

## 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	15,720,375	10/25/2027	0.11%
BELLEMEADE RE 2018-2 LTD	07877DAA4	Agency CMO	27,992,000	8/25/2028	0.19%
CONNECTICUT AVENUE SECURITIES TRUST 2018-R07	20753QAA7	Agency CMO	22,317,362	4/25/2031	0.15%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAA2	Agency CMO	2,284	10/25/2023	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAC8	Agency CMO	752,593	1/25/2024	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAE4	Agency CMO	147,206	5/25/2024	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBJ2	Agency CMO	487,731	8/25/2028	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBZ6	Agency CMO	2,233,940	9/25/2028	0.02%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCK8	Agency CMO	3,711,496	10/25/2028	0.03%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCS1	Agency CMO	6,352	10/25/2028	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCZ5	Agency CMO	13,093,684	1/25/2029	0.09%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDG6	Agency CMO	2,442,669	1/25/2029	0.02%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDP6	Agency CMO	3,888,450	4/25/2029	0.03%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDZ4	Agency CMO	87,723	5/25/2029	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XEK6	Agency CMO	7,187,675	7/25/2029	0.05%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XGK4	Agency CMO	19,569,779	9/25/2029	0.13%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XJS4	Agency CMO	880,670	10/25/2029	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XLS1	Agency CMO	722,882	11/25/2029	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XNS9	Agency CMO	2,145,566	1/25/2030	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XUS1	Agency CMO	4,633,257	5/25/2030	0.03%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XYS7	Agency CMO	12,868,844	7/25/2030	0.09%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XC28	Agency CMO	4,178,507	8/25/2030	0.03%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XJ21	Agency CMO	199,828	10/25/2030	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XQ31	Agency CMO	2,479,671	12/25/2030	0.02%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XX25	Agency CMO	8,114,576	1/25/2031	0.06%
FANNIE MAE POOL	31402DRN2	Agency CMO	5	9/1/2019	0.00%
FANNIE MAE POOL	31403C5N7	Agency CMO	229	12/1/2019	0.00%
FANNIE MAE REMICS	31393XN60	Agency CMO	2,013	5/25/2019	0.00%
FANNIE MAE REMICS	31397QWQ7	Agency CMO	170	8/25/2019	0.00%
FANNIE MAE REMICS	31397SAY0	Agency CMO	1,382	6/25/2020	0.00%
FANNIE MAE REMICS	31398RCS2	Agency CMO	7,236	1/25/2021	0.00%
FANNIE MAE REMICS	31358NCV2	Agency CMO	995	5/25/2022	0.00%
FANNIE MAE REMICS	31397NEB7	Agency CMO	1,521	3/25/2024	0.00%
FANNIE MAE REMICS	31397Q5M6	Agency CMO	6,589	9/25/2025	0.00%
FANNIE MAE REMICS	31394EGS1	Agency CMO	645,437	10/25/2031	0.00%
FANNIE MAE REMICS	31393A5B9	Agency CMO	139,985	3/25/2033	0.00%
FANNIE MAE REMICS	31394DA42	Agency CMO	19,138	2/25/2035	0.00%
FANNIE MAE REMICS	31396KMG4	Agency CMO	249,528	8/25/2036	0.00%
FANNIE MAE REMICS	31396YHT2	Agency CMO	23,285	2/25/2038	0.00%
FANNIE MAE REMICS	31397SE83	Agency CMO	11,273	2/25/2039	0.00%
FANNIE MAE REMICS	31397Q6H6	Agency CMO	17,804	3/25/2039	0.00%

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FANNIE MAE REMICS	31397U3J6	Agency CMO	11,316	10/25/2039	0.00%
FANNIE MAE REMICS	31398TH53	Agency CMO	68,899	7/25/2040	0.00%
FANNIE MAE REMICS	31398TXE6	Agency CMO	602,215	8/25/2040	0.00%
FREDDIE MAC REMICS	31394WYN2	Agency CMO	1,969	4/15/2019	0.00%
FREDDIE MAC REMICS	31395FHJ6	Agency CMO	3,550	9/15/2019	0.00%
FREDDIE MAC REMICS	31395FYZ1	Agency CMO	6,033	9/15/2019	0.00%
FREDDIE MAC REMICS	3133T12W1	Agency CMO	65,499	11/15/2023	0.00%
FREDDIE MAC REMICS	31398LSE9	Agency CMO	46,085	7/15/2034	0.00%
FREDDIE MAC REMICS	31397HJC3	Agency CMO	56,661	5/15/2037	0.00%
FREDDIE MAC REMICS	31398EHW7	Agency CMO	13,552	5/15/2037	0.00%
FREDDIE MAC REMICS	3137A1Z30	Agency CMO	147,792	6/15/2037	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AL3	Agency CMO	5,868,350	2/25/2024	0.04%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AX7	Agency CMO	10,983,955	4/25/2024	0.08%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0BV0	Agency CMO	25,517	8/25/2024	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0CG2	Agency CMO	2,962,503	9/25/2024	0.02%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0EF2	Agency CMO	1,247,610	3/25/2025	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FF1	Agency CMO	6,814,335	5/25/2025	0.05%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0ET2	Agency CMO	10,737,821	10/25/2027	0.07%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FT1	Agency CMO	16,300,771	12/25/2027	0.11%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0GF0	Agency CMO	7,004,000	3/25/2028	0.05%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0GT0	Agency CMO	37,359,947	4/25/2028	0.26%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0HF9	Agency CMO	11,683,297	5/25/2028	0.08%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0HT9	Agency CMO	12,517,223	7/25/2028	0.09%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0JF7	Agency CMO	4,725,654	9/25/2028	0.03%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0JR1	Agency CMO	18,473,326	10/25/2028	0.13%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KB4	Agency CMO	11,833,837	11/25/2028	0.08%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KM0	Agency CMO	14,954,231	12/25/2028	0.10%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KX6	Agency CMO	1,224,783	3/25/2029	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0LH0	Agency CMO	500,000	3/25/2029	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0LT4	Agency CMO	11,700,000	4/25/2029	0.08%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0MC0	Agency CMO	3,373,181	7/25/2029	0.02%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0MZ9	Agency CMO	5,163,533	8/25/2029	0.04%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0NW5	Agency CMO	19,624,501	10/25/2029	0.14%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0PT0	Agency CMO	19,494,050	12/25/2029	0.13%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0UC1	Agency CMO	282,595	9/25/2030	0.00%
GNMA	38374UBP5	Agency CMO	16,060	5/16/2039	0.00%
FANNIE MAE POOL	31402QR78	Agency Pass-Through	5,951	11/1/2019	0.00%
FANNIE MAE POOL	31403C2Z3	Agency Pass-Through	3,588	6/1/2020	0.00%
FANNIE MAE POOL	3138EBZ4	Agency Pass-Through	10,022	5/1/2023	0.00%
FANNIE MAE POOL	31418MSV5	Agency Pass-Through	7,348	11/1/2023	0.00%
FREDDIE MAC GOLD POOL	3128M1QD4	Agency Pass-Through	1	2/1/2019	0.00%

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FREDDIE MAC GOLD POOL	31335HH97	Agency Pass-Through	1,942	3/1/2019	0.00%
FREDDIE MAC GOLD POOL	3128M1F61	Agency Pass-Through	4,097	11/1/2019	0.00%
FREDDIE MAC GOLD POOL	3128MBTL1	Agency Pass-Through	9,201	5/1/2021	0.00%
GINNIE MAE I POOL	36241KAJ7	Agency Pass-Through	3,934	10/15/2019	0.00%
BARCLAYS BANK PLC CCP	06742QSH6	Asset-backed commercial paper	43,625,000	2/27/2019	0.30%
CAFCO LLC	1247P3SF0	Asset-backed commercial paper	47,000,000	5/15/2019	0.32%
CHARIOT FUNDING LLC	15963USV9	Asset-backed commercial paper	47,000,000	5/29/2019	0.32%
CRC FUNDING LLC	12619UPF2	Asset-backed commercial paper	20,000,000	2/15/2019	0.14%
LMA-AMERICAS LLC	53944RMC9	Asset-backed commercial paper	18,500,000	12/12/2018	0.13%
LMA-AMERICAS LLC	53944RMH8	Asset-backed commercial paper	20,000,000	12/17/2018	0.14%
MATCHPOINT FINANCE PLC	57666BMQ0	Asset-backed commercial paper	17,800,000	12/24/2018	0.12%
METLIFE SHORT TERM FUNDING LLC	59157UPR5	Asset-backed commercial paper	20,000,000	2/25/2019	0.14%
OLD LINE FUNDING LLC	67984XER3	Asset-backed commercial paper	40,000,000	3/19/2019	0.27%
STARBIRD FUNDING CORP	85520MMJ9	Asset-backed commercial paper	37,000,000	12/18/2018	0.25%
AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST	02582JHN3	Asset-backed securities	6,630,000	5/16/2022	0.05%
CAPITAL ONE MULTI-ASSET EXECUTION TRUST	14041NES6	Asset-backed securities	53,595,000	6/15/2022	0.37%
FORD CREDIT FLOORPLAN MASTER OWNER TRUST A	34528QEU4	Asset-backed securities	9,400,000	7/15/2021	0.06%
LOANDEPOT STATION PLACE AGENCY SECURITIZATION TRUST 2017-1	53947HAA5	Asset-backed securities	20,365,000	11/25/2050	0.14%
MELLO WAREHOUSE SECURITIZATION	585492AA9	Asset-backed securities	20,053,000	11/25/2051	0.14%
RMF BUYOUT ISSUANCE TRUST 2018-1	76971BAA8	Asset-backed securities	7,520,000	11/25/2028	0.05%
TOWD POINT ASSET TRUST 2018-SL1	89174UAA4	Asset-backed securities	3,194,268	1/25/2046	0.02%
BANK OF MONTREAL/CHICAGO IL	06370RNX3	Certificate of deposit	24,500,000	5/9/2019	0.17%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606BLU8	Certificate of deposit	19,500,000	2/4/2019	0.13%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606BHL3	Certificate of deposit	16,300,000	5/29/2019	0.11%
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK/NEW YORK	22532XJG4	Certificate of deposit	21,250,000	5/11/2020	0.15%
MUFG BANK LTD/NEW YORK NY	06538NXN2	Certificate of deposit	10,000,000	2/22/2019	0.07%
NATIONAL BANK OF CANADA/NEW YORK NY	63307ULQ2	Certificate of deposit	19,500,000	5/8/2019	0.13%
NORDEA BANK ABP/NEW YORK NY	65590ACJ3	Certificate of deposit	6,000,000	2/21/2019	0.04%
NORDEA BANK ABP/NEW YORK NY	65558TBF1	Certificate of deposit	29,250,000	2/28/2019	0.20%
NORDEA BANK ABP/NEW YORK NY	65590ADM5	Certificate of deposit	10,000,000	3/7/2019	0.07%
NORDEA BANK ABP/NEW YORK NY	65590ATE6	Certificate of deposit	5,400,000	3/14/2019	0.04%
SKANDINAVISKA ENSKILDA BANKEN AB/NEW YORK NY	83050FUF6	Certificate of deposit	19,750,000	5/3/2019	0.14%
SOCIETE GENERALE/NEW YORK NY	83369YX50	Certificate of deposit	48,000,000	5/9/2019	0.33%
SUMITOMO MITSUI BANKING CORP/NEW YORK	86563YXB4	Certificate of deposit	19,650,000	6/5/2019	0.14%
SVENSKA HANDELSBANKEN/NEW YORK NY	86958JJG5	Certificate of deposit	10,000,000	2/12/2019	0.07%
SVENSKA HANDELSBANKEN/NEW YORK NY	86958JB65	Certificate of deposit	14,750,000	4/1/2020	0.10%
SWEDBANK AB/NEW YORK	87019VLY1	Certificate of deposit	47,250,000	12/31/2018	0.32%
SWEDBANK AB/NEW YORK	87019UW88	Certificate of deposit	28,500,000	8/24/2020	0.20%
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	55,440,068	5/10/2047	0.38%
ABBOTT LABORATORIES	00282DM72	Commercial paper	33,000,000	12/7/2018	0.23%

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ABBOTT LABORATORIES	00282DML1	Commercial paper	49,573,000	12/20/2018	0.34%
AIR LIQUIDE US LLC	00912UP46	Commercial paper	47,000,000	2/4/2019	0.32%
AIR LIQUIDE US LLC	00912UPU8	Commercial paper	47,000,000	2/28/2019	0.32%
ALBEMARLE CORP	01265RME5	Commercial paper	30,000,000	12/14/2018	0.21%
ALBEMARLE CORP	01265RN20	Commercial paper	19,500,000	1/2/2019	0.13%
ALBEMARLE CORP	01265RNB0	Commercial paper	15,000,000	1/11/2019	0.10%
AMCOR FINANCE USA INC	0234D5MH9	Commercial paper	15,000,000	12/17/2018	0.10%
AMCOR LTD/AUSTRALIA	0234E5NH7	Commercial paper	47,000,000	1/17/2019	0.32%
AMEREN CORP	02360SM70	Commercial paper	60,100,000	12/7/2018	0.41%
AMEREN CORP	02360SMH8	Commercial paper	50,000,000	12/17/2018	0.34%
AMERICAN ELECTRIC POWER CO INC	0255E3M62	Commercial paper	42,000,000	12/6/2018	0.29%
ANTHEM INC	03675MMU0	Commercial paper	12,000,000	12/28/2018	0.08%
ANTHEM INC	03675MNO8	Commercial paper	21,300,000	1/24/2019	0.15%
AON CORP	03739PM37	Commercial paper	8,500,000	12/3/2018	0.06%
AON CORP	03739PM45	Commercial paper	24,000,000	12/4/2018	0.16%
AON CORP	03739PM78	Commercial paper	14,000,000	12/7/2018	0.10%
ARROW ELECTRONICS INC	04273MMH3	Commercial paper	46,000,000	12/17/2018	0.32%
ARROW ELECTRONICS INC	04273MMK6	Commercial paper	38,950,000	12/19/2018	0.27%
ARROW ELECTRONICS INC	04273MML4	Commercial paper	23,000,000	12/20/2018	0.16%
ASSA ABLOY FINANCIAL SERVICES AB	0453W3MA4	Commercial paper	48,000,000	12/10/2018	0.33%
AUTONATION INC	05330NM30	Commercial paper	110,000,000	12/3/2018	0.76%
AUTOZONE INC	05333UMB3	Commercial paper	39,000,000	12/11/2018	0.27%
AUTOZONE INC	05333UMC1	Commercial paper	29,550,000	12/12/2018	0.20%
AUTOZONE INC	05333UNJ5	Commercial paper	24,000,000	1/18/2019	0.16%
AVERY DENNISON CORP	05361MM34	Commercial paper	36,000,000	12/3/2018	0.25%
AVERY DENNISON CORP	05361MM59	Commercial paper	25,000,000	12/5/2018	0.17%
AVIATION CAPITAL GROUP LLC	05369CM46	Commercial paper	2,500,000	12/4/2018	0.02%
AVIATION CAPITAL GROUP LLC	05369CM53	Commercial paper	18,000,000	12/5/2018	0.12%
AVIATION CAPITAL GROUP LLC	05369CMJ3	Commercial paper	36,000,000	12/18/2018	0.25%
AVIATION CAPITAL GROUP LLC	05369CN37	Commercial paper	19,500,000	1/3/2019	0.13%
BAT INTERNATIONAL FINANCE PLC	05531NME3	Commercial paper	37,500,000	12/14/2018	0.26%
BAT INTERNATIONAL FINANCE PLC	05531NMH6	Commercial paper	37,500,000	12/17/2018	0.26%
BELL CANADA INC	07787QM60	Commercial paper	38,000,000	12/6/2018	0.26%
BELL CANADA INC	07787QME3	Commercial paper	13,000,000	12/14/2018	0.09%
BELL CANADA INC	07787QP83	Commercial paper	22,600,000	2/8/2019	0.15%
BELL CANADA INC	07787QPK6	Commercial paper	15,000,000	2/19/2019	0.10%
BELL CANADA INC	07787QPS9	Commercial paper	30,000,000	2/26/2019	0.20%
BERKSHIRE HATHAWAY ENERGY CO	08465SNE5	Commercial paper	94,000,000	1/14/2019	0.64%
BOSTON SCIENTIFIC CORP	10114BM61	Commercial paper	31,500,000	12/6/2018	0.22%
BOSTON SCIENTIFIC CORP	10114BMD6	Commercial paper	20,000,000	12/13/2018	0.14%
BOSTON SCIENTIFIC CORP	10114BML8	Commercial paper	32,000,000	12/20/2018	0.22%

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BP CAPITAL MARKETS PLC	05568UPM2	Commercial paper	48,000,000	2/21/2019	0.33%
BPCE SA	05571CMA6	Commercial paper	31,000,000	12/10/2018	0.21%
BPCE SA	05571CMB4	Commercial paper	45,000,000	12/11/2018	0.31%
BPCE SA	05571CME8	Commercial paper	10,000,000	12/14/2018	0.07%
BPCE SA	05571CMX6	Commercial paper	19,000,000	12/31/2018	0.13%
CABOT CORP	12705XMD9	Commercial paper	8,000,000	12/13/2018	0.05%
CBS CORP	1248C3MC5	Commercial paper	19,150,000	12/12/2018	0.13%
CBS CORP	1248C3MD3	Commercial paper	40,000,000	12/13/2018	0.27%
CBS CORP	1248C3MT8	Commercial paper	16,600,000	12/27/2018	0.11%
CBS CORP	1248C3MX9	Commercial paper	24,000,000	12/31/2018	0.16%
CIGNA CORP	17181BPL8	Commercial paper	100,000,000	2/20/2019	0.68%
CONSTELLATION BRANDS INC	21037DM43	Commercial paper	15,500,000	12/4/2018	0.11%
CONSTELLATION BRANDS INC	21037DM50	Commercial paper	29,000,000	12/5/2018	0.20%
CONSTELLATION BRANDS INC	21037DMB7	Commercial paper	10,500,000	12/11/2018	0.07%
CONSTELLATION BRANDS INC	21037DMK7	Commercial paper	9,000,000	12/19/2018	0.06%
CONSTELLATION BRANDS INC	21037DMM3	Commercial paper	35,000,000	12/21/2018	0.24%
DENTSPLY SIRONA INC	24902UMC3	Commercial paper	15,000,000	12/12/2018	0.10%
DNB BANK ASA	2332K4HM9	Commercial paper	31,000,000	12/21/2018	0.21%
DOMINION ENERGY INC	2574P1M33	Commercial paper	10,000,000	12/3/2018	0.07%
DOMINION ENERGY INC	2574P1M66	Commercial paper	21,000,000	12/6/2018	0.14%
DOMINION ENERGY INC	2574P1MB5	Commercial paper	13,000,000	12/11/2018	0.09%
DUKE ENERGY CORP	26244JMD8	Commercial paper	50,000,000	12/13/2018	0.34%
EASTMAN CHEMICAL CO	27743KM31	Commercial paper	19,000,000	12/3/2018	0.13%
EASTMAN CHEMICAL CO	27743KML1	Commercial paper	10,000,000	12/20/2018	0.07%
EASTMAN CHEMICAL CO	27743KMM9	Commercial paper	46,000,000	12/21/2018	0.32%
EASTMAN CHEMICAL CO	27743KMS6	Commercial paper	18,750,000	12/26/2018	0.13%
EI DU PONT DE NEMOURS & CO	2635J5M63	Commercial paper	10,000,000	12/6/2018	0.07%
EI DU PONT DE NEMOURS & CO	2635J5ME6	Commercial paper	21,000,000	12/14/2018	0.14%
EI DU PONT DE NEMOURS & CO	2635J5MK2	Commercial paper	14,000,000	12/19/2018	0.10%
EI DU PONT DE NEMOURS & CO	2635J5ML0	Commercial paper	33,000,000	12/20/2018	0.23%
EI DU PONT DE NEMOURS & CO	2635J5MM8	Commercial paper	15,000,000	12/21/2018	0.10%
ENBRIDGE ENERGY PARTNERS LP	2925A3M62	Commercial paper	23,000,000	12/6/2018	0.16%
ENBRIDGE ENERGY PARTNERS LP	2925A3MB1	Commercial paper	10,000,000	12/11/2018	0.07%
ENBRIDGE ENERGY PARTNERS LP	2925A3MC9	Commercial paper	37,500,000	12/12/2018	0.26%
ENBRIDGE ENERGY PARTNERS LP	2925A3MD7	Commercial paper	17,590,000	12/13/2018	0.12%
ENBRIDGE ENERGY PARTNERS LP	2925A3ME5	Commercial paper	17,000,000	12/14/2018	0.12%
ENERGY TRANSFER LP/OLD	29277FM32	Commercial paper	110,000,000	12/3/2018	0.76%
ENI FINANCE USA INC	26876BM32	Commercial paper	22,000,000	12/3/2018	0.15%
ENI FINANCE USA INC	26876BMA6	Commercial paper	7,550,000	12/10/2018	0.05%
ENI FINANCE USA INC	26876BMD0	Commercial paper	20,000,000	12/13/2018	0.14%
ENI FINANCE USA INC	26876BP13	Commercial paper	35,000,000	2/1/2019	0.24%

## Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
ENERGY CORP	29366GMC2	Commercial paper	30,000,000	12/12/2018	0.21%
ENERGY CORP	29366GNV9	Commercial paper	5,000,000	1/29/2019	0.03%
ENERGY CORP	29366GP88	Commercial paper	29,000,000	2/8/2019	0.20%
ENERGY CORP	29366GPD7	Commercial paper	5,464,000	2/13/2019	0.04%
ERAC USA FINANCE LLC	26882SMA1	Commercial paper	42,000,000	12/10/2018	0.29%
ERAC USA FINANCE LLC	26882SMH6	Commercial paper	50,000,000	12/17/2018	0.34%
ERAC USA FINANCE LLC	26882SMJ2	Commercial paper	20,000,000	12/18/2018	0.14%
ERP OPERATING LP	26885UM54	Commercial paper	23,500,000	12/5/2018	0.16%
ERP OPERATING LP	26885UMB1	Commercial paper	23,500,000	12/11/2018	0.16%
EXPORT DEVELOPMENT CANADA	30215HPB0	Commercial paper	46,750,000	2/11/2019	0.32%
FIDELITY NATIONAL INFORMATION SERVICES INC	31622GMB0	Commercial paper	26,450,000	12/11/2018	0.18%
FIDELITY NATIONAL INFORMATION SERVICES INC	31622GML8	Commercial paper	42,700,000	12/20/2018	0.29%
FMC CORP	34410XM31	Commercial paper	28,850,000	12/3/2018	0.20%
FMC CORP	34410XMU1	Commercial paper	47,000,000	12/28/2018	0.32%
FMC CORP	34410XMX5	Commercial paper	28,250,000	12/31/2018	0.19%
FMC TECHNOLOGIES INC	3024X3MJ0	Commercial paper	20,000,000	12/18/2018	0.14%
FMC TECHNOLOGIES INC	3024X3ML5	Commercial paper	9,000,000	12/20/2018	0.06%
FMC TECHNOLOGIES INC	3024X3N83	Commercial paper	13,240,000	1/8/2019	0.09%
FMC TECHNOLOGIES INC	3024X3NB6	Commercial paper	20,957,000	1/11/2019	0.14%
FORD MOTOR CREDIT CO LLC	3454G1M37	Commercial paper	6,825,000	12/3/2018	0.05%
FORD MOTOR CREDIT CO LLC	3454G1M45	Commercial paper	8,500,000	12/4/2018	0.06%
FORTIVE CORP	34961EM36	Commercial paper	43,000,000	12/3/2018	0.30%
FORTIVE CORP	34961EM51	Commercial paper	18,981,000	12/5/2018	0.13%
FORTIVE CORP	34961EM69	Commercial paper	18,000,000	12/6/2018	0.12%
FORTIVE CORP	34961EMC6	Commercial paper	10,000,000	12/12/2018	0.07%
FORTIVE CORP	34961EMJ1	Commercial paper	14,000,000	12/18/2018	0.10%
GENERAL MOTORS FINANCIAL CO INC	37046UM40	Commercial paper	9,000,000	12/4/2018	0.06%
GENERAL MOTORS FINANCIAL CO INC	37046UM57	Commercial paper	10,000,000	12/5/2018	0.07%
HARRIS CORP	41388FM33	Commercial paper	6,700,000	12/3/2018	0.05%
HARRIS CORP	41388FMA7	Commercial paper	43,000,000	12/10/2018	0.30%
HARRIS CORP	41388FME9	Commercial paper	25,000,000	12/14/2018	0.17%
HARRIS CORP	41388FML3	Commercial paper	25,000,000	12/20/2018	0.17%
HARRIS CORP	41388FMS8	Commercial paper	21,000,000	12/26/2018	0.14%
HAWAIIAN ELECTRIC CO INC	41986BM38	Commercial paper	14,000,000	12/3/2018	0.10%
HAWAIIAN ELECTRIC CO INC	41987LM35	Commercial paper	30,500,000	12/3/2018	0.21%
HUMANA INC	44486JMJ5	Commercial paper	34,000,000	12/18/2018	0.23%
ING US FUNDING LLC	44988KGH6	Commercial paper	29,000,000	7/26/2019	0.20%
INTERNATIONAL BUSINESS MACHINES CORP	45920GMU7	Commercial paper	46,500,000	12/28/2018	0.32%
KEURIG DR PEPPER INC	49271KME1	Commercial paper	49,000,000	12/14/2018	0.34%
KEURIG DR PEPPER INC	49271KMH4	Commercial paper	31,000,000	12/17/2018	0.21%
KEURIG DR PEPPER INC	49271KMK7	Commercial paper	29,000,000	12/19/2018	0.20%



## Security Detail

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KEURIG DR PEPPER INC	49271KMT8	Commercial paper	10,000,000	12/27/2018	0.07%
KINDER MORGAN INC/DE	49455MM39	Commercial paper	110,000,000	12/3/2018	0.76%
LVMH MOET HENNESSY LOUIS VUITTON INC	55078UMC5	Commercial paper	47,000,000	12/12/2018	0.32%
LVMH MOET HENNESSY LOUIS VUITTON INC	55078UMS0	Commercial paper	55,000,000	12/26/2018	0.38%
LVMH MOET HENNESSY LOUIS VUITTON INC	55078UNN0	Commercial paper	19,000,000	1/22/2019	0.13%
MACQUARIE BANK LTD	55607LM35	Commercial paper	47,000,000	12/3/2018	0.32%
MAGNA INTERNATIONAL INC	55922QMA6	Commercial paper	25,000,000	12/10/2018	0.17%
MAGNA INTERNATIONAL INC	55922QMB4	Commercial paper	20,000,000	12/11/2018	0.14%
MAGNA INTERNATIONAL INC	55922QP13	Commercial paper	29,000,000	2/1/2019	0.20%
MARRIOTT INTERNATIONAL INC/MD	57163UMC7	Commercial paper	39,000,000	12/12/2018	0.27%
MARRIOTT INTERNATIONAL INC/MD	57163UMT0	Commercial paper	19,000,000	12/27/2018	0.13%
MARSH & MCLENNAN COS INC	57174WME6	Commercial paper	23,500,000	12/14/2018	0.16%
MOHAWK INDUSTRIES INC	60819KM31	Commercial paper	26,000,000	12/3/2018	0.18%
MOHAWK INDUSTRIES INC	60819KMM9	Commercial paper	24,700,000	12/21/2018	0.17%
MONDELEZ INTERNATIONAL INC	60920WQF0	Commercial paper	18,000,000	3/15/2019	0.12%
MOODY'S CORP	61536PM48	Commercial paper	71,000,000	12/4/2018	0.49%
NATIONAL BANK OF CANADA	63307NCC9	Commercial paper	39,000,000	2/11/2019	0.27%
NATIONAL GRID USA	6362P3N91	Commercial paper	47,000,000	1/9/2019	0.32%
NATIONAL GRID USA	6362P3NE0	Commercial paper	15,515,000	1/14/2019	0.11%
NATIONAL GRID USA	6362P3NP5	Commercial paper	47,000,000	1/23/2019	0.32%
NATIONWIDE BUILDING SOCIETY	6385E1MA6	Commercial paper	46,500,000	12/10/2018	0.32%
NATIONWIDE BUILDING SOCIETY	6385E1NU1	Commercial paper	55,000,000	1/28/2019	0.38%
NEWELL BRANDS INC	65119KM45	Commercial paper	21,225,000	12/4/2018	0.15%
NEWELL BRANDS INC	65119KM52	Commercial paper	24,000,000	12/5/2018	0.16%
NEWELL BRANDS INC	65119KMC7	Commercial paper	2,300,000	12/12/2018	0.02%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NMB7	Commercial paper	27,860,000	12/11/2018	0.19%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NMJ0	Commercial paper	6,000,000	12/18/2018	0.04%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NML5	Commercial paper	31,650,000	12/20/2018	0.22%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NMM3	Commercial paper	8,000,000	12/21/2018	0.05%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NMU5	Commercial paper	40,000,000	12/28/2018	0.27%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NNH3	Commercial paper	12,000,000	1/17/2019	0.08%
NORTHROP GRUMMAN CORP	66681MM54	Commercial paper	66,000,000	12/5/2018	0.45%
NORTHROP GRUMMAN CORP	66681MMK1	Commercial paper	9,000,000	12/19/2018	0.06%
NUTRIEN LTD	67077VM47	Commercial paper	30,000,000	12/4/2018	0.21%
NUTRIEN LTD	67077VME5	Commercial paper	19,000,000	12/14/2018	0.13%
NUTRIEN LTD	67077VMH8	Commercial paper	24,000,000	12/17/2018	0.16%
NUTRIEN LTD	67077VMQ8	Commercial paper	36,000,000	12/24/2018	0.25%
ONEOK INC	68269FM48	Commercial paper	3,750,000	12/4/2018	0.03%
ONEOK INC	68269FM55	Commercial paper	28,500,000	12/5/2018	0.20%
ONEOK INC	68269FM71	Commercial paper	11,000,000	12/7/2018	0.08%
PLAINS ALL AMERICAN PIPELINE LP	72650XM30	Commercial paper	47,000,000	12/3/2018	0.32%

## Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
PUGET SOUND ENERGY INC	74533BMB9	Commercial paper	9,000,000	12/11/2018	0.06%
PUGET SOUND ENERGY INC	74533BMD5	Commercial paper	11,000,000	12/13/2018	0.08%
PUGET SOUND ENERGY INC	74533BNE2	Commercial paper	10,000,000	1/14/2019	0.07%
PUGET SOUND ENERGY INC	74533BNH5	Commercial paper	23,500,000	1/17/2019	0.16%
RECKITT BENCKISER TREASURY SERVICES PLC	7562E1MT8	Commercial paper	67,000,000	12/27/2018	0.46%
RECKITT BENCKISER TREASURY SERVICES PLC	7562E1MX9	Commercial paper	10,000,000	12/31/2018	0.07%
ROCKWELL COLLINS INC	77434MMJ1	Commercial paper	57,000,000	12/18/2018	0.39%
ROGERS COMMUNICATIONS INC	77511MMD0	Commercial paper	46,500,000	12/13/2018	0.32%
SHERWIN-WILLIAMS CO/THE	82434UMB0	Commercial paper	14,000,000	12/11/2018	0.10%
SOCIETE GENERALE SA	83369CM76	Commercial paper	27,000,000	12/7/2018	0.19%
SOCIETE GENERALE SA	83368YBG1	Commercial paper	23,000,000	8/26/2019	0.15%
SOUTHERN CO GAS CAPITAL CORP	8426EMMA0	Commercial paper	13,430,000	12/10/2018	0.09%
STANDARD CHARTERED BANK/NEW YORK	85324UMM2	Commercial paper	33,000,000	12/21/2018	0.23%
STANLEY BLACK & DECKER INC	85462DM67	Commercial paper	28,450,000	12/6/2018	0.20%
SUNCOR ENERGY INC	86723BME7	Commercial paper	14,000,000	12/14/2018	0.10%
SUNCOR ENERGY INC	86723BPT1	Commercial paper	29,000,000	2/27/2019	0.20%
SUNCOR ENERGY INC	86723BQ45	Commercial paper	11,000,000	3/4/2019	0.07%
TELUS CORP	87974WPS1	Commercial paper	47,000,000	2/26/2019	0.32%
TORONTO-DOMINION BANK/THE	89120DLQ0	Commercial paper	12,000,000	6/28/2019	0.08%
TOTAL CAPITAL CANADA LTD	89153QMK3	Commercial paper	71,000,000	12/19/2018	0.49%
TOYOTA MOTOR CREDIT CORP	89233HM68	Commercial paper	37,685,000	12/6/2018	0.26%
TOYOTA MOTOR CREDIT CORP	89233AH77	Commercial paper	46,500,000	4/29/2019	0.32%
TRANSCANADA AMERICAN INVESTMENTS LTD	89354XN32	Commercial paper	9,993,000	1/3/2019	0.07%
TRANSCANADA PIPELINES LTD	89355QM45	Commercial paper	40,000,000	12/4/2018	0.27%
TRANSCANADA PIPELINES LTD	89355QM52	Commercial paper	10,000,000	12/5/2018	0.07%
TYCO INTERNATIONAL HOLDING SARL	90220MM60	Commercial paper	23,500,000	12/6/2018	0.16%
UDR INC	90352QM61	Commercial paper	28,000,000	12/6/2018	0.19%
UDR INC	90352QN78	Commercial paper	56,000,000	1/7/2019	0.38%
UDR INC	90352QNE3	Commercial paper	5,000,000	1/14/2019	0.03%
UNITED TECHNOLOGIES CORP	91302DMM4	Commercial paper	19,000,000	12/21/2018	0.13%
UNITED TECHNOLOGIES CORP	91302DMX0	Commercial paper	19,000,000	12/31/2018	0.13%
UNITEDHEALTH GROUP INC	91058UMX8	Commercial paper	45,000,000	12/31/2018	0.31%
WALGREENS BOOTS ALLIANCE INC	93142XNU1	Commercial paper	13,000,000	1/28/2019	0.09%
WALGREENS BOOTS ALLIANCE INC	93142XPD7	Commercial paper	64,000,000	2/13/2019	0.44%
WALGREENS BOOTS ALLIANCE INC	93142XPE5	Commercial paper	36,000,000	2/14/2019	0.25%
WASTE MANAGEMENT INC	94107NM43	Commercial paper	29,000,000	12/4/2018	0.20%
WASTE MANAGEMENT INC	94107NM50	Commercial paper	40,650,000	12/5/2018	0.28%
WASTE MANAGEMENT INC	94107NMA9	Commercial paper	20,800,000	12/10/2018	0.14%
WESTERN UNION CO/THE	95980HM45	Commercial paper	29,500,000	12/4/2018	0.20%
WHIRLPOOL CORP	96332VM70	Commercial paper	30,000,000	12/7/2018	0.21%
ABN AMRO BANK NV	00084DAP5	Investment-grade corporate bonds	50,205,000	1/18/2019	0.34%



Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
ABN AMRO BANK NV	00084DAR1	Investment-grade corporate bonds	38,000,000	1/19/2021	0.26%
ABN AMRO BANK NV	00084DAS9	Investment-grade corporate bonds	36,600,000	8/27/2021	0.25%
AIG GLOBAL FUNDING	00138CAF5	Investment-grade corporate bonds	16,255,000	10/18/2019	0.11%
AIG GLOBAL FUNDING	00138CAE8	Investment-grade corporate bonds	28,938,000	7/2/2020	0.20%
AIG GLOBAL FUNDING	00138CAH1	Investment-grade corporate bonds	19,000,000	6/25/2021	0.13%
ALIMENTATION COUCHE-TARD INC	01626PAL0	Investment-grade corporate bonds	39,240,000	12/13/2019	0.27%
AMAZON.COM INC	023135AT3	Investment-grade corporate bonds	19,300,000	8/21/2020	0.13%
AMERICAN EXPRESS CO	025816BQ1	Investment-grade corporate bonds	37,100,000	10/30/2020	0.25%
AMERICAN EXPRESS CO	025816BV0	Investment-grade corporate bonds	9,500,000	5/17/2021	0.07%
AMERICAN EXPRESS CO	025816BZ1	Investment-grade corporate bonds	19,200,000	11/5/2021	0.13%
AMERICAN EXPRESS CREDIT CORP	0258M0DL0	Investment-grade corporate bonds	10,921,000	3/18/2019	0.08%
AMERICAN EXPRESS CREDIT CORP	0258M0EJ4	Investment-grade corporate bonds	6,835,000	5/3/2019	0.05%
AMERICAN EXPRESS CREDIT CORP	0258M0DQ9	Investment-grade corporate bonds	1,900,000	8/15/2019	0.01%
AMERICAN EXPRESS CREDIT CORP	0258M0ED7	Investment-grade corporate bonds	6,200,000	10/30/2019	0.04%
AMERICAN EXPRESS CREDIT CORP	0258M0EF2	Investment-grade corporate bonds	7,800,000	3/3/2020	0.05%
AMERICAN HONDA FINANCE CORP	02665WBNO	Investment-grade corporate bonds	14,700,000	2/14/2020	0.10%
AMERICAN INTERNATIONAL GROUP INC	026874CZ8	Investment-grade corporate bonds	36,500,000	7/16/2019	0.25%
ANHEUSER-BUSCH INBEV FINANCE INC	035242AK2	Investment-grade corporate bonds	31,025,000	2/1/2021	0.22%
APPLE INC	037833CL2	Investment-grade corporate bonds	25,000,000	2/7/2020	0.17%
AT&T INC	00206RDU3	Investment-grade corporate bonds	34,100,000	1/15/2020	0.23%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACS8	Investment-grade corporate bonds	28,940,000	9/23/2019	0.20%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACU3	Investment-grade corporate bonds	28,950,000	8/19/2020	0.20%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACY5	Investment-grade corporate bonds	24,900,000	11/9/2020	0.17%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ADC2	Investment-grade corporate bonds	14,625,000	5/17/2021	0.10%
AVIATION CAPITAL GROUP LLC	05369AAG6	Investment-grade corporate bonds	36,800,000	6/1/2021	0.25%
AVIATION CAPITAL GROUP LLC	05369AAE1	Investment-grade corporate bonds	16,960,000	7/30/2021	0.12%
BANK OF AMERICA CORP	06051GEY1	Investment-grade corporate bonds	21,664,000	1/15/2019	0.15%
BANK OF AMERICA CORP	06051GFV6	Investment-grade corporate bonds	22,683,000	4/19/2021	0.16%
BANK OF AMERICA CORP	06051GGN3	Investment-grade corporate bonds	22,970,000	7/21/2021	0.16%
BANK OF AMERICA CORP	06051GGU7	Investment-grade corporate bonds	22,570,000	10/1/2021	0.16%
BANK OF AMERICA CORP	06051GGX1	Investment-grade corporate bonds	21,445,000	1/23/2022	0.15%
BANK OF MONTREAL	06367TYM6	Investment-grade corporate bonds	24,600,000	6/15/2020	0.17%
BANK OF MONTREAL	06367TJ3	Investment-grade corporate bonds	36,200,000	7/13/2020	0.25%
BANK OF MONTREAL	06367T4X5	Investment-grade corporate bonds	11,600,000	4/13/2021	0.08%
BANK OF MONTREAL	06367TJY7	Investment-grade corporate bonds	7,500,000	8/27/2021	0.05%
BANK OF NEW YORK MELLON CORP/THE	06406HDE6	Investment-grade corporate bonds	2,600,000	8/17/2020	0.02%
BANK OF NOVA SCOTIA/THE	064159HD1	Investment-grade corporate bonds	5,000,000	1/15/2019	0.03%
BANK OF NOVA SCOTIA/THE	064159HU3	Investment-grade corporate bonds	10,000,000	6/14/2019	0.07%
BANK OF NOVA SCOTIA/THE	064159JY3	Investment-grade corporate bonds	24,278,000	7/14/2020	0.17%
BANK OF NOVA SCOTIA/THE	064159JF4	Investment-grade corporate bonds	15,850,000	3/7/2022	0.11%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAP2	Investment-grade corporate bonds	19,255,000	3/28/2019	0.13%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAL1	Investment-grade corporate bonds	73,900,000	7/20/2020	0.51%
BARCLAYS BANK, PLC	06744CFV8	Investment-grade corporate bonds	25,500,000	8/7/2020	0.17%
BB&T CORP	05531FAR4	Investment-grade corporate bonds	11,313,000	2/1/2019	0.08%
BB&T CORP	05531FAT0	Investment-grade corporate bonds	20,957,000	1/15/2020	0.14%
BB&T CORP	05531FAW3	Investment-grade corporate bonds	34,740,000	6/15/2020	0.24%
BB&T CORP	05531FBA0	Investment-grade corporate bonds	36,350,000	2/1/2021	0.25%
BECTON DICKINSON AND CO	075887BQ1	Investment-grade corporate bonds	22,699,000	6/6/2019	0.16%
BERKSHIRE HATHAWAY FINANCE CORP	084664CN9	Investment-grade corporate bonds	19,750,000	1/10/2020	0.14%
BMW US CAPITAL LLC	05565EAN5	Investment-grade corporate bonds	8,800,000	9/13/2019	0.06%
BMW US CAPITAL LLC	05565EAQ8	Investment-grade corporate bonds	9,800,000	4/6/2020	0.07%
BMW US CAPITAL LLC	05565EBB0	Investment-grade corporate bonds	18,500,000	8/14/2020	0.13%
BMW US CAPITAL LLC	05565EAV7	Investment-grade corporate bonds	19,000,000	4/12/2021	0.13%
BMW US CAPITAL LLC	05565EBD6	Investment-grade corporate bonds	20,406,000	8/13/2021	0.14%
BP CAPITAL MARKETS PLC	05565QCQ9	Investment-grade corporate bonds	2,000,000	5/10/2019	0.01%
BP CAPITAL MARKETS PLC	05565QCR7	Investment-grade corporate bonds	21,000,000	5/10/2019	0.14%
BP CAPITAL MARKETS PLC	05565QDR6	Investment-grade corporate bonds	20,500,000	9/19/2019	0.14%
BRANCH BANKING & TRUST CO	07330NAM7	Investment-grade corporate bonds	16,250,000	5/1/2019	0.11%
BRANCH BANKING & TRUST CO	07330NAP0	Investment-grade corporate bonds	10,000,000	1/15/2020	0.07%
BRITISH TELECOMMUNICATIONS PLC	111021AK7	Investment-grade corporate bonds	9,900,000	2/14/2019	0.07%
BROADCOM CRP / CAYMN FI	11134LAK5	Investment-grade corporate bonds	29,150,000	1/15/2021	0.19%
CANADIAN IMPERIAL BANK OF COMMERCE	136069XZ9	Investment-grade corporate bonds	27,300,000	2/2/2021	0.19%
CAPITAL ONE BANK USA NA	140420NK2	Investment-grade corporate bonds	48,100,000	6/5/2019	0.33%
CAPITAL ONE NA	14042E4A5	Investment-grade corporate bonds	9,000,000	9/5/2019	0.06%
CAPITAL ONE NA	14042RBS9	Investment-grade corporate bonds	20,315,000	9/13/2019	0.14%
CAPITAL ONE NA	14042RBU4	Investment-grade corporate bonds	34,400,000	9/13/2019	0.24%
CHARLES SCHWAB CORP/THE	808513AV7	Investment-grade corporate bonds	28,500,000	5/21/2021	0.20%
CHEVRON CORP	166764AM2	Investment-grade corporate bonds	9,800,000	11/15/2019	0.07%
CHEVRON CORP	166764BQ2	Investment-grade corporate bonds	24,950,000	3/3/2020	0.17%
CITIGROUP INC	172967KC4	Investment-grade corporate bonds	18,205,000	10/26/2020	0.13%
CITIGROUP INC	172967KL4	Investment-grade corporate bonds	60,863,000	3/30/2021	0.42%
CITIGROUP INC	172967KW0	Investment-grade corporate bonds	28,093,000	8/2/2021	0.20%
CITIGROUP INC	172967LB5	Investment-grade corporate bonds	17,250,000	12/8/2021	0.12%
CITIGROUP INC	172967LH2	Investment-grade corporate bonds	11,650,000	4/25/2022	0.08%
CITIZENS BANK NA/PROVIDENCE RI	17401QAC5	Investment-grade corporate bonds	19,500,000	12/3/2018	0.13%
CITIZENS BANK NA/PROVIDENCE RI	17401QAD3	Investment-grade corporate bonds	15,500,000	3/14/2019	0.11%
CITIZENS BANK NA/PROVIDENCE RI	17401QAH4	Investment-grade corporate bonds	37,900,000	3/2/2020	0.26%
CITIZENS BANK NA/PROVIDENCE RI	17401QAK7	Investment-grade corporate bonds	49,176,000	5/26/2020	0.34%
CITIZENS BANK NA/PROVIDENCE RI	17401QAM3	Investment-grade corporate bonds	4,960,000	5/26/2022	0.03%
COMCAST CORP	20030NCV1	Investment-grade corporate bonds	32,517,000	10/1/2020	0.22%
COMMONWEALTH BANK OF AUSTRALIA	2027A0HS1	Investment-grade corporate bonds	6,550,000	3/15/2019	0.05%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JA8	Investment-grade corporate bonds	19,627,000	11/7/2019	0.14%

## Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
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	9,888,000	9/29/2019	0.07%
COMPASS BANK	20453KAD7	Investment-grade corporate bonds	42,600,000	6/11/2021	0.29%
CONAGRA BRANDS INC	205887BW1	Investment-grade corporate bonds	14,020,000	10/9/2020	0.10%
CONSOLIDATED EDISON CO OF NEW YORK INC	209111FR9	Investment-grade corporate bonds	47,100,000	6/25/2021	0.32%
CREDIT AGRICOLE SA/LONDON	22532LAN4	Investment-grade corporate bonds	23,040,000	4/15/2019	0.16%
CREDIT AGRICOLE SA/LONDON	225313AH8	Investment-grade corporate bonds	26,005,000	6/10/2020	0.18%
CREDIT SUISSE AG/NEW YORK NY	22546QAC1	Investment-grade corporate bonds	67,967,000	8/13/2019	0.47%
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	0.49%
CVS HEALTH CORP	126650DB3	Investment-grade corporate bonds	11,543,000	3/9/2020	0.08%
DANSKE BANK A/S	23636AAG6	Investment-grade corporate bonds	40,141,000	9/6/2019	0.28%
DANSKE BANK A/S	23636AAL5	Investment-grade corporate bonds	25,200,000	3/2/2020	0.17%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAT0	Investment-grade corporate bonds	20,795,000	9/19/2019	0.14%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAX1	Investment-grade corporate bonds	22,550,000	1/17/2020	0.16%
DIAGEO CAPITAL PLC	25243YAW9	Investment-grade corporate bonds	28,500,000	5/18/2020	0.20%
DNB BANK ASA	23329PAB6	Investment-grade corporate bonds	69,605,000	10/2/2020	0.48%
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	0.21%
DOMINION ENERGY INC	25746UCV9	Investment-grade corporate bonds	29,500,000	12/1/2020	0.20%
DOWDUPONT INC	26078JAG5	Investment-grade corporate bonds	18,920,000	11/15/2020	0.13%
DTE ENERGY CO	233331AX5	Investment-grade corporate bonds	7,000,000	10/1/2019	0.05%
DUKE ENERGY FLORIDA LLC	26444HAD3	Investment-grade corporate bonds	8,750,000	12/15/2019	0.06%
EDISON INTERNATIONAL	281020AK3	Investment-grade corporate bonds	10,000,000	4/15/2020	0.07%
EQT CORP	26884LAD1	Investment-grade corporate bonds	28,500,000	10/1/2020	0.20%
FIFTH THIRD BANK/CINCINNATI OH	31677QBH1	Investment-grade corporate bonds	38,135,000	9/27/2019	0.26%
FIFTH THIRD BANK/CINCINNATI OH	31677QBJ7	Investment-grade corporate bonds	13,335,000	9/27/2019	0.09%
FIFTH THIRD BANK/CINCINNATI OH	31677QBL2	Investment-grade corporate bonds	29,105,000	10/30/2020	0.20%
FIFTH THIRD BANK/CINCINNATI OH	31677QBP3	Investment-grade corporate bonds	24,800,000	7/26/2021	0.17%
FORD MOTOR CREDIT CO LLC	345397WQ2	Investment-grade corporate bonds	11,515,000	3/12/2019	0.08%
GENERAL MOTORS FINANCIAL CO INC	37045XBA3	Investment-grade corporate bonds	8,250,000	1/15/2019	0.06%
GENERAL MOTORS FINANCIAL CO INC	37045XBN5	Investment-grade corporate bonds	7,950,000	10/4/2019	0.05%
GLAXOSMITHKLINE CAPITAL PLC	377373AF2	Investment-grade corporate bonds	23,750,000	5/14/2021	0.16%
GOLDMAN SACHS GROUP INC/THE	38145GAK6	Investment-grade corporate bonds	7,505,000	12/13/2019	0.05%
GOLDMAN SACHS GROUP INC/THE	38148LAB2	Investment-grade corporate bonds	14,845,000	4/23/2020	0.10%
GOLDMAN SACHS GROUP INC/THE	38141GVQ4	Investment-grade corporate bonds	14,928,000	9/15/2020	0.10%
HALFMOON PARENT INC	40573LAA4	Investment-grade corporate bonds	37,315,000	3/17/2020	0.26%
HSBC HOLDINGS PLC	404280AX7	Investment-grade corporate bonds	28,139,000	3/8/2021	0.20%
HSBC HOLDINGS PLC	404280BQ1	Investment-grade corporate bonds	28,000,000	5/18/2021	0.19%
HSBC HOLDINGS PLC	404280AZ2	Investment-grade corporate bonds	7,566,000	5/25/2021	0.05%

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HSBC USA INC	40428HPP1	Investment-grade corporate bonds	13,350,000	11/13/2019	0.09%
HUNTINGTON NATIONAL BANK/THE	446438RG0	Investment-grade corporate bonds	8,000,000	4/1/2019	0.05%
HUNTINGTON NATIONAL BANK/THE	446438RV7	Investment-grade corporate bonds	30,085,000	3/10/2020	0.21%
IBM CREDIT LLC	44932HAE3	Investment-grade corporate bonds	28,865,000	1/20/2021	0.20%
ING BANK NV	44987CAK4	Investment-grade corporate bonds	13,130,000	3/22/2019	0.09%
ING BANK NV	449786BG6	Investment-grade corporate bonds	8,000,000	8/15/2019	0.06%
ING BANK NV	449786BE1	Investment-grade corporate bonds	14,455,000	10/1/2019	0.10%
ING BANK NV	44987CAH1	Investment-grade corporate bonds	5,350,000	8/17/2020	0.04%
ING BANK NV	449786BF8	Investment-grade corporate bonds	3,500,000	8/15/2021	0.02%
ING GROEP NV	456837AJ2	Investment-grade corporate bonds	37,510,000	3/29/2022	0.26%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSY8	Investment-grade corporate bonds	15,300,000	12/27/2018	0.11%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSZ5	Investment-grade corporate bonds	47,500,000	4/27/2020	0.33%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LTD3	Investment-grade corporate bonds	23,300,000	10/15/2020	0.16%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LTA9	Investment-grade corporate bonds	35,900,000	6/11/2021	0.25%
JOHN DEERE CAPITAL CORP	24422ETK5	Investment-grade corporate bonds	10,000,000	10/9/2019	0.07%
JPMORGAN CHASE & CO	46625HKB5	Investment-grade corporate bonds	23,528,000	1/23/2020	0.16%
JPMORGAN CHASE & CO	46625HNY2	Investment-grade corporate bonds	16,152,000	10/29/2020	0.11%
JPMORGAN CHASE & CO	46625HOK9	Investment-grade corporate bonds	25,327,000	3/1/2021	0.18%
JPMORGAN CHASE & CO	46647PAC0	Investment-grade corporate bonds	22,842,000	3/9/2021	0.16%
JPMORGAN CHASE & CO	46647PAG1	Investment-grade corporate bonds	21,160,000	6/1/2021	0.15%
JPMORGAN CHASE BANK NA	48125LRL8	Investment-grade corporate bonds	6,000,000	2/1/2021	0.04%
JPMORGAN CHASE BANK NA	48125LRP9	Investment-grade corporate bonds	14,750,000	4/26/2021	0.10%
KEYBANK NA/CLEVELAND OH	49327M2N3	Investment-grade corporate bonds	27,250,000	3/8/2019	0.19%
KEYBANK NA/CLEVELAND OH	49327M2P8	Investment-grade corporate bonds	43,907,000	8/22/2019	0.30%
KEYBANK NA/CLEVELAND OH	49327M2F0	Investment-grade corporate bonds	5,000,000	12/15/2019	0.03%
KEYBANK NA/CLEVELAND OH	49327M2R4	Investment-grade corporate bonds	6,090,000	11/22/2021	0.04%
KEYCORP	49326EEE9	Investment-grade corporate bonds	31,979,000	12/13/2018	0.22%
KRAFT HEINZ FOODS CO	50077LAN6	Investment-grade corporate bonds	29,038,000	8/9/2019	0.20%
KRAFT HEINZ FOODS CO	50077LAP1	Investment-grade corporate bonds	7,235,000	2/10/2021	0.05%
LLOYDS BANK PLC	53944VAQ2	Investment-grade corporate bonds	65,400,000	5/7/2021	0.45%
LLOYDS BANKING GROUP PLC	53944YAG8	Investment-grade corporate bonds	9,055,000	6/21/2021	0.06%
MACQUARIE BANK LTD	55608PAT1	Investment-grade corporate bonds	63,009,000	1/15/2019	0.43%
MANUFACTURERS & TRADERS TRUST CO	55279HAE0	Investment-grade corporate bonds	22,700,000	1/30/2019	0.16%
MANUFACTURERS & TRADERS TRUST CO	55279HAS9	Investment-grade corporate bonds	63,120,000	1/25/2021	0.43%
MANUFACTURERS & TRADERS TRUST CO	564759QB7	Investment-grade corporate bonds	12,650,000	12/1/2021	0.09%
MCDONALD'S CORP	58013MEW0	Investment-grade corporate bonds	49,000,000	12/7/2018	0.34%
MCDONALD'S CORP	58013MFG4	Investment-grade corporate bonds	21,430,000	10/28/2021	0.15%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCB3	Investment-grade corporate bonds	10,000,000	12/19/2018	0.07%
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%

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METROPOLITAN LIFE GLOBAL FUNDING I	59217GCO0	Investment-grade corporate bonds	37,300,000	9/7/2020	0.26%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCM9	Investment-grade corporate bonds	11,500,000	1/8/2021	0.08%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AB0	Investment-grade corporate bonds	8,429,000	3/1/2021	0.06%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AX2	Investment-grade corporate bonds	45,366,000	7/26/2021	0.31%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AF1	Investment-grade corporate bonds	20,855,000	9/13/2021	0.15%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AK0	Investment-grade corporate bonds	10,299,000	2/22/2022	0.07%
MIZUHO FINANCIAL GROUP INC	60687YAC3	Investment-grade corporate bonds	13,200,000	4/12/2021	0.09%
MIZUHO FINANCIAL GROUP INC	60687YAF6	Investment-grade corporate bonds	29,489,000	9/13/2021	0.21%
MIZUHO FINANCIAL GROUP INC	60687YAJ8	Investment-grade corporate bonds	54,690,000	2/28/2022	0.38%
MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV	60920LAB0	Investment-grade corporate bonds	36,700,000	10/28/2019	0.25%
MONDELEZ INTERNATIONAL INC	609207AC9	Investment-grade corporate bonds	11,750,000	2/1/2019	0.08%
MORGAN STANLEY	61746BEH5	Investment-grade corporate bonds	25,600,000	2/14/2020	0.18%
MORGAN STANLEY	61761JB40	Investment-grade corporate bonds	11,042,000	6/16/2020	0.08%
MORGAN STANLEY	61744YAM0	Investment-grade corporate bonds	25,830,000	2/10/2021	0.18%
MORGAN STANLEY	61746BEB8	Investment-grade corporate bonds	37,992,000	4/21/2021	0.26%
MORGAN STANLEY	61746BEE2	Investment-grade corporate bonds	37,643,000	1/20/2022	0.26%
NATIONAL AUSTRALIA BANK LTD	6325C0DA6	Investment-grade corporate bonds	2,600,000	12/9/2019	0.02%
NATIONAL AUSTRALIA BANK LTD	6325C0DG3	Investment-grade corporate bonds	17,750,000	1/10/2020	0.12%
NATIONAL AUSTRALIA BANK LTD	6325C0DP3	Investment-grade corporate bonds	25,700,000	5/22/2020	0.18%
NATIONAL AUSTRALIA BANK LTD	6325C0DT5	Investment-grade corporate bonds	27,900,000	1/12/2021	0.19%
NATIONAL AUSTRALIA BANK LTD	6325C0DV0	Investment-grade corporate bonds	28,200,000	9/20/2021	0.19%
NATIONAL AUSTRALIA BANK LTD/NEW YORK	6325C0DW8	Investment-grade corporate bonds	27,500,000	11/4/2021	0.19%
NATIONAL BANK OF CANADA	63307A2B0	Investment-grade corporate bonds	5,070,000	12/14/2018	0.03%
NATIONAL BANK OF CANADA	63307A2F1	Investment-grade corporate bonds	21,023,000	6/12/2020	0.15%
NATIONAL BANK OF CANADA	63307A2H7	Investment-grade corporate bonds	18,700,000	11/2/2020	0.13%
NEW YORK LIFE GLOBAL FUNDING	64952WCL5	Investment-grade corporate bonds	15,000,000	10/24/2019	0.10%
NEW YORK LIFE GLOBAL FUNDING	64952WCZ4	Investment-grade corporate bonds	6,000,000	8/6/2021	0.04%
NISSAN MOTOR ACCEPTANCE CORP	654740AL3	Investment-grade corporate bonds	19,000,000	3/8/2019	0.13%
NISSAN MOTOR ACCEPTANCE CORP	654740AQ2	Investment-grade corporate bonds	15,000,000	9/13/2019	0.10%
NISSAN MOTOR ACCEPTANCE CORP	654740AU3	Investment-grade corporate bonds	10,250,000	1/13/2020	0.07%
NISSAN MOTOR ACCEPTANCE CORP	654740AY5	Investment-grade corporate bonds	29,800,000	7/13/2020	0.20%
NISSAN MOTOR ACCEPTANCE CORP	654740BC2	Investment-grade corporate bonds	11,900,000	9/28/2020	0.08%
NORDEA BANK ABP	65557CAL7	Investment-grade corporate bonds	15,000,000	4/4/2019	0.10%
NORDEA BANK ABP	65557CAW3	Investment-grade corporate bonds	51,875,000	5/29/2020	0.36%
NORDEA BANK ABP	65557CAT0	Investment-grade corporate bonds	8,353,000	5/27/2021	0.06%
PEPSICO INC	713448DG0	Investment-grade corporate bonds	4,230,000	2/22/2019	0.03%
PHILLIPS 66	718546AM6	Investment-grade corporate bonds	22,250,000	4/15/2019	0.15%
PHILLIPS 66	718546AP9	Investment-grade corporate bonds	21,349,000	4/15/2020	0.15%
PHILLIPS 66	718546AS3	Investment-grade corporate bonds	8,500,000	2/26/2021	0.06%
PNC BANK NA	69353REZ7	Investment-grade corporate bonds	11,700,000	12/7/2018	0.08%
PNC BANK NA	69353REX2	Investment-grade corporate bonds	28,400,000	7/29/2019	0.19%



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PNC BANK NA	69353RFD5	Investment-grade corporate bonds	34,150,000	5/19/2020	0.23%
PNC BANK NA	69353RFK9	Investment-grade corporate bonds	27,970,000	1/22/2021	0.19%
PRINCIPAL LIFE GLOBAL FUNDING II	74256LBA6	Investment-grade corporate bonds	10,000,000	2/22/2019	0.07%
PRINCIPAL LIFE GLOBAL FUNDING II	74256LBC2	Investment-grade corporate bonds	37,200,000	6/26/2020	0.26%
PROTECTIVE LIFE GLOBAL FUNDING	74368CAN4	Investment-grade corporate bonds	23,000,000	7/13/2020	0.16%
PRUDENTIAL FINANCIAL INC	74432QCB9	Investment-grade corporate bonds	18,900,000	8/15/2019	0.13%
RABOBANK NEDERLAND NV NY	21688AAH5	Investment-grade corporate bonds	48,300,000	8/9/2019	0.33%
RABOBANK NEDERLAND NV NY	21688AAP7	Investment-grade corporate bonds	25,370,000	4/26/2021	0.17%
RABOBANK NEDERLAND NV NY	21688AAK8	Investment-grade corporate bonds	29,100,000	1/10/2022	0.20%
REGIONS BANK/BIRMINGHAM AL	759187CC9	Investment-grade corporate bonds	33,875,000	4/1/2021	0.23%
REGIONS BANK/BIRMINGHAM AL	759187CE5	Investment-grade corporate bonds	67,026,000	8/13/2021	0.46%
ROYAL BANK OF CANADA	78012KKA4	Investment-grade corporate bonds	12,000,000	12/10/2018	0.08%
ROYAL BANK OF CANADA	78012KC54	Investment-grade corporate bonds	20,000,000	3/2/2020	0.14%
ROYAL BANK OF CANADA	78013XRJ9	Investment-grade corporate bonds	17,300,000	7/22/2020	0.12%
ROYAL BANK OF CANADA	78013XKH0	Investment-grade corporate bonds	28,450,000	4/30/2021	0.19%
SANTANDER HOLDINGS USA INC	U8029KAB8	Investment-grade corporate bonds	5,500,000	7/15/2019	0.04%
SANTANDER UK PLC	80283LAQ6	Investment-grade corporate bonds	15,456,000	11/3/2020	0.11%
SANTANDER UK PLC	80283LAU7	Investment-grade corporate bonds	64,370,000	6/1/2021	0.44%
SCHLUMBERGER HOLDINGS CORP	806851AB7	Investment-grade corporate bonds	40,746,000	12/21/2018	0.28%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAG8	Investment-grade corporate bonds	15,000,000	9/13/2019	0.10%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAN3	Investment-grade corporate bonds	25,150,000	3/16/2020	0.17%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAG3	Investment-grade corporate bonds	45,200,000	9/13/2019	0.31%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAH1	Investment-grade corporate bonds	52,250,000	5/17/2021	0.36%
SOUTHERN CO/THE	842587DB0	Investment-grade corporate bonds	36,145,000	2/14/2020	0.25%
SOUTHERN CO/THE	842587DA2	Investment-grade corporate bonds	30,800,000	9/30/2020	0.21%
STATE STREET CORP	857477AS2	Investment-grade corporate bonds	33,700,000	8/18/2020	0.23%
SUMITOMO MITSUI BANKING CORP	865622CK8	Investment-grade corporate bonds	26,000,000	1/17/2020	0.18%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAD2	Investment-grade corporate bonds	8,460,000	3/9/2021	0.06%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAJ9	Investment-grade corporate bonds	35,774,000	10/19/2021	0.25%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAL4	Investment-grade corporate bonds	8,220,000	1/11/2022	0.06%
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	0.20%
SUNTRUST BANK/ATLANTA GA	86787EAO0	Investment-grade corporate bonds	39,050,000	10/26/2021	0.27%
SVENSKA HANDELSBANKEN AB	86960BAN2	Investment-grade corporate bonds	14,600,000	9/6/2019	0.10%
SVENSKA HANDELSBANKEN AB	86960BAP7	Investment-grade corporate bonds	6,000,000	9/6/2019	0.04%
SVENSKA HANDELSBANKEN AB	86960BAS1	Investment-grade corporate bonds	15,000,000	9/8/2020	0.10%
SVENSKA HANDELSBANKEN AB	86960BAM4	Investment-grade corporate bonds	21,400,000	3/30/2021	0.15%
SVENSKA HANDELSBANKEN AB	86960BAU6	Investment-grade corporate bonds	38,900,000	5/24/2021	0.27%
SWEDBANK AB	87020PAJ6	Investment-grade corporate bonds	8,500,000	3/14/2022	0.06%
TD AMERITRADE HOLDING CORP	87236YAA6	Investment-grade corporate bonds	28,909,000	12/1/2019	0.20%
TD AMERITRADE HOLDING CORP	87236YAG3	Investment-grade corporate bonds	70,400,000	11/1/2021	0.48%



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TORONTO-DOMINION BANK/THE	89114QBR8	Investment-grade corporate bonds	4,950,000	1/18/2019	0.03%
TORONTO-DOMINION BANK/THE	89114QAW8	Investment-grade corporate bonds	7,300,000	11/5/2019	0.05%
TORONTO-DOMINION BANK/THE	89114QC63	Investment-grade corporate bonds	17,600,000	9/17/2020	0.12%
TORONTO-DOMINION BANK/THE	89114QBD9	Investment-grade corporate bonds	1,700,000	12/14/2020	0.01%
TORONTO-DOMINION BANK/THE	89114QBW7	Investment-grade corporate bonds	28,500,000	1/25/2021	0.19%
TORONTO-DOMINION BANK/THE	89114QBH0	Investment-grade corporate bonds	26,000,000	4/7/2021	0.18%
TORONTO-DOMINION BANK/THE	89114QC30	Investment-grade corporate bonds	38,200,000	6/11/2021	0.26%
TORONTO-DOMINION BANK/THE	89114QBM9	Investment-grade corporate bonds	1,001,000	7/13/2021	0.01%
TOTAL CAPITAL INTERNATIONAL SA	89153VAK5	Investment-grade corporate bonds	18,472,000	1/10/2019	0.13%
TOTAL CAPITAL INTERNATIONAL SA	89153VAN9	Investment-grade corporate bonds	4,525,000	6/19/2019	0.03%
TOYOTA MOTOR CREDIT CORP	89236TBC8	Investment-grade corporate bonds	2,105,000	1/17/2019	0.01%
TRANSCANADA PIPELINES LTD	89352HAU3	Investment-grade corporate bonds	24,100,000	11/15/2019	0.17%
TYSON FOODS INC	902494BA0	Investment-grade corporate bonds	8,700,000	5/30/2019	0.06%
TYSON FOODS INC	902494BE2	Investment-grade corporate bonds	24,000,000	8/21/2020	0.16%
UBS AG/LONDON	902674XE5	Investment-grade corporate bonds	21,000,000	6/8/2020	0.14%
UBS AG/LONDON	902674XJ4	Investment-grade corporate bonds	22,918,000	12/1/2020	0.16%
UBS AG/STAMFORD CT	90261XHF2	Investment-grade corporate bonds	12,323,000	8/14/2019	0.08%
UBS GROUP FUNDING SWITZERLAND AG	90351DAC1	Investment-grade corporate bonds	28,900,000	9/24/2020	0.20%
UBS GROUP FUNDING SWITZERLAND AG	90351DAE7	Investment-grade corporate bonds	34,554,000	4/14/2021	0.24%
UBS GROUP FUNDING SWITZERLAND AG	90351DAG2	Investment-grade corporate bonds	23,450,000	2/1/2022	0.16%
UNITEDHEALTH GROUP INC	91324PDG4	Investment-grade corporate bonds	27,450,000	6/15/2021	0.19%
US BANCORP	91159HHQ6	Investment-grade corporate bonds	4,840,000	1/24/2022	0.03%
US BANK NA/CINCINNATI OH	90331HNQ2	Investment-grade corporate bonds	38,700,000	4/26/2021	0.27%
US BANK NA/CINCINNATI OH	90331HNT6	Investment-grade corporate bonds	78,380,000	5/21/2021	0.54%
US BANK NA/CINCINNATI OH	90331HNY5	Investment-grade corporate bonds	5,200,000	11/16/2021	0.04%
VERIZON COMMUNICATIONS INC	92343VDE1	Investment-grade corporate bonds	80,000	8/15/2019	0.00%
VULCAN MATERIALS CO	929160AX7	Investment-grade corporate bonds	33,075,000	3/1/2021	0.23%
WELLS FARGO & CO	94974BGN4	Investment-grade corporate bonds	16,847,000	7/22/2020	0.12%
WELLS FARGO & CO	94974BGS3	Investment-grade corporate bonds	7,772,000	12/7/2020	0.05%
WELLS FARGO & CO	949746RT0	Investment-grade corporate bonds	33,686,000	3/4/2021	0.23%
WELLS FARGO & CO	949746SB8	Investment-grade corporate bonds	9,960,000	7/26/2021	0.07%
WELLS FARGO & CO	949746SP7	Investment-grade corporate bonds	13,300,000	2/11/2022	0.09%
WELLS FARGO BANK NA	94988J5Q6	Investment-grade corporate bonds	23,700,000	7/23/2021	0.16%
WELLS FARGO BANK NA	94988J5U7	Investment-grade corporate bonds	34,500,000	10/22/2021	0.24%
WESTPAC BANKING CORP	961214CZ4	Investment-grade corporate bonds	12,950,000	8/19/2019	0.09%
WESTPAC BANKING CORP	961214DL4	Investment-grade corporate bonds	14,900,000	3/6/2020	0.10%
WESTPAC BANKING CORP	961214DY6	Investment-grade corporate bonds	14,300,000	5/15/2020	0.10%
WESTPAC BANKING CORP	961214DV2	Investment-grade corporate bonds	23,450,000	1/25/2021	0.16%
WESTPAC BANKING CORP	961214DH3	Investment-grade corporate bonds	1,900,000	1/11/2022	0.01%
ZOETIS INC	98978VAR4	Investment-grade corporate bonds	51,980,000	8/20/2021	0.36%
BNP PARIBAS	----	Repurchase agreement	50,000,000	1/7/2019	0.34%

## Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
RBC CAPITAL MARKETS, LLC	----	Repurchase agreement	25,000,000	1/7/2019	0.17%
ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2005-WF1	004421QQ9	Residential MBS (non-agency)	1,339,491	5/25/2035	0.01%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUG	03072SQC2	Residential MBS (non-agency)	562,941	5/25/2034	0.00%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUG	03072SL94	Residential MBS (non-agency)	5,019,518	10/25/2035	0.03%
ANGEL OAK MORTGAGE TRUST I LLC 2017-2	03463NAA1	Residential MBS (non-agency)	3,114,665	7/25/2047	0.02%
ANGEL OAK MORTGAGE TRUST LLC 2015-1	03463LAA5	Residential MBS (non-agency)	2,349,010	11/25/2047	0.02%
ARGENT SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFICATE	040104JJ1	Residential MBS (non-agency)	3,068,162	5/25/2034	0.02%
BANC OF AMERICA FUNDING 2005-B TRUST	05946XRW5	Residential MBS (non-agency)	565,466	4/20/2035	0.00%
BANC OF AMERICA FUNDING 2015-R4 TRUST	05990RAS0	Residential MBS (non-agency)	7,329,317	8/27/2036	0.05%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-EC1	0738795D6	Residential MBS (non-agency)	2,823,009	11/25/2035	0.02%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC1	073879VF2	Residential MBS (non-agency)	960,228	5/25/2035	0.01%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC2	073879E38	Residential MBS (non-agency)	7,760,967	8/25/2035	0.05%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2006-HE1	0738796P8	Residential MBS (non-agency)	389,455	12/25/2035	0.00%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2007-HE7	07387VAA7	Residential MBS (non-agency)	9,814,921	10/25/2037	0.07%
BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD1	073877AD4	Residential MBS (non-agency)	1,118,789	8/25/2043	0.01%
BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD3	073877CP5	Residential MBS (non-agency)	1,367,060	7/25/2035	0.01%
BELLEMEADE RE LTD	078769AB2	Residential MBS (non-agency)	7,446,709	7/25/2025	0.05%
CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-RFC1	14453EAD4	Residential MBS (non-agency)	3,800,000	3/25/2036	0.03%
CIT MORTGAGE LOAN TRUST 2007-1	12559QAD4	Residential MBS (non-agency)	3,996,853	10/25/2037	0.03%
CITIGROUP MORTGAGE LOAN TRUST INC	17309QAE4	Residential MBS (non-agency)	18,353,019	10/25/2036	0.13%
COLT 2018-1 MORTGAGE LOAN TRUST	19687UAA1	Residential MBS (non-agency)	4,423,541	2/25/2048	0.03%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670NF1	Residential MBS (non-agency)	2,703,589	1/25/2036	0.02%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670XR4	Residential MBS (non-agency)	1,958,311	4/25/2036	0.01%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126673QG0	Residential MBS (non-agency)	3,041,079	5/25/2036	0.02%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670UR7	Residential MBS (non-agency)	1,674,040	6/25/2036	0.01%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670VW5	Residential MBS (non-agency)	375,337	6/25/2036	0.00%
CSMC SERIES 2010-9R	12644NAE6	Residential MBS (non-agency)	19,170,632	8/27/2037	0.13%
CSMC SERIES 2014-5R	12648MBJ2	Residential MBS (non-agency)	289,623	10/27/2036	0.00%
CSMC SERIES 2015-2R	12649QBG8	Residential MBS (non-agency)	17,549,069	8/27/2036	0.12%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-16	126670PC6	Residential MBS (non-agency)	3,390,053	5/25/2036	0.02%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-3	126673B84	Residential MBS (non-agency)	3,370,000	8/25/2035	0.02%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2017-3	24381FAA3	Residential MBS (non-agency)	2,380,932	10/25/2047	0.02%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2018-1	24380PAA2	Residential MBS (non-agency)	5,874,407	12/25/2057	0.04%
ELLINGTON FINANCIAL MORTGAGE TRUST 2017-1	31572XAA8	Residential MBS (non-agency)	12,270,593	10/25/2047	0.08%
ELLINGTON FINANCIAL MORTGAGE TRUST 2018-1	31573NAM3	Residential MBS (non-agency)	21,620,000	10/25/2058	0.15%
ELLINGTON LOAN ACQUISITION TRUST 2007-1	288542AD5	Residential MBS (non-agency)	3,925,897	5/25/2037	0.03%
EQUIFIRST MORTGAGE LOAN TRUST 2005-1	29445FCQ9	Residential MBS (non-agency)	3,617,613	4/25/2035	0.02%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2004-FF7	32027NLA7	Residential MBS (non-agency)	2,190,744	9/25/2034	0.01%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2004-FFH4	32027NPG0	Residential MBS (non-agency)	1,074,707	1/25/2035	0.01%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH3	32027NVD0	Residential MBS (non-agency)	4,006,381	9/25/2035	0.03%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH4	32027NXD8	Residential MBS (non-agency)	8,780,154	12/25/2035	0.06%

## Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF1	32027NYL9	Residential MBS (non-agency)	296,216	1/25/2036	0.00%
FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2005-FF12	32027NXW6	Residential MBS (non-agency)	1,345,000	11/25/2036	0.01%
GALTON FUNDING MORTGAGE TRUST 2017-1	36417JAY5	Residential MBS (non-agency)	7,702,381	11/25/2057	0.05%
GE-WMC ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2005-2	367910AR7	Residential MBS (non-agency)	3,145,033	12/25/2035	0.02%
GSAA HOME EQUITY TRUST 2005-6	36242D3W1	Residential MBS (non-agency)	2,055,514	6/25/2035	0.01%
GSAA HOME EQUITY TRUST 2005-8	362341CT4	Residential MBS (non-agency)	9,767,844	6/25/2035	0.07%
GSAMP TRUST 2004-AR2	36242DDP5	Residential MBS (non-agency)	1,239,754	8/25/2034	0.01%
GSAMP TRUST 2006-HE7	36245EAE8	Residential MBS (non-agency)	1,527,202	10/25/2046	0.01%
HOME Banc MORTGAGE TRUST 2005-4	43739EBS5	Residential MBS (non-agency)	16,127,129	10/25/2035	0.11%
HOMEWARD OPPORTUNITIES FUND I TRUST 2018-1	43789AAA2	Residential MBS (non-agency)	12,406,302	6/25/2048	0.08%
JP MORGAN MORTGAGE ACQUISITION CORP 2005-FLD1	46626LAW0	Residential MBS (non-agency)	1,266,261	7/25/2035	0.01%
JP MORGAN MORTGAGE ACQUISITION TRUST 2006-CH1	46629TAE0	Residential MBS (non-agency)	480,984	7/25/2036	0.00%
JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH1	46630LAY0	Residential MBS (non-agency)	6,650,000	11/25/2036	0.05%
JP MORGAN RESECURITIZATION TRUST SERIES 2014-1	46641TBG8	Residential MBS (non-agency)	7,843,213	6/26/2035	0.05%
LONG BEACH MORTGAGE LOAN TRUST 2004-1	542514EU4	Residential MBS (non-agency)	820,465	2/25/2034	0.01%
MASTR ADJUSTABLE RATE MORTGAGES TRUST 2004-13	576433UM6	Residential MBS (non-agency)	1,629,092	11/21/2034	0.01%
MASTR ASSET-BACKED SECURITIES TRUST 2006-FRE1	57643LPP5	Residential MBS (non-agency)	1,755,997	12/25/2035	0.01%
MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2005-AR1	59020UG90	Residential MBS (non-agency)	1,779,766	6/25/2036	0.01%
MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2006-FF1	59023WAB4	Residential MBS (non-agency)	2,162,717	8/25/2036	0.01%
NEW CENTURY HOME EQUITY LOAN TRUST 2005-3	64352VLL3	Residential MBS (non-agency)	4,446,674	7/25/2035	0.03%
NOMURA HOME EQUITY LOAN INC HOME EQUITY LOAN TRUST SERIES 2	65536HAG3	Residential MBS (non-agency)	2,486,933	5/25/2035	0.02%
NOMURA RESECURITIZATION TRUST 2015-8R	65541AAL0	Residential MBS (non-agency)	4,897,072	11/25/2047	0.03%
OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NAX1	Residential MBS (non-agency)	2,368,803	4/25/2035	0.02%
OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NBM4	Residential MBS (non-agency)	7,635,553	7/25/2035	0.05%
OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NBP7	Residential MBS (non-agency)	12,082,000	7/25/2035	0.08%
PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFI	70069FFK8	Residential MBS (non-agency)	1,271,662	1/25/2036	0.01%
PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SE	70069FEK9	Residential MBS (non-agency)	9,500,531	2/25/2035	0.07%
POPULAR ABS MORTGAGE PASS-THROUGH TRUST 2005-A	73316PDA5	Residential MBS (non-agency)	274,969	6/25/2035	0.00%
RAMP SERIES 2005-RS1 TRUST	76112BJG6	Residential MBS (non-agency)	1,074,666	1/25/2035	0.01%
RAMP SERIES 2005-RS6 TRUST	76112BTU4	Residential MBS (non-agency)	8,823,849	6/25/2035	0.06%
RASC SERIES 2004-KS10 TRUST	76110WG34	Residential MBS (non-agency)	8,856,535	11/25/2034	0.06%
RASC SERIES 2004-KS12 TRUST	76110WK88	Residential MBS (non-agency)	1,540,179	1/25/2035	0.01%
RASC SERIES 2005-KS11 TRUST	76110W7D2	Residential MBS (non-agency)	1,376,823	12/25/2035	0.01%
RASC SERIES 2006-KS6 TRUST	75406WAD3	Residential MBS (non-agency)	18,108,048	8/25/2036	0.12%
SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-CB1	81375WHF6	Residential MBS (non-agency)	13,050,675	1/25/2036	0.09%
SOUNDVIEW HOME LOAN TRUST 2005-CTX1	83611PBV2	Residential MBS (non-agency)	2,365,188	11/25/2035	0.02%
SOUNDVIEW HOME LOAN TRUST 2006-2	83611MNH7	Residential MBS (non-agency)	3,474,087	3/25/2036	0.02%
STARWOOD MORTGAGE RESIDENTIAL TRUST 2018-IMC1	85572KAA2	Residential MBS (non-agency)	13,858,872	3/25/2048	0.09%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2004-7	86358EKH8	Residential MBS (non-agency)	3,442,392	8/25/2034	0.02%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-1	86358EQJ8	Residential MBS (non-agency)	4,202,578	2/25/2035	0.03%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-3	86358ERW8	Residential MBS (non-agency)	1,165,219	4/25/2035	0.01%

## Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-5	86358ETG1	Residential MBS (non-agency)	1,747,989	6/25/2035	0.01%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-8	86358EXP6	Residential MBS (non-agency)	614,060	10/25/2035	0.00%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE1	86358EUV6	Residential MBS (non-agency)	1,262,404	7/25/2035	0.01%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-G	86360XAC4	Residential MBS (non-agency)	4,028,879	7/25/2036	0.03%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-N	86360PAD9	Residential MBS (non-agency)	638,556	5/25/2036	0.00%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-O	86359UAE9	Residential MBS (non-agency)	2,503,530	4/25/2036	0.02%
VERUS SECURITIZATION TRUST	92536KAA3	Residential MBS (non-agency)	5,382,619	11/25/2047	0.04%
VERUS SECURITIZATION TRUST 2017-2	92536EAA7	Residential MBS (non-agency)	16,877,344	7/25/2047	0.11%
VERUS SECURITIZATION TRUST 2018-2	92535TAA5	Residential MBS (non-agency)	27,925,565	6/1/2058	0.19%
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	9497EMAGO	Residential MBS (non-agency)	2,078,414	12/25/2035	0.01%
CAPITAL ONE MULTI-ASSET EXECUTION TRUST	14041NFF3	Short-term asset-backed securities	23,391,000	6/15/2022	0.16%
CHASE ISSUANCE TRUST	161571FK5	Short-term asset-backed securities	39,720,000	8/15/2021	0.27%
CITIBANK CREDIT CARD ISSUANCE TRUST	17305EGH2	Short-term asset-backed securities	41,773,000	9/20/2021	0.28%
CITIBANK CREDIT CARD ISSUANCE TRUST	17305EFW0	Short-term asset-backed securities	5,000,000	11/19/2021	0.03%
DISCOVER CARD EXECUTION NOTE TRUST	254683BK0	Short-term asset-backed securities	46,430,000	12/15/2021	0.32%
DISCOVER CARD EXECUTION NOTE TRUST	254683AY1	Short-term asset-backed securities	62,360,000	1/18/2022	0.42%
STATION PLACE SECURITIZATION TRUST	85771HAA8	Short-term asset-backed securities	16,369,000	7/24/2019	0.11%
STATION PLACE SECURITIZATION TRUST 2018-1	85771EAA5	Short-term asset-backed securities	20,792,000	4/24/2019	0.14%
STATION PLACE SECURITIZATION TRUST 2018-5	85773GAA8	Short-term asset-backed securities	17,687,000	9/24/2019	0.12%

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

Holdings are unaudited and will vary over time.

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

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

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