIES 2005-KS12 TRUST                                 | 753910AD0 | Residential MBS (non-agency) | 2,184,857        | 1/25/2036                  | 0.01%                |
| RASC SERIES 2006-KS6 TRUST                                  | 75406WAD3 | Residential MBS (non-agency) | 16,534,226       | 8/25/2036                  | 0.10%                |
| RASC SERIES 2006-KS7 TRUST                                  | 75406XAD1 | Residential MBS (non-agency) | 1,024,494        | 9/25/2036                  | 0.01%                |
| SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-CB1     | 81375WHF6 | Residential MBS (non-agency) | 12,319,943       | 1/25/2036                  | 0.08%                |

## Security Detail

| Issuer Name   | Cusip     | Security Type                      | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|---|-----------|------------------------------------|------------------|----------------------------|----------------------|
| SG RESIDENTIAL MORTGAGE TRUST 2018-1                        | 81880KAA8 | Residential MBS (non-agency)       | 6,688,198        | 4/27/2048                  | 0.04%                |
| SOUNDVIEW HOME LOAN TRUST 2005-CTX1                         | 83611PBV2 | Residential MBS (non-agency)       | 1,946,124        | 11/25/2035                 | 0.01%                |
| SOUNDVIEW HOME LOAN TRUST 2006-2                            | 83611MNH7 | Residential MBS (non-agency)       | 3,044,838        | 3/25/2036                  | 0.02%                |
| STARWOOD MORTGAGE RESIDENTIAL TRUST 2018-IMC1               | 85572KAA2 | Residential MBS (non-agency)       | 12,642,174       | 3/25/2048                  | 0.08%                |
| STARWOOD MORTGAGE RESIDENTIAL TRUST 2018-IMC2               | 85572PAA1 | Residential MBS (non-agency)       | 21,567,023       | 10/25/2048                 | 0.14%                |
| STRUCTURED ASSET INVESTMENT LOAN TRUST 2004-7               | 86358EKH8 | Residential MBS (non-agency)       | 3,143,132        | 8/25/2034                  | 0.02%                |
| STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-1               | 86358EQJ8 | Residential MBS (non-agency)       | 3,838,638        | 2/25/2035                  | 0.02%                |
| STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-3               | 86358ERW8 | Residential MBS (non-agency)       | 981,090          | 4/25/2035                  | 0.01%                |
| STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-5               | 86358ETG1 | Residential MBS (non-agency)       | 1,395,038        | 6/25/2035                  | 0.01%                |
| STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-8               | 86358EXP6 | Residential MBS (non-agency)       | 454,759          | 10/25/2035                 | 0.00%                |
| STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE1             | 86358EUV6 | Residential MBS (non-agency)       | 1,027,629        | 7/25/2035                  | 0.01%                |
| STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-G | 86360XAC4 | Residential MBS (non-agency)       | 3,563,378        | 7/25/2036                  | 0.02%                |
| STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-N | 86360PAD9 | Residential MBS (non-agency)       | 567,093          | 5/25/2036                  | 0.00%                |
| STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-O | 86359UAE9 | Residential MBS (non-agency)       | 2,343,213        | 4/25/2036                  | 0.01%                |
| VERUS SECURITIZATION TRUST                                  | 92536KAA3 | Residential MBS (non-agency)       | 4,582,613        | 11/25/2047                 | 0.03%                |
| VERUS SECURITIZATION TRUST 2017-2                           | 92536EAA7 | Residential MBS (non-agency)       | 14,366,991       | 7/25/2047                  | 0.09%                |
| VERUS SECURITIZATION TRUST 2018-2                           | 92535TAA5 | Residential MBS (non-agency)       | 25,643,044       | 6/1/2058                   | 0.17%                |
| VERUS SECURITIZATION TRUST 2019-1                           | 92537DAA8 | Residential MBS (non-agency)       | 38,346,174       | 2/25/2059                  | 0.25%                |
| 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)       | 1,632,519        | 12/25/2035                 | 0.01%                |
| CAPITAL ONE MULTI-ASSET EXECUTION TRUST                     | 14041NFE6 | Short-term asset-backed securities | 20,700,000       | 4/15/2022                  | 0.13%                |
| CAPITAL ONE MULTI-ASSET EXECUTION TRUST                     | 14041NFF3 | Short-term asset-backed securities | 23,391,000       | 6/15/2022                  | 0.15%                |
| CAPITAL ONE MULTI-ASSET EXECUTION TRUST                     | 14041NFH9 | Short-term asset-backed securities | 2,212,000        | 9/15/2022                  | 0.01%                |
| CAPITAL ONE MULTI-ASSET EXECUTION TRUST                     | 14041NFK2 | Short-term asset-backed securities | 7,200,000        | 1/17/2023                  | 0.05%                |
| 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                  | 0.25%                |
| CITIBANK CREDIT CARD ISSUANCE TRUST                         | 17305EFS9 | Short-term asset-backed securities | 6,040,000        | 7/15/2021                  | 0.04%                |
| CITIBANK CREDIT CARD ISSUANCE TRUST                         | 17305EGH2 | Short-term asset-backed securities | 73,373,000       | 9/20/2021                  | 0.47%                |
| 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                  | 0.40%                |
| 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                  | 0.13%                |
| STATION PLACE SECURITIZATION TRUST 2018-5                   | 85773GAA8 | Short-term asset-backed securities | 17,687,000       | 9/24/2019                  | 0.11%                |
| 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.

