

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BELLEMEADE RE 2017-1 LTD	078767AA8	Agency CMO	14,947,054	10/25/2027	0.10%
BELLEMEADE RE 2018-2 LTD	07877DAA4	Agency CMO	27,992,000	8/25/2028	0.18%
CONNECTICUT AVENUE SECURITIES TRUST 2018-R07	20753QAA7	Agency CMO	21,901,345	4/25/2031	0.14%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAC8	Agency CMO	592,232	1/25/2024	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAE4	Agency CMO	101,238	5/25/2024	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAV6	Agency CMO	22,693,735	2/25/2025	0.16%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBJ2	Agency CMO	104,394	8/25/2028	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBZ6	Agency CMO	770,944	9/25/2028	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCK8	Agency CMO	3,287,037	10/25/2028	0.02%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCZ5	Agency CMO	11,467,591	1/25/2029	0.08%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDG6	Agency CMO	1,650,234	1/25/2029	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDP6	Agency CMO	5,286,427	4/25/2029	0.03%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDZ4	Agency CMO	61,085	5/25/2029	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XEK6	Agency CMO	7,118,918	7/25/2029	0.05%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XGK4	Agency CMO	20,135,806	9/25/2029	0.13%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XJS4	Agency CMO	824,436	10/25/2029	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XLS1	Agency CMO	659,826	11/25/2029	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XNS9	Agency CMO	1,873,526	1/25/2030	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XUS1	Agency CMO	4,568,220	5/25/2030	0.03%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XYS7	Agency CMO	12,682,033	7/25/2030	0.08%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XC28	Agency CMO	3,920,624	8/25/2030	0.03%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XJ21	Agency CMO	196,775	10/25/2030	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XQ31	Agency CMO	2,308,847	12/25/2030	0.02%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XX25	Agency CMO	7,977,412	1/25/2031	0.05%
FANNIE MAE POOL	31402DRN2	Agency CMO	3	9/1/2019	0.00%
FANNIE MAE POOL	31403C5N7	Agency CMO	151	12/1/2019	0.00%
FANNIE MAE REMICS	31393XN60	Agency CMO	1,082	5/25/2019	0.00%
FANNIE MAE REMICS	31397QWQ7	Agency CMO	85	8/25/2019	0.00%
FANNIE MAE REMICS	31397SAY0	Agency CMO	978	6/25/2020	0.00%
FANNIE MAE REMICS	31398RCS2	Agency CMO	5,585	1/25/2021	0.00%
FANNIE MAE REMICS	31358NCV2	Agency CMO	639	5/25/2022	0.00%
FANNIE MAE REMICS	31397NEB7	Agency CMO	1,170	3/25/2024	0.00%
FANNIE MAE REMICS	31397Q5M6	Agency CMO	5,404	9/25/2025	0.00%
FANNIE MAE REMICS	31394EGS1	Agency CMO	627,428	10/25/2031	0.00%
FANNIE MAE REMICS	31393A5B9	Agency CMO	129,176	3/25/2033	0.00%
FANNIE MAE REMICS	31394DA42	Agency CMO	15,469	2/25/2035	0.00%
FANNIE MAE REMICS	31396KMG4	Agency CMO	248,407	8/25/2036	0.00%
FANNIE MAE REMICS	31396YHT2	Agency CMO	16,974	2/25/2038	0.00%
FANNIE MAE REMICS	31397SE83	Agency CMO	8,831	2/25/2039	0.00%
FANNIE MAE REMICS	31397Q6H6	Agency CMO	15,533	3/25/2039	0.00%
FANNIE MAE REMICS	31397U3J6	Agency CMO	11,110	10/25/2039	0.00%

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FANNIE MAE REMICS	31398TH53	Agency CMO	68,467	7/25/2040	0.00%
FANNIE MAE REMICS	31398TXE6	Agency CMO	590,242	8/25/2040	0.00%
FREDDIE MAC REMICS	31394WYN2	Agency CMO	901	4/15/2019	0.00%
FREDDIE MAC REMICS	31395FHJ6	Agency CMO	1,795	9/15/2019	0.00%
FREDDIE MAC REMICS	31395FYZ1	Agency CMO	3,711	9/15/2019	0.00%
FREDDIE MAC REMICS	3133T12W1	Agency CMO	60,571	11/15/2023	0.00%
FREDDIE MAC REMICS	31398LSE9	Agency CMO	45,072	7/15/2034	0.00%
FREDDIE MAC REMICS	31397HJC3	Agency CMO	54,535	5/15/2037	0.00%
FREDDIE MAC REMICS	31398EHW7	Agency CMO	13,477	5/15/2037	0.00%
FREDDIE MAC REMICS	3137A1Z30	Agency CMO	144,250	6/15/2037	0.00%
FREDDIE MAC STACR TRUST 2018-HQA2	35563XAA0	Agency CMO	690,000	10/25/2048	0.00%
FREDDIE MAC STACR TRUST 2019-DNA1	35563KAA8	Agency CMO	20,000,000	1/25/2049	0.13%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AL3	Agency CMO	5,980,780	2/25/2024	0.04%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AX7	Agency CMO	13,630,735	4/25/2024	0.09%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0BV0	Agency CMO	7,251	8/25/2024	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0CG2	Agency CMO	5,816,759	9/25/2024	0.04%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0EF2	Agency CMO	396,982	3/25/2025	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0EJ4	Agency CMO	24,200,000	3/25/2025	0.17%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FF1	Agency CMO	8,469,709	5/25/2025	0.06%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0ET2	Agency CMO	13,372,516	10/25/2027	0.09%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FT1	Agency CMO	15,071,846	12/25/2027	0.10%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0GF0	Agency CMO	6,376,356	3/25/2028	0.04%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0GT0	Agency CMO	35,312,372	4/25/2028	0.24%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0HF9	Agency CMO	13,620,889	5/25/2028	0.09%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0HT9	Agency CMO	11,564,578	7/25/2028	0.08%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0JF7	Agency CMO	4,318,045	9/25/2028	0.03%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0JR1	Agency CMO	15,761,487	10/25/2028	0.10%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KB4	Agency CMO	12,297,698	11/25/2028	0.08%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KM0	Agency CMO	13,581,385	12/25/2028	0.09%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KW8	Agency CMO	1,262,426	3/25/2029	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KX6	Agency CMO	1,224,783	3/25/2029	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0LH0	Agency CMO	487,704	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	3,176,530	7/25/2029	0.02%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0MZ9	Agency CMO	4,752,595	8/25/2029	0.03%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0NW5	Agency CMO	22,481,948	10/25/2029	0.15%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0PT0	Agency CMO	18,065,111	12/25/2029	0.12%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0UC1	Agency CMO	278,206	9/25/2030	0.00%
GNMA	38374UBP5	Agency CMO	15,651	5/16/2039	0.00%
STACR TRUST 2018-DNA2	35563TAA9	Agency CMO	900,000	12/25/2030	0.01%
STACR TRUST 2018-DNA3	35563WAA2	Agency CMO	1,805,000	9/25/2048	0.01%

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FANNIE MAE POOL	31402QR78	Agency Pass-Through	3,727	11/1/2019	0.00%
FANNIE MAE POOL	31403C2Z3	Agency Pass-Through	2,474	6/1/2020	0.00%
FANNIE MAE POOL	3138EBZ4	Agency Pass-Through	9,177	5/1/2023	0.00%
FANNIE MAE POOL	31418MSV5	Agency Pass-Through	6,046	11/1/2023	0.00%
FREDDIE MAC GOLD POOL	31335HH97	Agency Pass-Through	566	3/1/2019	0.00%
FREDDIE MAC GOLD POOL	3128M1F61	Agency Pass-Through	2,547	11/1/2019	0.00%
FREDDIE MAC GOLD POOL	3128MBTL1	Agency Pass-Through	7,480	5/1/2021	0.00%
GINNIE MAE I POOL	36241KAJ7	Agency Pass-Through	2,374	10/15/2019	0.00%
BARCLAYS BANK PLC CCP	06742QSH6	Asset-backed commercial paper	43,625,000	2/27/2019	0.29%
CAFCO LLC	1247P3SF0	Asset-backed commercial paper	47,000,000	5/15/2019	0.31%
CHARIOT FUNDING LLC	15963USV9	Asset-backed commercial paper	47,000,000	5/29/2019	0.31%
CHARTA LLC	16115WQU4	Asset-backed commercial paper	50,000,000	3/28/2019	0.33%
CRC FUNDING LLC	12619UPF2	Asset-backed commercial paper	20,000,000	2/15/2019	0.13%
GOTHAM FUNDING CORP	38346MPN8	Asset-backed commercial paper	6,000,000	2/22/2019	0.04%
GOTHAM FUNDING CORP	38346MQT4	Asset-backed commercial paper	24,000,000	3/27/2019	0.16%
MANHATTAN ASSET FUNDING CO LLC	56274MPS5	Asset-backed commercial paper	30,000,000	2/26/2019	0.20%
MATCHPOINT FINANCE PLC	57666BPB0	Asset-backed commercial paper	4,200,000	2/11/2019	0.03%
MATCHPOINT FINANCE PLC	57666BQR4	Asset-backed commercial paper	47,500,000	3/25/2019	0.31%
METLIFE SHORT TERM FUNDING LLC	59157UPR5	Asset-backed commercial paper	20,000,000	2/25/2019	0.13%
METLIFE SHORT TERM FUNDING LLC	59157URJ1	Asset-backed commercial paper	24,395,000	4/18/2019	0.16%
OLD LINE FUNDING LLC	67984XER3	Asset-backed commercial paper	40,000,000	3/19/2019	0.26%
OLD LINE FUNDING LLC	67983UR13	Asset-backed commercial paper	21,750,000	4/1/2019	0.14%
THUNDER BAY FUNDING LLC	88602UQT0	Asset-backed commercial paper	82,000,000	3/27/2019	0.54%
AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST	02582JHN3	Asset-backed securities	6,630,000	5/16/2022	0.04%
CAPITAL ONE MULTI-ASSET EXECUTION TRUST	14041NES6	Asset-backed securities	53,595,000	6/15/2022	0.35%
FORD CREDIT FLOORPLAN MASTER OWNER TRUST A	34528QFZ2	Asset-backed securities	7,540,000	5/15/2023	0.05%
GOLDEN CREDIT CARD TRUST	380881DR0	Asset-backed securities	24,484,000	2/15/2021	0.16%
LOANDEPOT STATION PLACE AGENCY SECURITIZATION TRUST 2017-1	53947HAA5	Asset-backed securities	20,365,000	11/25/2050	0.13%
MELLO WAREHOUSE SECURITIZATION TRUST 2018-1	585492AA9	Asset-backed securities	20,053,000	11/25/2051	0.13%
RMF BUYOUT ISSUANCE TRUST 2018-1	76971BAA8	Asset-backed securities	6,683,753	11/25/2028	0.04%
STATION PLACE SECURITIZATION TRUST 2018-8	85775AAA9	Asset-backed securities	32,228,000	2/24/2020	0.21%
TOWD POINT ASSET TRUST 2018-SL1	89174UAA4	Asset-backed securities	3,062,066	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	13606BLU8	Certificate of deposit	19,500,000	2/4/2019	0.13%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606BHL3	Certificate of deposit	16,300,000	5/29/2019	0.11%
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK/NEW YORK	22532XJG4	Certificate of deposit	21,250,000	5/11/2020	0.14%
MUFG BANK LTD/NEW YORK NY	06538NXN2	Certificate of deposit	10,000,000	2/22/2019	0.07%
NATIONAL BANK OF CANADA/NEW YORK NY	63307ULO2	Certificate of deposit	19,500,000	5/8/2019	0.13%
NORDEA BANK ABP/NEW YORK NY	65590ACJ3	Certificate of deposit	6,000,000	2/21/2019	0.04%
NORDEA BANK ABP/NEW YORK NY	65558TBF1	Certificate of deposit	29,250,000	2/28/2019	0.19%

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NORDEA BANK ABP/NEW YORK NY	65590ADM5	Certificate of deposit	10,000,000	3/7/2019	0.07%
NORDEA BANK ABP/NEW YORK NY	65590ATE6	Certificate of deposit	5,400,000	3/14/2019	0.04%
SKANDINAVISKA ENSKILDA BANKEN AB/NEW YORK NY	83050FUF6	Certificate of deposit	19,750,000	5/3/2019	0.13%
SOCIETE GENERALE/NEW YORK NY	83369YX50	Certificate of deposit	48,000,000	5/9/2019	0.32%
SUMITOMO MITSUI BANKING CORP/NEW YORK	86563YXB4	Certificate of deposit	19,650,000	6/5/2019	0.13%
SVENSKA HANDELSBANKEN/NEW YORK NY	86958JG5	Certificate of deposit	10,000,000	2/12/2019	0.07%
SVENSKA HANDELSBANKEN/NEW YORK NY	86958JB65	Certificate of deposit	14,750,000	4/1/2020	0.10%
SWEDBANK AB/NEW YORK	87019UW88	Certificate of deposit	28,500,000	8/24/2020	0.19%
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	41,393,860	5/10/2047	0.27%
AIR LIQUIDE US LLC	00912UP46	Commercial paper	47,000,000	2/4/2019	0.31%
AIR LIQUIDE US LLC	00912UPU8	Commercial paper	47,000,000	2/28/2019	0.31%
ALBEMARLE CORP	01265RPK8	Commercial paper	7,000,000	2/19/2019	0.05%
ALBEMARLE CORP	01265RPR3	Commercial paper	10,500,000	2/25/2019	0.07%
ALBEMARLE CORP	01265RPT9	Commercial paper	5,000,000	2/27/2019	0.03%
ALBEMARLE CORP	01265RQ68	Commercial paper	24,500,000	3/6/2019	0.16%
AMCOR LTD/AUSTRALIA	0234E5QE1	Commercial paper	25,000,000	3/14/2019	0.16%
AMCOR LTD/AUSTRALIA	0234E5QF8	Commercial paper	10,000,000	3/15/2019	0.07%
AMCOR LTD/AUSTRALIA	0234E5QJ0	Commercial paper	28,000,000	3/18/2019	0.18%
AMCOR LTD/AUSTRALIA	0234E5QN1	Commercial paper	19,500,000	3/22/2019	0.13%
AMEREN CORP	02360SP44	Commercial paper	50,000,000	2/4/2019	0.33%
AMEREN ILLINOIS CO	02361LPF3	Commercial paper	33,750,000	2/15/2019	0.22%
AMERICAN ELECTRIC POWER CO INC	0255E3PE2	Commercial paper	47,000,000	2/14/2019	0.31%
AMERICAN ELECTRIC POWER CO INC	0255E3PL6	Commercial paper	27,000,000	2/20/2019	0.18%
AMERICAN ELECTRIC POWER CO INC	0255E3PS1	Commercial paper	40,000,000	2/26/2019	0.26%
AMPHENOL CORP	03209MPR9	Commercial paper	94,000,000	2/25/2019	0.62%
ANHEUSER-BUSCH INBEV WORLDWIDE INC	03523LQB4	Commercial paper	16,331,000	3/11/2019	0.11%
ANHEUSER-BUSCH INBEV WORLDWIDE INC	03523LOS7	Commercial paper	14,000,000	3/26/2019	0.09%
ANHEUSER-BUSCH INBEV WORLDWIDE INC	03523LRN7	Commercial paper	17,700,000	4/22/2019	0.12%
ANTHEM INC	03675MQJ1	Commercial paper	46,000,000	3/18/2019	0.30%
APACHE CORP	03741PP14	Commercial paper	44,125,000	2/1/2019	0.29%
ARROW ELECTRONICS INC	04273MPC1	Commercial paper	18,000,000	2/12/2019	0.12%
ARROW ELECTRONICS INC	04273MPE7	Commercial paper	48,500,000	2/14/2019	0.32%
ARROW ELECTRONICS INC	04273MPN7	Commercial paper	19,500,000	2/22/2019	0.13%
ARROW ELECTRONICS INC	04273MQ14	Commercial paper	37,000,000	3/1/2019	0.24%
AT&T INC	0020A3PT1	Commercial paper	23,500,000	2/27/2019	0.15%
AT&T INC	0020A3QF0	Commercial paper	36,700,000	3/15/2019	0.24%
AT&T INC	0020A3QU7	Commercial paper	23,500,000	3/28/2019	0.15%
AUTONATION INC	05330NP11	Commercial paper	120,000,000	2/1/2019	0.79%
AUTOZONE INC	05333UP79	Commercial paper	36,700,000	2/7/2019	0.24%
AUTOZONE INC	05333UPF1	Commercial paper	34,000,000	2/15/2019	0.22%

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AUTOZONE INC	05333UPU8	Commercial paper	44,000,000	2/28/2019	0.29%
BELL CANADA INC	07787QP18	Commercial paper	9,750,000	2/1/2019	0.06%
BELL CANADA INC	07787QP42	Commercial paper	16,000,000	2/4/2019	0.11%
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%
BELL CANADA INC	07787QR32	Commercial paper	35,500,000	4/3/2019	0.23%
BERKSHIRE HATHAWAY ENERGY CO	08465SP52	Commercial paper	47,000,000	2/5/2019	0.31%
BERKSHIRE HATHAWAY ENERGY CO	08465SPB9	Commercial paper	18,000,000	2/11/2019	0.12%
BOSTON SCIENTIFIC CORP	10114BP76	Commercial paper	28,000,000	2/7/2019	0.18%
BOSTON SCIENTIFIC CORP	10114BP84	Commercial paper	9,537,000	2/8/2019	0.06%
BOSTON SCIENTIFIC CORP	10114BPF8	Commercial paper	30,000,000	2/15/2019	0.20%
BOSTON SCIENTIFIC CORP	10114BQS9	Commercial paper	12,000,000	3/26/2019	0.08%
BOSTON SCIENTIFIC CORP	10114BQT7	Commercial paper	15,000,000	3/27/2019	0.10%
BP CAPITAL MARKETS PLC	05568UPM2	Commercial paper	48,000,000	2/21/2019	0.31%
BPCE SA	05571CQS3	Commercial paper	94,000,000	3/26/2019	0.62%
CABOT CORP	12705XP12	Commercial paper	35,500,000	2/1/2019	0.23%
CABOT CORP	12705XP53	Commercial paper	42,200,000	2/5/2019	0.28%
CABOT CORP	12705XPD6	Commercial paper	42,000,000	2/13/2019	0.28%
CANADIAN NATURAL RESOURCES LTD	13638XPR5	Commercial paper	29,000,000	2/25/2019	0.19%
CANADIAN NATURAL RESOURCES LTD	13638XQR4	Commercial paper	37,000,000	3/25/2019	0.24%
CBS CORP	1248C3PL2	Commercial paper	19,000,000	2/20/2019	0.12%
CENTERPOINT ENERGY INC	1518T3PF3	Commercial paper	28,000,000	2/15/2019	0.18%
CENTERPOINT ENERGY INC	1518T3PS5	Commercial paper	22,000,000	2/26/2019	0.14%
CENTERPOINT ENERGY INC	1518T3QB1	Commercial paper	14,000,000	3/11/2019	0.09%
CENTERPOINT ENERGY INC	1518T3QM7	Commercial paper	38,000,000	3/21/2019	0.25%
CENTERPOINT ENERGY INC	1518T3QR6	Commercial paper	23,000,000	3/25/2019	0.15%
CIGNA HOLDING CO	17181BPL8	Commercial paper	100,000,000	2/20/2019	0.66%
CONSTELLATION BRANDS INC	21037DPD0	Commercial paper	10,500,000	2/13/2019	0.07%
CONSTELLATION BRANDS INC	21037DPN8	Commercial paper	49,180,000	2/22/2019	0.32%
CONSTELLATION BRANDS INC	21037DQ64	Commercial paper	10,000,000	3/6/2019	0.07%
CONSTELLATION BRANDS INC	21037DQD9	Commercial paper	18,000,000	3/13/2019	0.12%
CRH AMERICA FINANCE INC	12636DQV3	Commercial paper	27,000,000	3/29/2019	0.18%
CRH AMERICA FINANCE INC	12636DR18	Commercial paper	4,700,000	4/1/2019	0.03%
DOLLAR GENERAL CORP	25667MP14	Commercial paper	56,750,000	2/1/2019	0.37%
DOMINION ENERGY INC	2574P1PM8	Commercial paper	44,000,000	2/21/2019	0.29%
DOW CHEMICAL CO/THE	26055BPK4	Commercial paper	47,000,000	2/19/2019	0.31%
DUKE ENERGY CORP	26244JQK8	Commercial paper	48,180,000	3/19/2019	0.32%
DUKE ENERGY CORP	26244JQL6	Commercial paper	46,000,000	3/20/2019	0.30%
DUKE ENERGY CORP	26244JQN2	Commercial paper	19,000,000	3/22/2019	0.12%
EASTMAN CHEMICAL CO	27743KP61	Commercial paper	28,500,000	2/6/2019	0.19%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
EASTMAN CHEMICAL CO	27743KPE4	Commercial paper	8,500,000	2/14/2019	0.06%
EI DU PONT DE NEMOURS & CO	2635J5PF0	Commercial paper	23,000,000	2/15/2019	0.15%
ENBRIDGE US INC	29251VP18	Commercial paper	6,000,000	2/1/2019	0.04%
ENBRIDGE US INC	29251VP75	Commercial paper	17,000,000	2/7/2019	0.11%
ENBRIDGE US INC	29251VP83	Commercial paper	28,000,000	2/8/2019	0.18%
ENBRIDGE US INC	29251VPC4	Commercial paper	24,000,000	2/12/2019	0.16%
ENBRIDGE US INC	29251VPE0	Commercial paper	25,000,000	2/14/2019	0.16%
ENBRIDGE US INC	29251VPF7	Commercial paper	22,000,000	2/15/2019	0.14%
ENI FINANCE USA INC	26876BP13	Commercial paper	82,000,000	2/1/2019	0.54%
ENI FINANCE USA INC	26876BPC9	Commercial paper	25,000,000	2/12/2019	0.16%
ENI FINANCE USA INC	26876BPE5	Commercial paper	15,000,000	2/14/2019	0.10%
ENTERGY CORP	29366GP88	Commercial paper	29,000,000	2/8/2019	0.19%
ENTERGY CORP	29366GPD7	Commercial paper	5,464,000	2/13/2019	0.04%
ENTERGY CORP	29366GPU9	Commercial paper	41,000,000	2/28/2019	0.27%
ENTERGY CORP	29366GRR4	Commercial paper	44,000,000	4/25/2019	0.29%
ERP OPERATING LP	26885UPM4	Commercial paper	17,725,000	2/21/2019	0.12%
ETP LEGACY LP	29277FP13	Commercial paper	23,500,000	2/1/2019	0.15%
EXPORT DEVELOPMENT CANADA	30215HPB0	Commercial paper	46,750,000	2/11/2019	0.31%
FIDELITY NATIONAL INFORMATION SERVICES INC	31622GP19	Commercial paper	7,000,000	2/1/2019	0.05%
FIDELITY NATIONAL INFORMATION SERVICES INC	31622GPK7	Commercial paper	47,000,000	2/19/2019	0.31%
FMC CORP	34410XP12	Commercial paper	37,200,000	2/1/2019	0.24%
FMC CORP	34410XPF1	Commercial paper	43,250,000	2/15/2019	0.28%
FMC CORP	34410XPN4	Commercial paper	47,500,000	2/22/2019	0.31%
FMC TECHNOLOGIES INC	3024X3PC2	Commercial paper	20,000,000	2/12/2019	0.13%
FMC TECHNOLOGIES INC	3024X3PD0	Commercial paper	30,000,000	2/13/2019	0.20%
FMC TECHNOLOGIES INC	3024X3PU2	Commercial paper	9,300,000	2/28/2019	0.06%
FORD MOTOR CREDIT CO LLC	3454G1P18	Commercial paper	3,300,000	2/1/2019	0.02%
FORD MOTOR CREDIT CO LLC	3454G1P42	Commercial paper	53,200,000	2/4/2019	0.35%
FORD MOTOR CREDIT CO LLC	3454G1PL4	Commercial paper	7,500,000	2/20/2019	0.05%
GENERAL MOTORS FINANCIAL CO INC	37046UP54	Commercial paper	18,000,000	2/5/2019	0.12%
GENERAL MOTORS FINANCIAL CO INC	37046UPD7	Commercial paper	14,500,000	2/13/2019	0.10%
GENERAL MOTORS FINANCIAL CO INC	37046UPN5	Commercial paper	18,500,000	2/22/2019	0.12%
GENERAL MOTORS FINANCIAL CO INC	37046UQ12	Commercial paper	20,000,000	3/1/2019	0.13%
HAWAIIAN ELECTRIC INDUSTRIES INC	41987LP65	Commercial paper	47,000,000	2/6/2019	0.31%
HUMANA INC	44486JPC7	Commercial paper	6,000,000	2/12/2019	0.04%
HUMANA INC	44486JPK9	Commercial paper	14,000,000	2/19/2019	0.09%
HUMANA INC	44486JPU7	Commercial paper	14,000,000	2/28/2019	0.09%
HUMANA INC	44486JQJ1	Commercial paper	28,000,000	3/18/2019	0.18%
HUMANA INC	44486JQR3	Commercial paper	47,000,000	3/25/2019	0.31%
ING US FUNDING LLC	44988KGH6	Commercial paper	29,000,000	7/26/2019	0.19%
JOHNSON CONTROLS INTERNATIONAL PLC	47837CPT4	Commercial paper	40,000,000	2/27/2019	0.26%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
KEURIG DR PEPPER INC	49271KP16	Commercial paper	10,000,000	2/1/2019	0.07%
KEURIG DR PEPPER INC	49271KPC2	Commercial paper	48,000,000	2/12/2019	0.32%
KEURIG DR PEPPER INC	49271KPE8	Commercial paper	14,000,000	2/14/2019	0.09%
LOWE'S COS INC	54866HPF3	Commercial paper	47,000,000	2/15/2019	0.31%
LVMH MOET HENNESSY LOUIS VUITTON INC	55078UP65	Commercial paper	33,000,000	2/6/2019	0.22%
LVMH MOET HENNESSY LOUIS VUITTON INC	55078URJ5	Commercial paper	27,000,000	4/18/2019	0.18%
MAGNA INTERNATIONAL INC	55922QP13	Commercial paper	29,000,000	2/1/2019	0.19%
MAGNA INTERNATIONAL INC	55922QP81	Commercial paper	8,700,000	2/11/2019	0.06%
MAGNA INTERNATIONAL INC	55922QPE5	Commercial paper	16,000,000	2/14/2019	0.11%
MAGNA INTERNATIONAL INC	55922QPN5	Commercial paper	8,500,000	2/22/2019	0.06%
MAGNA INTERNATIONAL INC	55922QPS4	Commercial paper	24,000,000	2/26/2019	0.16%
MARRIOTT INTERNATIONAL INC/MD	57163UP42	Commercial paper	47,000,000	2/4/2019	0.31%
MARRIOTT INTERNATIONAL INC/MD	57163UPB6	Commercial paper	16,500,000	2/11/2019	0.11%
MCDONALD'S CORP	58013NP63	Commercial paper	32,000,000	2/6/2019	0.21%
MOHAWK INDUSTRIES INC	60819KPB0	Commercial paper	24,000,000	2/11/2019	0.16%
MOHAWK INDUSTRIES INC	60819KPM6	Commercial paper	17,000,000	2/21/2019	0.11%
MOHAWK INDUSTRIES INC	60819KPN4	Commercial paper	9,000,000	2/22/2019	0.06%
MOHAWK INDUSTRIES INC	60819KPR5	Commercial paper	5,000,000	2/25/2019	0.03%
MOHAWK INDUSTRIES INC	60819KPU8	Commercial paper	44,000,000	2/28/2019	0.29%
MONDELEZ INTERNATIONAL INC	60920WP61	Commercial paper	30,500,000	2/6/2019	0.20%
MONDELEZ INTERNATIONAL INC	60920WQF0	Commercial paper	18,000,000	3/15/2019	0.12%
MONDELEZ INTERNATIONAL INC	60920WQR4	Commercial paper	10,000,000	3/25/2019	0.07%
MONDELEZ INTERNATIONAL INC	60920WRH5	Commercial paper	19,500,000	4/17/2019	0.13%
NATIONAL BANK OF CANADA	63307NCC9	Commercial paper	39,000,000	2/11/2019	0.26%
NATIONAL GRID PLC	63627UQB3	Commercial paper	39,000,000	3/11/2019	0.26%
NATIONAL GRID USA	6362P3R97	Commercial paper	19,000,000	4/9/2019	0.12%
NEWELL BRANDS INC	65119KP75	Commercial paper	30,000,000	2/7/2019	0.20%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NP65	Commercial paper	24,475,000	2/6/2019	0.16%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NPL2	Commercial paper	11,500,000	2/20/2019	0.08%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NQ56	Commercial paper	11,850,000	3/5/2019	0.08%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NQM9	Commercial paper	20,000,000	3/21/2019	0.13%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NQN7	Commercial paper	10,000,000	3/22/2019	0.07%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NQV9	Commercial paper	43,000,000	3/29/2019	0.28%
NISOURCE FINANCE CORP	65478KPL9	Commercial paper	2,000,000	2/20/2019	0.01%
NISOURCE FINANCE CORP	65478KPT2	Commercial paper	20,000,000	2/27/2019	0.13%
NISOURCE INC	65478KPC9	Commercial paper	20,000,000	2/12/2019	0.13%
NORTHROP GRUMMAN CORP	66681MQT8	Commercial paper	19,000,000	3/27/2019	0.12%
NORTHROP GRUMMAN CORP	66681MRH3	Commercial paper	37,500,000	4/17/2019	0.24%
NORTHROP GRUMMAN CORP	66681MS17	Commercial paper	33,000,000	5/1/2019	0.22%
ONEOK INC	68269FP11	Commercial paper	50,000,000	2/1/2019	0.33%
ONEOK INC	68269FP52	Commercial paper	23,000,000	2/5/2019	0.15%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
PUGET SOUND ENERGY INC	74533BP75	Commercial paper	19,000,000	2/7/2019	0.12%
PUGET SOUND ENERGY INC	74533BPC4	Commercial paper	26,000,000	2/12/2019	0.17%
PUGET SOUND ENERGY INC	74533BPD2	Commercial paper	18,000,000	2/13/2019	0.12%
PUGET SOUND ENERGY INC	74533BPE0	Commercial paper	8,025,000	2/14/2019	0.05%
PUGET SOUND ENERGY INC	74533BPK6	Commercial paper	17,000,000	2/19/2019	0.11%
PUGET SOUND ENERGY INC	74533BPT7	Commercial paper	4,500,000	2/27/2019	0.03%
PUGET SOUND ENERGY INC	74533BQ58	Commercial paper	15,500,000	3/5/2019	0.10%
PUGET SOUND ENERGY INC	74533BQ74	Commercial paper	19,000,000	3/7/2019	0.12%
RECKITT BENCKISER TREASURY SERVICES PLC	7562E1PC2	Commercial paper	10,000,000	2/12/2019	0.07%
ROGERS COMMUNICATIONS INC	77511MP54	Commercial paper	30,000,000	2/5/2019	0.20%
ROGERS COMMUNICATIONS INC	77511MP70	Commercial paper	38,000,000	2/7/2019	0.25%
SCHLUMBERGER HOLDINGS CORP	80686EP48	Commercial paper	40,000,000	2/4/2019	0.26%
SCHLUMBERGER HOLDINGS CORP	80686EP55	Commercial paper	19,500,000	2/5/2019	0.13%
SCHLUMBERGER HOLDINGS CORP	80686EPD8	Commercial paper	7,889,000	2/13/2019	0.05%
SCHLUMBERGER HOLDINGS CORP	80686EQJ4	Commercial paper	20,800,000	3/18/2019	0.14%
SCHLUMBERGER HOLDINGS CORP	80686EQR6	Commercial paper	38,000,000	3/25/2019	0.25%
SHERWIN-WILLIAMS CO/THE	82434UPC5	Commercial paper	11,043,000	2/12/2019	0.07%
SHERWIN-WILLIAMS CO/THE	82434UPM3	Commercial paper	19,000,000	2/21/2019	0.12%
SHERWIN-WILLIAMS CO/THE	82434UPS0	Commercial paper	17,000,000	2/26/2019	0.11%
SHERWIN-WILLIAMS CO/THE	82434UPU5	Commercial paper	11,900,000	2/28/2019	0.08%
SIMON PROPERTY GROUP LP	82880XR28	Commercial paper	25,000,000	4/2/2019	0.16%
SOCIETE GENERALE SA	83368YBG1	Commercial paper	23,000,000	8/26/2019	0.15%
SOCIETE GENERALE SA	83368YBT3	Commercial paper	33,000,000	12/16/2019	0.22%
SOUTHERN CO FUNDING CORP	8426E3P43	Commercial paper	28,525,000	2/4/2019	0.19%
SOUTHERN CO GAS CAPITAL CORP	8426EMPC3	Commercial paper	14,000,000	2/12/2019	0.09%
SOUTHERN CO GAS CAPITAL CORP	8426EMPT6	Commercial paper	11,000,000	2/27/2019	0.07%
SUNCOR ENERGY INC	86723BPK0	Commercial paper	14,000,000	2/19/2019	0.09%
SUNCOR ENERGY INC	86723BPT1	Commercial paper	29,000,000	2/27/2019	0.19%
SUNCOR ENERGY INC	86723BQ45	Commercial paper	11,000,000	3/4/2019	0.07%
SUNCOR ENERGY INC	86723BQR4	Commercial paper	23,000,000	3/25/2019	0.15%
SUNCOR ENERGY INC	86723BQV5	Commercial paper	36,000,000	3/29/2019	0.24%
TELUS CORP	87974WPS1	Commercial paper	47,000,000	2/26/2019	0.31%
TELUS CORP	87974WQ43	Commercial paper	37,500,000	3/4/2019	0.25%
TELUS CORP	87974WQL5	Commercial paper	35,000,000	3/20/2019	0.23%
TORONTO-DOMINION BANK/THE	89120DLO0	Commercial paper	12,000,000	6/28/2019	0.08%
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	0.31%
TRANSCANADA PIPELINE USA LTD	89356UPF7	Commercial paper	36,000,000	2/15/2019	0.24%
TRANSCANADA PIPELINES LTD	89355QP59	Commercial paper	20,000,000	2/5/2019	0.13%
TRANSCANADA PIPELINES LTD	89355QPK6	Commercial paper	40,000,000	2/19/2019	0.26%
TYSON FOODS INC	90247NP72	Commercial paper	7,740,000	2/7/2019	0.05%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
TYSON FOODS INC	90247NP80	Commercial paper	54,000,000	2/8/2019	0.35%
TYSON FOODS INC	90247NPC1	Commercial paper	35,000,000	2/12/2019	0.23%
UDR INC	90352QPS0	Commercial paper	30,000,000	2/26/2019	0.20%
UNION ELECTRIC CO	90655KP40	Commercial paper	15,000,000	2/4/2019	0.10%
UNION ELECTRIC CO	90655KPE8	Commercial paper	23,000,000	2/14/2019	0.15%
VIACOM INC	9255M3P12	Commercial paper	6,000,000	2/1/2019	0.04%
VIACOM INC	9255M3P46	Commercial paper	51,000,000	2/4/2019	0.34%
VIACOM INC	9255M3PF1	Commercial paper	40,000,000	2/15/2019	0.26%
WALGREENS BOOTS ALLIANCE INC	93142XPD7	Commercial paper	64,000,000	2/13/2019	0.42%
WALGREENS BOOTS ALLIANCE INC	93142XPE5	Commercial paper	36,000,000	2/14/2019	0.24%
WALGREENS BOOTS ALLIANCE INC	93142XTR2	Commercial paper	10,878,000	6/25/2019	0.07%
WASTE MANAGEMENT INC	94107NPC2	Commercial paper	25,000,000	2/12/2019	0.16%
WESTAR ENERGY INC	95709XP88	Commercial paper	53,500,000	2/8/2019	0.35%
WESTAR ENERGY INC	95709XPB1	Commercial paper	49,900,000	2/11/2019	0.33%
WESTAR ENERGY INC	95709XPC9	Commercial paper	20,000,000	2/12/2019	0.13%
WRKCO INC	92940YP41	Commercial paper	20,000,000	2/4/2019	0.13%
WRKCO INC	92940YP66	Commercial paper	13,000,000	2/6/2019	0.09%
WRKCO INC	92940YPD1	Commercial paper	24,500,000	2/13/2019	0.16%
WRKCO INC	92940YPF6	Commercial paper	21,000,000	2/15/2019	0.14%
PUTNAM SHORT TERM INVESTMENT FUND	74676P664	Investment company	39,706,980	2/1/2019	0.26%
ABN AMRO BANK NV	00084DAR1	Investment-grade corporate bonds	38,000,000	1/19/2021	0.25%
ABN AMRO BANK NV	00084DAS9	Investment-grade corporate bonds	36,600,000	8/27/2021	0.24%
AIG GLOBAL FUNDING	00138CAF5	Investment-grade corporate bonds	16,255,000	10/18/2019	0.11%
AIG GLOBAL FUNDING	00138CAE8	Investment-grade corporate bonds	28,938,000	7/2/2020	0.19%
AIG GLOBAL FUNDING	00138CAJ7	Investment-grade corporate bonds	47,000,000	1/22/2021	0.31%
AIG GLOBAL FUNDING	00138CAH1	Investment-grade corporate bonds	20,134,000	6/25/2021	0.13%
ALIMENTATION COUCHE-TARD INC	01626PAL0	Investment-grade corporate bonds	57,740,000	12/13/2019	0.38%
AMAZON.COM INC	023135AT3	Investment-grade corporate bonds	19,300,000	8/21/2020	0.13%
AMERICAN EXPRESS CO	025816BQ1	Investment-grade corporate bonds	37,100,000	10/30/2020	0.24%
AMERICAN EXPRESS CO	025816BV0	Investment-grade corporate bonds	9,500,000	5/17/2021	0.06%
AMERICAN EXPRESS CO	025816BZ1	Investment-grade corporate bonds	19,200,000	11/5/2021	0.13%
AMERICAN EXPRESS CREDIT CORP	0258M0DL0	Investment-grade corporate bonds	10,921,000	3/18/2019	0.07%
AMERICAN EXPRESS CREDIT CORP	0258M0EJ4	Investment-grade corporate bonds	6,835,000	5/3/2019	0.04%
AMERICAN EXPRESS CREDIT CORP	0258M0DQ9	Investment-grade corporate bonds	1,900,000	8/15/2019	0.01%
AMERICAN EXPRESS CREDIT CORP	0258M0ED7	Investment-grade corporate bonds	6,200,000	10/30/2019	0.04%
AMERICAN EXPRESS CREDIT CORP	0258M0EF2	Investment-grade corporate bonds	7,800,000	3/3/2020	0.05%
AMERICAN HONDA FINANCE CORP	02665WBN0	Investment-grade corporate bonds	14,700,000	2/14/2020	0.10%
AMERICAN INTERNATIONAL GROUP INC	026874CZ8	Investment-grade corporate bonds	36,500,000	7/16/2019	0.24%
ANHEUSER-BUSCH INBEV FINANCE INC	035242AK2	Investment-grade corporate bonds	31,025,000	2/1/2021	0.20%
APPLE INC	037833CL2	Investment-grade corporate bonds	25,000,000	2/7/2020	0.16%
AT&T INC	00206RDU3	Investment-grade corporate bonds	34,100,000	1/15/2020	0.22%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
AT&T INC	00206RDV1	Investment-grade corporate bonds	3,500,000	7/15/2021	0.02%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACS8	Investment-grade corporate bonds	28,940,000	9/23/2019	0.19%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACU3	Investment-grade corporate bonds	28,950,000	8/19/2020	0.19%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACY5	Investment-grade corporate bonds	24,900,000	11/9/2020	0.16%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ADC2	Investment-grade corporate bonds	14,625,000	5/17/2021	0.10%
AVIATION CAPITAL GROUP LLC	05369AAG6	Investment-grade corporate bonds	36,800,000	6/1/2021	0.24%
AVIATION CAPITAL GROUP LLC	05369AAE1	Investment-grade corporate bonds	16,960,000	7/30/2021	0.11%
BANK OF AMERICA CORP	06051GFV6	Investment-grade corporate bonds	22,683,000	4/19/2021	0.15%
BANK OF AMERICA CORP	06051GGN3	Investment-grade corporate bonds	22,970,000	7/21/2021	0.15%
BANK OF AMERICA CORP	06051GGU7	Investment-grade corporate bonds	22,570,000	10/1/2021	0.15%
BANK OF AMERICA CORP	06051GGX1	Investment-grade corporate bonds	34,210,000	1/23/2022	0.22%
BANK OF AMERICA CORP	06051GHJ1	Investment-grade corporate bonds	3,020,000	6/25/2022	0.02%
BANK OF MONTREAL	06367TYM6	Investment-grade corporate bonds	24,600,000	6/15/2020	0.16%
BANK OF MONTREAL	06367T7J3	Investment-grade corporate bonds	36,200,000	7/13/2020	0.24%
BANK OF MONTREAL	06367WHA4	Investment-grade corporate bonds	28,000,000	1/22/2021	0.18%
BANK OF MONTREAL	06367T4X5	Investment-grade corporate bonds	11,600,000	4/13/2021	0.08%
BANK OF MONTREAL	06367TJY7	Investment-grade corporate bonds	7,500,000	8/27/2021	0.05%
BANK OF NEW YORK MELLON CORP/THE	06406HDE6	Investment-grade corporate bonds	2,600,000	8/17/2020	0.02%
BANK OF NOVA SCOTIA/THE	064159HU3	Investment-grade corporate bonds	10,000,000	6/14/2019	0.07%
BANK OF NOVA SCOTIA/THE	064159JY3	Investment-grade corporate bonds	24,278,000	7/14/2020	0.16%
BANK OF NOVA SCOTIA/THE	064159MJ2	Investment-grade corporate bonds	49,100,000	1/25/2021	0.32%
BANK OF NOVA SCOTIA/THE	064159JF4	Investment-grade corporate bonds	22,345,000	3/7/2022	0.15%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAP2	Investment-grade corporate bonds	19,255,000	3/28/2019	0.13%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAL1	Investment-grade corporate bonds	73,900,000	7/20/2020	0.49%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAN7	Investment-grade corporate bonds	3,300,000	7/20/2022	0.02%
BARCLAYS BANK, PLC	06744CFV8	Investment-grade corporate bonds	25,500,000	8/7/2020	0.17%
BB&T CORP	05531FAT0	Investment-grade corporate bonds	20,957,000	1/15/2020	0.14%
BB&T CORP	05531FAW3	Investment-grade corporate bonds	34,740,000	6/15/2020	0.23%
BB&T CORP	05531FBA0	Investment-grade corporate bonds	37,845,000	2/1/2021	0.25%
BECTON DICKINSON AND CO	075887BQ1	Investment-grade corporate bonds	22,699,000	6/6/2019	0.15%
BERKSHIRE HATHAWAY FINANCE CORP	084664CN9	Investment-grade corporate bonds	19,750,000	1/10/2020	0.13%
BMW US CAPITAL LLC	05565EAN5	Investment-grade corporate bonds	8,800,000	9/13/2019	0.06%
BMW US CAPITAL LLC	05565EAQ8	Investment-grade corporate bonds	9,800,000	4/6/2020	0.06%
BMW US CAPITAL LLC	05565EBB0	Investment-grade corporate bonds	18,500,000	8/14/2020	0.12%
BMW US CAPITAL LLC	05565EAV7	Investment-grade corporate bonds	19,000,000	4/12/2021	0.12%
BMW US CAPITAL LLC	05565EBD6	Investment-grade corporate bonds	20,406,000	8/13/2021	0.13%
BP CAPITAL MARKETS PLC	05565QCQ9	Investment-grade corporate bonds	2,000,000	5/10/2019	0.01%
BP CAPITAL MARKETS PLC	05565QCR7	Investment-grade corporate bonds	21,000,000	5/10/2019	0.14%
BP CAPITAL MARKETS PLC	05565QDR6	Investment-grade corporate bonds	20,500,000	9/19/2019	0.13%
BPCE SA	05578AAL2	Investment-grade corporate bonds	33,000,000	7/31/2020	0.22%
BRANCH BANKING & TRUST CO	07330NAM7	Investment-grade corporate bonds	16,250,000	5/1/2019	0.11%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BRANCH BANKING & TRUST CO	07330NAP0	Investment-grade corporate bonds	10,000,000	1/15/2020	0.07%
BRITISH TELECOMMUNICATIONS PLC	111021AK7	Investment-grade corporate bonds	9,900,000	2/14/2019	0.07%
BROADCOM CRP / CAYMN FI	11134LAK5	Investment-grade corporate bonds	29,150,000	1/15/2021	0.19%
CANADIAN IMPERIAL BANK OF COMMERCE	136069XZ9	Investment-grade corporate bonds	27,300,000	2/2/2021	0.18%
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	0.32%
CAPITAL ONE NA	14042E4A5	Investment-grade corporate bonds	9,000,000	9/5/2019	0.06%
CAPITAL ONE NA	14042RBS9	Investment-grade corporate bonds	25,540,000	9/13/2019	0.17%
CAPITAL ONE NA	14042RBU4	Investment-grade corporate bonds	44,400,000	9/13/2019	0.29%
CHARLES SCHWAB CORP/THE	808513AV7	Investment-grade corporate bonds	28,500,000	5/21/2021	0.19%
CHEVRON CORP	166764AM2	Investment-grade corporate bonds	9,800,000	11/15/2019	0.06%
CHEVRON CORP	166764BQ2	Investment-grade corporate bonds	24,950,000	3/3/2020	0.16%
CHURCH & DWIGHT CO INC	171340AJ1	Investment-grade corporate bonds	13,600,000	12/15/2019	0.09%
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	0.19%
CITIGROUP INC	172967LB5	Investment-grade corporate bonds	17,250,000	12/8/2021	0.11%
CITIGROUP INC	172967LH2	Investment-grade corporate bonds	20,585,000	4/25/2022	0.14%
CITIZENS BANK NA/PROVIDENCE RI	17401QAD3	Investment-grade corporate bonds	15,500,000	3/14/2019	0.10%
CITIZENS BANK NA/PROVIDENCE RI	17401QAH4	Investment-grade corporate bonds	37,900,000	3/2/2020	0.25%
CITIZENS BANK NA/PROVIDENCE RI	17401QAK7	Investment-grade corporate bonds	49,176,000	5/26/2020	0.32%
CITIZENS BANK NA/PROVIDENCE RI	17401QAM3	Investment-grade corporate bonds	4,960,000	5/26/2022	0.03%
COMCAST CORP	20030NCV1	Investment-grade corporate bonds	32,517,000	10/1/2020	0.21%
COMMONWEALTH BANK OF AUSTRALIA	2027A0HS1	Investment-grade corporate bonds	6,550,000	3/15/2019	0.04%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JA8	Investment-grade corporate bonds	19,627,000	11/7/2019	0.13%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JJ9	Investment-grade corporate bonds	14,900,000	3/10/2020	0.10%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JQ3	Investment-grade corporate bonds	19,600,000	9/18/2020	0.13%
COMPASS BANK	20451PKN5	Investment-grade corporate bonds	11,731,000	9/29/2019	0.08%
COMPASS BANK	20453KAD7	Investment-grade corporate bonds	42,600,000	6/11/2021	0.28%
CONAGRA BRANDS INC	205887BW1	Investment-grade corporate bonds	14,020,000	10/9/2020	0.09%
CONSOLIDATED EDISON CO OF NEW YORK INC	209111FR9	Investment-grade corporate bonds	47,100,000	6/25/2021	0.31%
CREDIT AGRICOLE SA/LONDON	22532LAN4	Investment-grade corporate bonds	23,040,000	4/15/2019	0.15%
CREDIT AGRICOLE SA/LONDON	225313AH8	Investment-grade corporate bonds	26,005,000	6/10/2020	0.17%
CREDIT SUISSE AG/NEW YORK NY	22546QAC1	Investment-grade corporate bonds	67,967,000	8/13/2019	0.45%
CREDIT SUISSE AG/NEW YORK NY	22546QAD9	Investment-grade corporate bonds	14,400,000	1/14/2020	0.10%
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	225433AN1	Investment-grade corporate bonds	1,750,000	4/16/2021	0.01%
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	225433AP6	Investment-grade corporate bonds	69,194,000	4/16/2021	0.47%
CVS HEALTH CORP	126650CE8	Investment-grade corporate bonds	37,500,000	8/12/2019	0.25%
CVS HEALTH CORP	126650DB3	Investment-grade corporate bonds	11,543,000	3/9/2020	0.08%
DANSKE BANK A/S	23636AAG6	Investment-grade corporate bonds	40,141,000	9/6/2019	0.26%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
DANSKE BANK A/S	23636AAL5	Investment-grade corporate bonds	25,200,000	3/2/2020	0.16%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAT0	Investment-grade corporate bonds	20,795,000	9/19/2019	0.14%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAX1	Investment-grade corporate bonds	22,550,000	1/17/2020	0.15%
DIAGEO CAPITAL PLC	25243YAW9	Investment-grade corporate bonds	28,500,000	5/18/2020	0.19%
DNB BANK ASA	23329PAB6	Investment-grade corporate bonds	69,605,000	10/2/2020	0.46%
DNB BANK ASA	23341CAB9	Investment-grade corporate bonds	7,000,000	6/2/2021	0.05%
DOMINION ENERGY INC	25746UCU1	Investment-grade corporate bonds	30,150,000	6/1/2019	0.20%
DOMINION ENERGY INC	25746UCV9	Investment-grade corporate bonds	29,500,000	12/1/2020	0.19%
DOWDUPONT INC	26078JAG5	Investment-grade corporate bonds	18,920,000	11/15/2020	0.12%
DTE ENERGY CO	233331AX5	Investment-grade corporate bonds	7,000,000	10/1/2019	0.05%
DUKE ENERGY FLORIDA LLC	26444HAD3	Investment-grade corporate bonds	7,000,000	12/15/2019	0.05%
EQT CORP	26884LAD1	Investment-grade corporate bonds	28,500,000	10/1/2020	0.18%
FIFTH THIRD BANK/CINCINNATI OH	31677QBH1	Investment-grade corporate bonds	38,135,000	9/27/2019	0.25%
FIFTH THIRD BANK/CINCINNATI OH	31677QBJ7	Investment-grade corporate bonds	23,335,000	9/27/2019	0.15%
FIFTH THIRD BANK/CINCINNATI OH	31677QBL2	Investment-grade corporate bonds	31,105,000	10/30/2020	0.20%
FIFTH THIRD BANK/CINCINNATI OH	31677QBP3	Investment-grade corporate bonds	24,800,000	7/26/2021	0.16%
FORD MOTOR CREDIT CO LLC	345397WQ2	Investment-grade corporate bonds	11,515,000	3/12/2019	0.08%
GENERAL MOTORS FINANCIAL CO INC	37045XBN5	Investment-grade corporate bonds	7,950,000	10/4/2019	0.05%
GLAXOSMITHKLINE CAPITAL PLC	377373AF2	Investment-grade corporate bonds	23,750,000	5/14/2021	0.16%
GOLDMAN SACHS GROUP INC/THE	38145GAK6	Investment-grade corporate bonds	7,505,000	12/13/2019	0.05%
GOLDMAN SACHS GROUP INC/THE	38148LAB2	Investment-grade corporate bonds	14,845,000	4/23/2020	0.10%
GOLDMAN SACHS GROUP INC/THE	38141GVQ4	Investment-grade corporate bonds	14,928,000	9/15/2020	0.10%
HSBC HOLDINGS PLC	404280AX7	Investment-grade corporate bonds	28,139,000	3/8/2021	0.19%
HSBC HOLDINGS PLC	404280BQ1	Investment-grade corporate bonds	28,000,000	5/18/2021	0.18%
HSBC HOLDINGS PLC	404280AZ2	Investment-grade corporate bonds	7,566,000	5/25/2021	0.05%
HSBC USA INC	40428HPP1	Investment-grade corporate bonds	13,350,000	11/13/2019	0.09%
HUNTINGTON NATIONAL BANK/THE	446438RG0	Investment-grade corporate bonds	8,000,000	4/1/2019	0.05%
HUNTINGTON NATIONAL BANK/THE	446438RV7	Investment-grade corporate bonds	37,110,000	3/10/2020	0.24%
IBM CREDIT LLC	44932HAE3	Investment-grade corporate bonds	28,865,000	1/20/2021	0.19%
ING BANK NV	44987CAK4	Investment-grade corporate bonds	13,130,000	3/22/2019	0.09%
ING BANK NV	449786BG6	Investment-grade corporate bonds	8,000,000	8/15/2019	0.05%
ING BANK NV	449786BE1	Investment-grade corporate bonds	14,455,000	10/1/2019	0.10%
ING BANK NV	44987CAH1	Investment-grade corporate bonds	5,350,000	8/17/2020	0.04%
ING BANK NV	449786BF8	Investment-grade corporate bonds	3,500,000	8/15/2021	0.02%
ING GROEP NV	456837AJ2	Investment-grade corporate bonds	49,410,000	3/29/2022	0.33%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSZ5	Investment-grade corporate bonds	47,500,000	4/27/2020	0.31%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LTD3	Investment-grade corporate bonds	23,300,000	10/15/2020	0.15%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LTA9	Investment-grade corporate bonds	35,900,000	6/11/2021	0.24%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSX0	Investment-grade corporate bonds	19,750,000	6/27/2022	0.13%
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%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
JPMORGAN CHASE & CO	46625HNY2	Investment-grade corporate bonds	16,152,000	10/29/2020	0.11%
JPMORGAN CHASE & CO	46625HOK9	Investment-grade corporate bonds	25,327,000	3/1/2021	0.17%
JPMORGAN CHASE & CO	46647PAC0	Investment-grade corporate bonds	22,842,000	3/9/2021	0.15%
JPMORGAN CHASE & CO	46647PAG1	Investment-grade corporate bonds	21,160,000	6/1/2021	0.14%
JPMORGAN CHASE & CO	46647PAT3	Investment-grade corporate bonds	24,297,000	6/18/2022	0.16%
JPMORGAN CHASE BANK NA	48125LRL8	Investment-grade corporate bonds	6,000,000	2/1/2021	0.04%
JPMORGAN CHASE BANK NA	48125LRP9	Investment-grade corporate bonds	14,750,000	4/26/2021	0.10%
KEYBANK NA/CLEVELAND OH	49327M2N3	Investment-grade corporate bonds	27,250,000	3/8/2019	0.18%
KEYBANK NA/CLEVELAND OH	49327M2P8	Investment-grade corporate bonds	43,907,000	8/22/2019	0.29%
KEYBANK NA/CLEVELAND OH	49327M2F0	Investment-grade corporate bonds	5,000,000	12/15/2019	0.03%
KEYBANK NA/CLEVELAND OH	49327M2R4	Investment-grade corporate bonds	6,090,000	11/22/2021	0.04%
KEYBANK NA/CLEVELAND OH	49327M2Y9	Investment-grade corporate bonds	38,000,000	2/1/2022	0.25%
KRAFT HEINZ FOODS CO	50077LAN6	Investment-grade corporate bonds	29,038,000	8/9/2019	0.19%
KRAFT HEINZ FOODS CO	50077LAP1	Investment-grade corporate bonds	7,235,000	2/10/2021	0.05%
LLOYDS BANK PLC	53944VAQ2	Investment-grade corporate bonds	65,400,000	5/7/2021	0.43%
LLOYDS BANKING GROUP PLC	53944YAG8	Investment-grade corporate bonds	12,565,000	6/21/2021	0.08%
MANUFACTURERS & TRADERS TRUST CO	55279HAS9	Investment-grade corporate bonds	63,120,000	1/25/2021	0.41%
MANUFACTURERS & TRADERS TRUST CO	564759QB7	Investment-grade corporate bonds	13,270,000	12/1/2021	0.09%
MCDONALD'S CORP	58013MFG4	Investment-grade corporate bonds	21,430,000	10/28/2021	0.14%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GBV0	Investment-grade corporate bonds	1,441,000	9/13/2019	0.01%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCH0	Investment-grade corporate bonds	1,753,000	9/19/2019	0.01%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCJ6	Investment-grade corporate bonds	10,300,000	9/19/2019	0.07%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCQ0	Investment-grade corporate bonds	37,300,000	9/7/2020	0.24%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCM9	Investment-grade corporate bonds	11,500,000	1/8/2021	0.08%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AB0	Investment-grade corporate bonds	8,429,000	3/1/2021	0.06%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AX2	Investment-grade corporate bonds	45,366,000	7/26/2021	0.30%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AF1	Investment-grade corporate bonds	20,855,000	9/13/2021	0.14%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AK0	Investment-grade corporate bonds	10,299,000	2/22/2022	0.07%
MIZUHO FINANCIAL GROUP INC	60687YAC3	Investment-grade corporate bonds	13,200,000	4/12/2021	0.09%
MIZUHO FINANCIAL GROUP INC	60687YAF6	Investment-grade corporate bonds	29,489,000	9/13/2021	0.20%
MIZUHO FINANCIAL GROUP INC	60687YAJ8	Investment-grade corporate bonds	54,690,000	2/28/2022	0.36%
MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV	60920LAB0	Investment-grade corporate bonds	36,700,000	10/28/2019	0.24%
MONDELEZ INTERNATIONAL INC	60920TAC9	Investment-grade corporate bonds	11,750,000	2/1/2019	0.08%
MORGAN STANLEY	61746BEH5	Investment-grade corporate bonds	29,342,000	2/14/2020	0.19%
MORGAN STANLEY	61761JB40	Investment-grade corporate bonds	11,042,000	6/16/2020	0.07%
MORGAN STANLEY	61744YAM0	Investment-grade corporate bonds	25,830,000	2/10/2021	0.17%
MORGAN STANLEY	61746BEB8	Investment-grade corporate bonds	38,992,000	4/21/2021	0.26%
MORGAN STANLEY	61746BEE2	Investment-grade corporate bonds	37,643,000	1/20/2022	0.25%
NATIONAL AUSTRALIA BANK LTD	6325C0DA6	Investment-grade corporate bonds	2,600,000	12/9/2019	0.02%
NATIONAL AUSTRALIA BANK LTD	6325C0DG3	Investment-grade corporate bonds	17,750,000	1/10/2020	0.12%
NATIONAL AUSTRALIA BANK LTD	6325C0DP3	Investment-grade corporate bonds	25,700,000	5/22/2020	0.17%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
NATIONAL AUSTRALIA BANK LTD	6325C0DT5	Investment-grade corporate bonds	27,900,000	1/12/2021	0.18%
NATIONAL AUSTRALIA BANK LTD	6325C0DV0	Investment-grade corporate bonds	28,200,000	9/20/2021	0.19%
NATIONAL AUSTRALIA BANK LTD	6325C0DW8	Investment-grade corporate bonds	27,500,000	11/4/2021	0.18%
NATIONAL BANK OF CANADA	63307A2F1	Investment-grade corporate bonds	21,023,000	6/12/2020	0.14%
NATIONAL BANK OF CANADA	63307A2H7	Investment-grade corporate bonds	18,700,000	11/2/2020	0.12%
NEW YORK LIFE GLOBAL FUNDING	64952WCL5	Investment-grade corporate bonds	15,000,000	10/24/2019	0.10%
NEW YORK LIFE GLOBAL FUNDING	64952WCZ4	Investment-grade corporate bonds	6,000,000	8/6/2021	0.04%
NISSAN MOTOR ACCEPTANCE CORP	654740AL3	Investment-grade corporate bonds	19,000,000	3/8/2019	0.12%
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	0.34%
NORDEA BANK ABP	65557CAT0	Investment-grade corporate bonds	8,353,000	5/27/2021	0.06%
PEPSICO INC	713448DG0	Investment-grade corporate bonds	4,230,000	2/22/2019	0.03%
PHILLIPS 66	718546AP9	Investment-grade corporate bonds	21,349,000	4/15/2020	0.14%
PHILLIPS 66	718546AS3	Investment-grade corporate bonds	8,500,000	2/26/2021	0.06%
PNC BANK NA	69353REX2	Investment-grade corporate bonds	28,400,000	7/29/2019	0.19%
PNC BANK NA	69353RFD5	Investment-grade corporate bonds	34,150,000	5/19/2020	0.22%
PNC BANK NA	69353RFK9	Investment-grade corporate bonds	28,970,000	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	0.24%
PROTECTIVE LIFE GLOBAL FUNDING	74368CAN4	Investment-grade corporate bonds	23,000,000	7/13/2020	0.15%
PRUDENTIAL FINANCIAL INC	74432QCB9	Investment-grade corporate bonds	18,900,000	8/15/2019	0.12%
RABOBANK NEDERLAND NV NY	21688AAH5	Investment-grade corporate bonds	48,300,000	8/9/2019	0.32%
RABOBANK NEDERLAND NV NY	21688AAP7	Investment-grade corporate bonds	25,370,000	4/26/2021	0.17%
RABOBANK NEDERLAND NV NY	21688AAK8	Investment-grade corporate bonds	29,100,000	1/10/2022	0.19%
REGIONS BANK/BIRMINGHAM AL	759187CC9	Investment-grade corporate bonds	35,385,000	4/1/2021	0.23%
REGIONS BANK/BIRMINGHAM AL	759187CE5	Investment-grade corporate bonds	67,026,000	8/13/2021	0.44%
ROYAL BANK OF CANADA	78012KC54	Investment-grade corporate bonds	20,000,000	3/2/2020	0.13%
ROYAL BANK OF CANADA	78013XRJ9	Investment-grade corporate bonds	17,300,000	7/22/2020	0.11%
ROYAL BANK OF CANADA	78013XX29	Investment-grade corporate bonds	28,000,000	1/25/2021	0.18%
ROYAL BANK OF CANADA	78013XKH0	Investment-grade corporate bonds	35,750,000	4/30/2021	0.23%
SANTANDER HOLDINGS USA INC	U8029KAB8	Investment-grade corporate bonds	5,500,000	7/15/2019	0.04%
SANTANDER UK PLC	80283LAH6	Investment-grade corporate bonds	25,500,000	9/10/2019	0.17%
SANTANDER UK PLC	80283LAQ6	Investment-grade corporate bonds	15,456,000	11/3/2020	0.10%
SANTANDER UK PLC	80283LAU7	Investment-grade corporate bonds	64,370,000	6/1/2021	0.42%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAG8	Investment-grade corporate bonds	15,000,000	9/13/2019	0.10%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAN3	Investment-grade corporate bonds	25,150,000	3/16/2020	0.17%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAG3	Investment-grade corporate bonds	45,200,000	9/13/2019	0.30%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAH1	Investment-grade corporate bonds	52,250,000	5/17/2021	0.34%
SOUTHERN CO/THE	842587DB0	Investment-grade corporate bonds	36,145,000	2/14/2020	0.24%
SOUTHERN CO/THE	842587DA2	Investment-grade corporate bonds	30,800,000	9/30/2020	0.20%
STANDARD CHARTERED PLC	853254BB5	Investment-grade corporate bonds	19,250,000	8/19/2019	0.13%
STANDARD CHARTERED PLC	853254BD1	Investment-grade corporate bonds	39,000,000	8/19/2019	0.26%
STATE STREET CORP	857477AS2	Investment-grade corporate bonds	39,773,000	8/18/2020	0.26%
SUMITOMO MITSUI BANKING CORP	865622CK8	Investment-grade corporate bonds	26,000,000	1/17/2020	0.17%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAD2	Investment-grade corporate bonds	8,460,000	3/9/2021	0.06%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAJ9	Investment-grade corporate bonds	35,774,000	10/19/2021	0.24%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAL4	Investment-grade corporate bonds	8,220,000	1/11/2022	0.05%
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	0.19%
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	0.26%
SVENSKA HANDELSBANKEN AB	86960BAN2	Investment-grade corporate bonds	14,600,000	9/6/2019	0.10%
SVENSKA HANDELSBANKEN AB	86960BAP7	Investment-grade corporate bonds	6,000,000	9/6/2019	0.04%
SVENSKA HANDELSBANKEN AB	86960BAS1	Investment-grade corporate bonds	15,000,000	9/8/2020	0.10%
SVENSKA HANDELSBANKEN AB	86960BAM4	Investment-grade corporate bonds	23,400,000	3/30/2021	0.16%
SVENSKA HANDELSBANKEN AB	86960BAU6	Investment-grade corporate bonds	43,742,000	5/24/2021	0.29%
SWEDBANK AB	87020PAJ6	Investment-grade corporate bonds	8,500,000	3/14/2022	0.06%
TD AMERITRADE HOLDING CORP	87236YAA6	Investment-grade corporate bonds	28,909,000	12/1/2019	0.19%
TD AMERITRADE HOLDING CORP	87236YAG3	Investment-grade corporate bonds	70,400,000	11/1/2021	0.46%
TORONTO-DOMINION BANK/THE	89114QAW8	Investment-grade corporate bonds	7,300,000	11/5/2019	0.05%
TORONTO-DOMINION BANK/THE	89114QC63	Investment-grade corporate bonds	17,600,000	9/17/2020	0.12%
TORONTO-DOMINION BANK/THE	89114QBD9	Investment-grade corporate bonds	1,700,000	12/14/2020	0.01%
TORONTO-DOMINION BANK/THE	89114QBW7	Investment-grade corporate bonds	28,500,000	1/25/2021	0.19%
TORONTO-DOMINION BANK/THE	89114QBH0	Investment-grade corporate bonds	26,000,000	4/7/2021	0.17%
TORONTO-DOMINION BANK/THE	89114QC30	Investment-grade corporate bonds	38,200,000	6/11/2021	0.25%
TORONTO-DOMINION BANK/THE	89114QBM9	Investment-grade corporate bonds	1,001,000	7/13/2021	0.01%
TOTAL CAPITAL INTERNATIONAL SA	89153VAN9	Investment-grade corporate bonds	4,525,000	6/19/2019	0.03%
TRANSCANADA PIPELINES LTD	89352HAU3	Investment-grade corporate bonds	24,100,000	11/15/2019	0.16%
TYSON FOODS INC	902494BA0	Investment-grade corporate bonds	8,700,000	5/30/2019	0.06%
TYSON FOODS INC	902494BE2	Investment-grade corporate bonds	24,000,000	8/21/2020	0.16%
UBS AG/LONDON	902674XE5	Investment-grade corporate bonds	33,323,000	6/8/2020	0.22%
UBS AG/LONDON	902674XJ4	Investment-grade corporate bonds	22,918,000	12/1/2020	0.15%
UBS GROUP FUNDING SWITZERLAND AG	90351DAC1	Investment-grade corporate bonds	28,900,000	9/24/2020	0.19%
UBS GROUP FUNDING SWITZERLAND AG	90351DAE7	Investment-grade corporate bonds	34,554,000	4/14/2021	0.23%
UBS GROUP FUNDING SWITZERLAND AG	90351DAG2	Investment-grade corporate bonds	25,110,000	2/1/2022	0.17%
UNITEDHEALTH GROUP INC	91324PDG4	Investment-grade corporate bonds	27,450,000	6/15/2021	0.18%
US BANCORP	91159HHQ6	Investment-grade corporate bonds	4,840,000	1/24/2022	0.03%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
US BANK NA/CINCINNATI OH	90331HNO2	Investment-grade corporate bonds	38,700,000	4/26/2021	0.25%
US BANK NA/CINCINNATI OH	90331HNT6	Investment-grade corporate bonds	78,380,000	5/21/2021	0.51%
US BANK NA/CINCINNATI OH	90331HNY5	Investment-grade corporate bonds	10,200,000	11/16/2021	0.07%
VERIZON COMMUNICATIONS INC	92343VDE1	Investment-grade corporate bonds	80,000	8/15/2019	0.00%
VERIZON COMMUNICATIONS INC	92343VDZ4	Investment-grade corporate bonds	4,200,000	5/22/2020	0.03%
VERIZON COMMUNICATIONS INC	92343VDX9	Investment-grade corporate bonds	10,300,000	3/16/2022	0.07%
VULCAN MATERIALS CO	929160AX7	Investment-grade corporate bonds	35,938,000	3/1/2021	0.23%
WEA FINANCE LLC / WESTFIELD UK & EUROPE FINANCE PLC	92890HAB8	Investment-grade corporate bonds	94,000,000	9/17/2019	0.62%
WELLS FARGO & CO	94974BGN4	Investment-grade corporate bonds	16,847,000	7/22/2020	0.11%
WELLS FARGO & CO	94974BGS3	Investment-grade corporate bonds	7,772,000	12/7/2020	0.05%
WELLS FARGO & CO	949746RT0	Investment-grade corporate bonds	33,686,000	3/4/2021	0.23%
WELLS FARGO & CO	949746SB8	Investment-grade corporate bonds	9,960,000	7/26/2021	0.07%
WELLS FARGO & CO	949746SP7	Investment-grade corporate bonds	21,035,000	2/11/2022	0.14%
WELLS FARGO BANK NA	94988J5Q6	Investment-grade corporate bonds	23,700,000	7/23/2021	0.16%
WELLS FARGO BANK NA	94988J5U7	Investment-grade corporate bonds	34,500,000	10/22/2021	0.23%
WESTPAC BANKING CORP	961214CZ4	Investment-grade corporate bonds	12,950,000	8/19/2019	0.09%
WESTPAC BANKING CORP	961214DL4	Investment-grade corporate bonds	14,900,000	3/6/2020	0.10%
WESTPAC BANKING CORP	961214DY6	Investment-grade corporate bonds	14,300,000	5/15/2020	0.09%
WESTPAC BANKING CORP	961214DV2	Investment-grade corporate bonds	23,450,000	1/25/2021	0.15%
WESTPAC BANKING CORP	961214DH3	Investment-grade corporate bonds	21,400,000	1/11/2022	0.14%
ZOETIS INC	98978VAR4	Investment-grade corporate bonds	51,980,000	8/20/2021	0.34%
BNP PARIBAS	---	Repurchase agreement	50,000,000	3/8/2019	0.33%
RBC CAPITAL MARKETS, LLC	---	Repurchase agreement	25,000,000	3/8/2019	0.16%
ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2005-WF1	004421QQ9	Residential MBS (non-agency)	1,211,283	5/25/2035	0.01%
ALTERNATIVE LOAN TRUST 2004-J5	12667FLL7	Residential MBS (non-agency)	7,958,399	8/25/2034	0.05%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUG	03072SQC2	Residential MBS (non-agency)	551,816	5/25/2034	0.00%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUG	03072SL94	Residential MBS (non-agency)	4,749,756	10/25/2035	0.03%
ANGEL OAK MORTGAGE TRUST I LLC 2017-2	03463NAA1	Residential MBS (non-agency)	2,835,775	7/25/2047	0.02%
ANGEL OAK MORTGAGE TRUST I LLC 2019-1	03464MAA2	Residential MBS (non-agency)	13,500,000	11/25/2048	0.09%
ANGEL OAK MORTGAGE TRUST LLC	03463LAA5	Residential MBS (non-agency)	2,102,008	11/25/2047	0.01%
ARGENT SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFICATE	040104JJ1	Residential MBS (non-agency)	2,805,517	5/25/2034	0.02%
BANC OF AMERICA FUNDING 2005-B TRUST	05946XRW5	Residential MBS (non-agency)	473,942	4/20/2035	0.00%
BANC OF AMERICA FUNDING 2015-R4 TRUST	05990RAS0	Residential MBS (non-agency)	6,539,628	8/27/2036	0.04%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-EC1	0738795D6	Residential MBS (non-agency)	2,624,922	11/25/2035	0.02%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC1	073879VF2	Residential MBS (non-agency)	879,600	5/25/2035	0.01%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC2	073879E38	Residential MBS (non-agency)	6,724,685	8/25/2035	0.04%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2006-HE1	0738796P8	Residential MBS (non-agency)	280,134	12/25/2035	0.00%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2007-HE7	07387VAA7	Residential MBS (non-agency)	9,525,946	10/25/2037	0.06%
BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD1	073877AD4	Residential MBS (non-agency)	989,342	8/25/2043	0.01%
BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD3	073877CP5	Residential MBS (non-agency)	1,204,021	7/25/2035	0.01%
BELLEMEADE RE LTD	078769AB2	Residential MBS (non-agency)	5,769,859	7/25/2025	0.04%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-RFC1	14453EAD4	Residential MBS (non-agency)	3,671,391	3/25/2036	0.02%
CIT MORTGAGE LOAN TRUST 2007-1	12559QAD4	Residential MBS (non-agency)	3,881,280	10/25/2037	0.03%
CITIGROUP MORTGAGE LOAN TRUST INC	17309QAE4	Residential MBS (non-agency)	17,100,977	10/25/2036	0.11%
COLT 2018-1 MORTGAGE LOAN TRUST	19687UAA1	Residential MBS (non-agency)	3,815,400	2/25/2048	0.02%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126673EV0	Residential MBS (non-agency)	1,091,738	1/25/2035	0.01%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670NF1	Residential MBS (non-agency)	2,469,892	1/25/2036	0.02%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670XR4	Residential MBS (non-agency)	1,875,451	4/25/2036	0.01%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126673QG0	Residential MBS (non-agency)	2,935,792	5/25/2036	0.02%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670UR7	Residential MBS (non-agency)	1,296,238	6/25/2036	0.01%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670VW5	Residential MBS (non-agency)	336,747	6/25/2036	0.00%
CSMC SERIES 2010-9R	12644NAE6	Residential MBS (non-agency)	18,313,915	8/27/2037	0.12%
CSMC SERIES 2015-2R	12649QBG8	Residential MBS (non-agency)	17,113,511	8/27/2036	0.11%
CWABS ASSET-BACKED CERTIFICATES TRUST 2004-10	126673JV5	Residential MBS (non-agency)	10,809,074	12/25/2034	0.07%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-16	126670PC6	Residential MBS (non-agency)	2,331,546	5/25/2036	0.02%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-3	126673B84	Residential MBS (non-agency)	3,370,000	8/25/2035	0.02%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2017-1	24380TAA4	Residential MBS (non-agency)	1,280,067	12/26/2046	0.01%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2017-3	24381FAA3	Residential MBS (non-agency)	2,141,351	10/25/2047	0.01%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2018-1	24380PAA2	Residential MBS (non-agency)	5,178,545	12/25/2057	0.03%
ELLINGTON FINANCIAL MORTGAGE TRUST 2017-1	31572XAA8	Residential MBS (non-agency)	11,359,433	10/25/2047	0.07%
ELLINGTON FINANCIAL MORTGAGE TRUST 2018-1	31573NAM3	Residential MBS (non-agency)	20,135,124	10/25/2058	0.13%
ELLINGTON LOAN ACQUISITION TRUST 2007-1	288542AD5	Residential MBS (non-agency)	3,814,447	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)	2,111,773	9/25/2034	0.01%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2004-FFH4	32027NPG0	Residential MBS (non-agency)	978,208	1/25/2035	0.01%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH3	32027NVD0	Residential MBS (non-agency)	3,812,772	9/25/2035	0.02%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH4	32027NXD8	Residential MBS (non-agency)	8,310,202	12/25/2035	0.05%
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)	7,293,969	11/25/2057	0.05%
GE-WMC ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2005-2	367910AR7	Residential MBS (non-agency)	2,964,127	12/25/2035	0.02%
GSA HOME EQUITY TRUST 2005-6	36242D3W1	Residential MBS (non-agency)	1,815,223	6/25/2035	0.01%
GSA HOME EQUITY TRUST 2005-8	362341CT4	Residential MBS (non-agency)	9,426,326	6/25/2035	0.06%
GSAMP TRUST 2004-AR2	36242DDP5	Residential MBS (non-agency)	1,146,046	8/25/2034	0.01%
GSAMP TRUST 2006-HE7	36245EAE8	Residential MBS (non-agency)	1,506,933	10/25/2046	0.01%
HOME Banc MORTGAGE TRUST 2005-4	43739EBS5	Residential MBS (non-agency)	15,047,980	10/25/2035	0.10%
HOMEWARD OPPORTUNITIES FUND I TRUST 2018-1	43789AAA2	Residential MBS (non-agency)	11,719,342	6/25/2048	0.08%
HSI ASSET SECURITIZATION CORP TRUST 2007-WF1	40431RAE5	Residential MBS (non-agency)	8,529,563	5/25/2037	0.06%
JP MORGAN MORTGAGE ACQUISITION CORP 2005-FLD1	46626LAW0	Residential MBS (non-agency)	914,613	7/25/2035	0.01%
JP MORGAN MORTGAGE ACQUISITION TRUST 2006-CH1	46629TAE0	Residential MBS (non-agency)	391,465	7/25/2036	0.00%
JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH1	46630LAY0	Residential MBS (non-agency)	6,650,000	11/25/2036	0.04%
JP MORGAN RESECURITIZATION TRUST SERIES 2014-1	46641TBG8	Residential MBS (non-agency)	7,516,487	6/26/2035	0.05%
LONG BEACH MORTGAGE LOAN TRUST 2004-1	542514EU4	Residential MBS (non-agency)	792,125	2/25/2034	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
MASTR ADJUSTABLE RATE MORTGAGES TRUST 2004-13	576433UM6	Residential MBS (non-agency)	1,544,198	11/21/2034	0.01%
MASTR ASSET-BACKED SECURITIES TRUST 2006-FRE1	57643LPP5	Residential MBS (non-agency)	1,727,651	12/25/2035	0.01%
MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2005-AR1	59020UG90	Residential MBS (non-agency)	1,641,760	6/25/2036	0.01%
MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2006-FF1	59023WAB4	Residential MBS (non-agency)	1,348,711	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)	2,453,539	5/25/2035	0.02%
NOMURA RESECURITIZATION TRUST 2015-8R	65541AAL0	Residential MBS (non-agency)	4,688,934	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)	7,004,939	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)	1,150,566	1/25/2036	0.01%
PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SE	70069FEK9	Residential MBS (non-agency)	8,876,406	2/25/2035	0.06%
POPULAR ABS MORTGAGE PASS-THROUGH TRUST 2005-A	73316PDA5	Residential MBS (non-agency)	249,814	6/25/2035	0.00%
RAMP SERIES 2005-RS1 TRUST	76112BJG6	Residential MBS (non-agency)	1,003,007	1/25/2035	0.01%
RAMP SERIES 2005-RS6 TRUST	76112BTU4	Residential MBS (non-agency)	8,201,699	6/25/2035	0.05%
RASC SERIES 2004-KS10 TRUST	76110WG34	Residential MBS (non-agency)	8,256,814	11/25/2034	0.05%
RASC SERIES 2004-KS12 TRUST	76110WK88	Residential MBS (non-agency)	1,480,877	1/25/2035	0.01%
RASC SERIES 2005-KS11 TRUST	76110W7D2	Residential MBS (non-agency)	1,189,929	12/25/2035	0.01%
RASC SERIES 2006-KS6 TRUST	75406WAD3	Residential MBS (non-agency)	17,262,030	8/25/2036	0.11%
SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-CB1	81375WHF6	Residential MBS (non-agency)	12,699,231	1/25/2036	0.08%
SOUNDVIEW HOME LOAN TRUST 2005-CTX1	83611PBV2	Residential MBS (non-agency)	2,163,817	11/25/2035	0.01%
SOUNDVIEW HOME LOAN TRUST 2006-2	83611MNH7	Residential MBS (non-agency)	3,276,992	3/25/2036	0.02%
STARWOOD MORTGAGE RESIDENTIAL TRUST 2018-IMC1	85572KAA2	Residential MBS (non-agency)	13,325,763	3/25/2048	0.09%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2004-7	86358EKH8	Residential MBS (non-agency)	3,302,794	8/25/2034	0.02%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-1	86358EQJ8	Residential MBS (non-agency)	4,005,541	2/25/2035	0.03%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-3	86358ERW8	Residential MBS (non-agency)	1,069,624	4/25/2035	0.01%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-5	86358ETG1	Residential MBS (non-agency)	1,629,907	6/25/2035	0.01%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-8	86358EXP6	Residential MBS (non-agency)	535,796	10/25/2035	0.00%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE1	86358EUV6	Residential MBS (non-agency)	1,134,268	7/25/2035	0.01%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-G	86360XAC4	Residential MBS (non-agency)	3,729,289	7/25/2036	0.02%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-N	86360PAD9	Residential MBS (non-agency)	593,130	5/25/2036	0.00%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-O	86359UAE9	Residential MBS (non-agency)	2,403,653	4/25/2036	0.02%
VERUS SECURITIZATION TRUST	92536KAA3	Residential MBS (non-agency)	4,778,933	11/25/2047	0.03%
VERUS SECURITIZATION TRUST 2017-2	92536EAA7	Residential MBS (non-agency)	15,562,414	7/25/2047	0.10%
VERUS SECURITIZATION TRUST 2018-2	92535TAA5	Residential MBS (non-agency)	26,246,978	6/1/2058	0.17%
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)	1,912,898	12/25/2035	0.01%
CAPITAL ONE MULTI-ASSET EXECUTION TRUST	14041NFE6	Short-term asset-backed securities	20,700,000	4/15/2022	0.14%
CAPITAL ONE MULTI-ASSET EXECUTION TRUST	14041NFF3	Short-term asset-backed securities	23,391,000	6/15/2022	0.15%
CHASE ISSUANCE TRUST	161571HC1	Short-term asset-backed securities	6,990,000	6/15/2021	0.05%
CHASE ISSUANCE TRUST	161571FK5	Short-term asset-backed securities	39,720,000	8/15/2021	0.26%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CITIBANK CREDIT CARD ISSUANCE TRUST	17305EGH2	Short-term asset-backed securities	44,873,000	9/20/2021	0.29%
CITIBANK CREDIT CARD ISSUANCE TRUST	17305EFW0	Short-term asset-backed securities	5,000,000	11/19/2021	0.03%
DISCOVER CARD EXECUTION NOTE TRUST	254683BK0	Short-term asset-backed securities	46,430,000	12/15/2021	0.30%
DISCOVER CARD EXECUTION NOTE TRUST	254683AY1	Short-term asset-backed securities	62,360,000	1/18/2022	0.41%
FORD CREDIT FLOORPLAN MASTER OWNER TRUST A	34528QEU4	Short-term asset-backed securities	9,400,000	7/15/2021	0.06%
STATION PLACE SECURITIZATION TRUST	85771HAA8	Short-term asset-backed securities	16,369,000	7/24/2019	0.11%
STATION PLACE SECURITIZATION TRUST 2018-1	85771EAA5	Short-term asset-backed securities	20,792,000	4/24/2019	0.14%
STATION PLACE SECURITIZATION TRUST 2018-5	85773GAA8	Short-term asset-backed securities	17,687,000	9/24/2019	0.12%

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

Holdings are unaudited and will vary over time.

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

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

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Putnam Retail Management

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