

## 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	19,401,475	10/25/2027	0.23%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAA2	Agency CMO	31,414	10/25/2023	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAC8	Agency CMO	244,739	1/25/2024	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBJ2	Agency CMO	2,704,902	8/25/2028	0.03%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBR4	Agency CMO	162,723	8/25/2028	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBZ6	Agency CMO	2,053,660	9/25/2028	0.02%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCK8	Agency CMO	150,442	10/25/2028	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCS1	Agency CMO	627,471	10/25/2028	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDG6	Agency CMO	4,264,539	1/25/2029	0.05%
FANNIE MAE POOL	31371N2B0	Agency CMO	3,329	9/1/2018	0.00%
FANNIE MAE POOL	31402DRN2	Agency CMO	82	9/1/2019	0.00%
FANNIE MAE REMICS	31398NM84	Agency CMO	8,790	11/25/2018	0.00%
FANNIE MAE REMICS	31393UYD9	Agency CMO	9,349	1/25/2019	0.00%
FANNIE MAE REMICS	31393XN60	Agency CMO	8,142	5/25/2019	0.00%
FANNIE MAE REMICS	31397QWQ7	Agency CMO	9,838	8/25/2019	0.00%
FANNIE MAE REMICS	31397SAY0	Agency CMO	8,760	6/25/2020	0.00%
FANNIE MAE REMICS	31398RCS2	Agency CMO	21,552	1/25/2021	0.00%
FANNIE MAE REMICS	31358NCV2	Agency CMO	3,171	5/25/2022	0.00%
FANNIE MAE REMICS	31397NEB7	Agency CMO	4,639	3/25/2024	0.00%
FANNIE MAE REMICS	31397SZL1	Agency CMO	63,245	8/25/2025	0.00%
FANNIE MAE REMICS	31397Q5M6	Agency CMO	12,058	9/25/2025	0.00%
FANNIE MAE REMICS	31394EGS1	Agency CMO	762,151	10/25/2031	0.01%
FANNIE MAE REMICS	31393A5B9	Agency CMO	191,420	3/25/2033	0.00%
FANNIE MAE REMICS	31394DA42	Agency CMO	38,116	2/25/2035	0.00%
FANNIE MAE REMICS	31396KMG4	Agency CMO	254,399	8/25/2036	0.00%
FANNIE MAE REMICS	31396YHT2	Agency CMO	43,256	2/25/2038	0.00%
FANNIE MAE REMICS	31397SE83	Agency CMO	62,225	2/25/2039	0.00%
FANNIE MAE REMICS	31397Q6H6	Agency CMO	30,630	3/25/2039	0.00%
FANNIE MAE REMICS	31398GEY1	Agency CMO	1,139	4/25/2039	0.00%
FANNIE MAE REMICS	31397U3J6	Agency CMO	13,960	10/25/2039	0.00%
FANNIE MAE REMICS	31398TH53	Agency CMO	79,547	7/25/2040	0.00%
FANNIE MAE REMICS	31398TXE6	Agency CMO	1,181,780	8/25/2040	0.01%
FREDDIE MAC GOLD POOL	31294KSN6	Agency CMO	4,547	8/1/2018	0.00%
FREDDIE MAC GOLD POOL	31282CKN6	Agency CMO	1,661	10/1/2018	0.00%
FREDDIE MAC GOLD POOL	31283KVC9	Agency CMO	1,099	11/1/2018	0.00%
FREDDIE MAC REMICS	31394WYN2	Agency CMO	11,755	4/15/2019	0.00%
FREDDIE MAC REMICS	31395FHJ6	Agency CMO	22,612	9/15/2019	0.00%
FREDDIE MAC REMICS	31395FYZ1	Agency CMO	21,425	9/15/2019	0.00%
FREDDIE MAC REMICS	31395TDR2	Agency CMO	2,224	4/15/2020	0.00%
FREDDIE MAC REMICS	3133T12W1	Agency CMO	91,752	11/15/2023	0.00%
FREDDIE MAC REMICS	31398LSE9	Agency CMO	53,001	7/15/2034	0.00%

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FREDDIE MAC REMICS	31397HJC3	Agency CMO	67,076	5/15/2037	0.00%
FREDDIE MAC REMICS	31398EHW7	Agency CMO	19,126	5/15/2037	0.00%
FREDDIE MAC REMICS	3137A1Z30	Agency CMO	170,154	6/15/2037	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AA7	Agency CMO	22,058	7/25/2023	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AL3	Agency CMO	2,613,528	2/25/2024	0.03%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AX7	Agency CMO	5,036,584	4/25/2024	0.06%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0EF2	Agency CMO	6,999,947	3/25/2025	0.08%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FF1	Agency CMO	1,008,741	5/25/2025	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FT1	Agency CMO	20,278,540	12/25/2027	0.24%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0GF0	Agency CMO	11,198,295	3/25/2028	0.13%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0GT0	Agency CMO	18,609,929	4/25/2028	0.22%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0HF9	Agency CMO	6,734,977	5/25/2028	0.08%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0HT9	Agency CMO	12,589,000	7/25/2028	0.15%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0JF7	Agency CMO	275,000	9/25/2028	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0JR1	Agency CMO	11,517,221	10/25/2028	0.14%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KB4	Agency CMO	3,592,000	11/25/2028	0.04%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KL2	Agency CMO	859,267	12/25/2028	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KM0	Agency CMO	1,466,000	12/25/2028	0.02%
GNMA	38376XEZ2	Agency CMO	23,776	11/20/2038	0.00%
GNMA	38374UBP5	Agency CMO	18,658	5/16/2039	0.00%
FANNIE MAE POOL	31385XBZ9	Agency Pass-Through	83	4/1/2018	0.00%
FANNIE MAE POOL	31402CQZ8	Agency Pass-Through	630	11/1/2018	0.00%
FANNIE MAE POOL	31402QR78	Agency Pass-Through	19,602	11/1/2019	0.00%
FANNIE MAE POOL	31403C5N7	Agency Pass-Through	1,340	12/1/2019	0.00%
FANNIE MAE POOL	31403C2Z3	Agency Pass-Through	17,641	6/1/2020	0.00%
FANNIE MAE POOL	3138EHBZ4	Agency Pass-Through	15,610	5/1/2023	0.00%
FANNIE MAE POOL	31418MSV5	Agency Pass-Through	16,452	11/1/2023	0.00%
FREDDIE MAC GOLD POOL	3128H2YZ0	Agency Pass-Through	206	3/1/2018	0.00%
FREDDIE MAC GOLD POOL	31294KP66	Agency Pass-Through	843	4/1/2018	0.00%
FREDDIE MAC GOLD POOL	3128H4NR6	Agency Pass-Through	820	5/1/2018	0.00%
FREDDIE MAC GOLD POOL	3128M1QD4	Agency Pass-Through	22	2/1/2019	0.00%
FREDDIE MAC GOLD POOL	31335HH97	Agency Pass-Through	11,824	3/1/2019	0.00%
FREDDIE MAC GOLD POOL	3128M1F61	Agency Pass-Through	17,379	11/1/2019	0.00%
FREDDIE MAC GOLD POOL	3128MBTL1	Agency Pass-Through	20,204	5/1/2021	0.00%
GINNIE MAE I POOL	36200MLB7	Agency Pass-Through	2,547	5/15/2018	0.00%
GINNIE MAE I POOL	36241KAJ7	Agency Pass-Through	16,192	10/15/2019	0.00%
ATLANTIC ASSET SECURITIZATION LLC	04821UCK6	Asset-backed commercial paper	6,775,000	3/19/2018	0.08%
CHARTA LLC	16115WCL9	Asset-backed commercial paper	12,585,000	3/20/2018	0.15%
CHARTA LLC	16115WCT2	Asset-backed commercial paper	24,000,000	3/27/2018	0.28%
CRC FUNDING LLC	12619UC58	Asset-backed commercial paper	24,000,000	3/5/2018	0.28%
GOTHAM FUNDING CORP	38346MCU6	Asset-backed commercial paper	33,500,000	3/28/2018	0.39%

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LIBERTY STREET FUNDING LLC	53127UCF5	Asset-backed commercial paper	21,500,000	3/15/2018	0.25%
LIBERTY STREET FUNDING LLC	53127UEV8	Asset-backed commercial paper	12,000,000	5/29/2018	0.14%
LMA-AMERICAS LLC	53944RC14	Asset-backed commercial paper	5,450,000	3/1/2018	0.06%
LMA-AMERICAS LLC	53944RE38	Asset-backed commercial paper	14,600,000	5/3/2018	0.17%
LMA-AMERICAS LLC	53944RGW2	Asset-backed commercial paper	20,000,000	7/30/2018	0.23%
MATCHPOINT FINANCE PLC	57666BD23	Asset-backed commercial paper	26,500,000	4/2/2018	0.31%
THUNDER BAY FUNDING LLC	88602UEN6	Asset-backed commercial paper	18,350,000	5/22/2018	0.21%
LOANDEPOT STATION PLACE AGENCY SECURITIZATION TRUST 2017-1	53947HAA5	Asset-backed securities	20,365,000	11/25/2050	0.24%
STATION PLACE SECURITIZATION TRUST 2018-1	85771EAA5	Asset-backed securities	20,792,000	4/24/2019	0.24%
STATION PLACE SECURITIZATION TRUST SERIES 2017-6	85771GAA0	Asset-backed securities	32,563,000	11/24/2018	0.38%
BANK OF NOVA SCOTIA/HOUSTON	06417GQN1	Certificate of deposit	5,000,000	11/1/2018	0.06%
BANK OF NOVA SCOTIA/HOUSTON	06417GUN6	Certificate of deposit	9,500,000	11/9/2018	0.11%
BANK OF TOKYO-MITSUBISHI UFJ LTD/NEW YORK NY	06538NXN2	Certificate of deposit	10,000,000	2/22/2019	0.12%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606BLU8	Certificate of deposit	19,500,000	2/4/2019	0.23%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606BHL3	Certificate of deposit	16,300,000	5/29/2019	0.19%
INTESA SANPAOLO SPA/NEW YORK NY	46115KE30	Certificate of deposit	33,500,000	3/30/2018	0.39%
MIZUHO BANK LTD/NY	60700ALN2	Certificate of deposit	24,500,000	5/10/2018	0.29%
NATIONAL BANK OF CANADA/NEW YORK NY	63307ULQ2	Certificate of deposit	19,500,000	5/8/2019	0.23%
NORDEA BANK AB/NEW YORK NY	65590ACJ3	Certificate of deposit	6,000,000	2/21/2019	0.07%
NORDEA BANK AB/NEW YORK NY	65590ADM5	Certificate of deposit	10,000,000	3/7/2019	0.12%
SKANDINAVISKA ENSKILDA BANKEN AB/NEW YORK NY	83050FUF6	Certificate of deposit	19,750,000	5/3/2019	0.23%
SUMITOMO MITSUI BANKING CORP/NEW YORK	86563YXB4	Certificate of deposit	19,650,000	6/5/2019	0.23%
SVENSKA HANDELSBANKEN/NEW YORK NY	86958JG5	Certificate of deposit	20,000,000	2/12/2019	0.23%
SVENSKA HANDELSBANKEN/NEW YORK NY	86958JPR4	Certificate of deposit	9,750,000	6/7/2019	0.11%
SWEDBANK AB/NEW YORK	87019UW88	Certificate of deposit	28,500,000	8/24/2020	0.33%
AGRIUM INC	00856CC97	Commercial paper	27,530,000	3/9/2018	0.32%
AGRIUM INC	00856CCT3	Commercial paper	27,500,000	3/27/2018	0.32%
AIR LIQUIDE US LLC	00912UCV0	Commercial paper	24,000,000	3/29/2018	0.28%
ALPINE SECURITIZATION LLC	02088XEX2	Commercial paper	29,000,000	5/31/2018	0.34%
AMCOR LTD/AUSTRALIA	0234E5CS5	Commercial paper	28,000,000	3/26/2018	0.33%
AMEREN ILLINOIS CO	02361LD90	Commercial paper	33,000,000	4/9/2018	0.38%
AMEREN ILLINOIS CO	02361LDG4	Commercial paper	30,500,000	4/16/2018	0.36%
AMERICAN ELECTRIC POWER CO INC	0255E3C14	Commercial paper	38,000,000	3/1/2018	0.44%
AMERICAN ELECTRIC POWER CO INC	0255E3CF3	Commercial paper	19,400,000	3/15/2018	0.23%
AMPHENOL CORP	03209MCG7	Commercial paper	10,900,000	3/16/2018	0.13%
ARROW ELECTRONICS INC	04273MC27	Commercial paper	20,000,000	3/2/2018	0.23%
ARROW ELECTRONICS INC	04273MC68	Commercial paper	10,000,000	3/6/2018	0.12%
ARROW ELECTRONICS INC	04273MC76	Commercial paper	33,500,000	3/7/2018	0.39%
AUTONATION INC	05330NC15	Commercial paper	45,000,000	3/1/2018	0.53%
AXA FINANCIAL INC	05454KCK9	Commercial paper	28,000,000	3/19/2018	0.33%
AXA FINANCIAL INC	05454KCN3	Commercial paper	6,650,000	3/22/2018	0.08%

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BARCLAYS BANK, PLC	06742QFW7	Commercial paper	4,500,000	3/20/2018	0.05%
BARCLAYS BANK, PLC	06742QGV8	Commercial paper	11,500,000	3/22/2018	0.13%
BARCLAYS BANK, PLC	06742QJE3	Commercial paper	9,500,000	5/15/2018	0.11%
BAT INTERNATIONAL FINANCE PLC	05531NC61	Commercial paper	18,600,000	3/6/2018	0.22%
BAT INTERNATIONAL FINANCE PLC	05531NC79	Commercial paper	32,000,000	3/7/2018	0.37%
BELL CANADA INC	07787QCP9	Commercial paper	14,000,000	3/23/2018	0.16%
BELL CANADA INC	07787QD45	Commercial paper	27,000,000	4/4/2018	0.31%
BELL CANADA INC	07787QD94	Commercial paper	19,000,000	4/9/2018	0.22%
BOSTON SCIENTIFIC CORP	10114BC54	Commercial paper	20,000,000	3/5/2018	0.23%
BP CAPITAL MARKETS PLC	05568UDT0	Commercial paper	14,500,000	4/27/2018	0.17%
BPCE SA	05571CE15	Commercial paper	82,000,000	5/1/2018	0.96%
CANADIAN NATURAL RESOURCES LTD	13638XC24	Commercial paper	12,500,000	3/2/2018	0.15%
CANADIAN NATURAL RESOURCES LTD	13638XCE8	Commercial paper	23,500,000	3/14/2018	0.27%
CANADIAN NATURAL RESOURCES LTD	13638XCS7	Commercial paper	25,000,000	3/26/2018	0.29%
CENTERPOINT ENERGY INC	1518T3CG5	Commercial paper	30,500,000	3/16/2018	0.36%
CENTERPOINT ENERGY RESOURCES CORP	15200LCP2	Commercial paper	19,000,000	3/23/2018	0.22%
CENTERPOINT ENERGY RESOURCES CORP	15200LCV9	Commercial paper	18,300,000	3/29/2018	0.21%
CHURCH & DWIGHT CO INC	17133XC66	Commercial paper	31,310,000	3/6/2018	0.37%
CHURCH & DWIGHT CO INC	17133XD24	Commercial paper	28,500,000	4/2/2018	0.33%
CONSTELLATION BRANDS INC	21037DC93	Commercial paper	42,500,000	3/9/2018	0.50%
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK/NEW YORK	22533UEW9	Commercial paper	4,750,000	5/30/2018	0.06%
DANSKE CORP	23637F745	Commercial paper	24,100,000	6/4/2018	0.28%
DISCOVERY COMMUNICATIONS LLC	25471KCU4	Commercial paper	18,000,000	3/28/2018	0.21%
DNB BANK ASA	2332K4GM0	Commercial paper	18,500,000	6/20/2018	0.22%
DOLLAR GENERAL CORP	25667MC91	Commercial paper	13,100,000	3/9/2018	0.15%
DUKE ENERGY CORP	26244JD22	Commercial paper	12,750,000	4/2/2018	0.15%
EASTMAN CHEMICAL CO	27743KCL2	Commercial paper	21,100,000	3/20/2018	0.25%
EASTMAN CHEMICAL CO	27743KCM0	Commercial paper	19,750,000	3/21/2018	0.23%
EASTMAN CHEMICAL CO	27743KCS7	Commercial paper	19,600,000	3/26/2018	0.23%
EASTMAN CHEMICAL CO	27743KCU2	Commercial paper	13,600,000	3/28/2018	0.16%
EI DU PONT DE NEMOURS & CO	2635J5CM9	Commercial paper	23,000,000	3/21/2018	0.27%
EI DU PONT DE NEMOURS & CO	2635J5CN7	Commercial paper	9,500,000	3/22/2018	0.11%
EI DU PONT DE NEMOURS & CO	2635J5CP2	Commercial paper	19,010,000	3/23/2018	0.22%
ELECTRICITE DE FRANCE SA	28504HCS1	Commercial paper	25,000,000	3/26/2018	0.29%
ENBRIDGE ENERGY PARTNERS LP	2925A3CD8	Commercial paper	47,000,000	3/13/2018	0.55%
ENERGY TRANSFER LP	29277FC17	Commercial paper	64,000,000	3/1/2018	0.75%
ENERGY CORP	29366GCD1	Commercial paper	19,000,000	3/13/2018	0.22%
ENERGY CORP	29366GDH1	Commercial paper	26,000,000	4/17/2018	0.30%
ERP OPERATING LP	26885UCM8	Commercial paper	17,200,000	3/21/2018	0.20%
EXELON GENERATION CO LLC	3016E3CN9	Commercial paper	22,000,000	3/22/2018	0.26%
FEDEX CORP	3142X3CP7	Commercial paper	23,200,000	3/23/2018	0.27%

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FEDEX CORP	3142X3DA9	Commercial paper	24,400,000	4/10/2018	0.28%
FMC CORP	34410XC16	Commercial paper	54,500,000	3/1/2018	0.64%
FMC TECHNOLOGIES INC	3024X3C85	Commercial paper	25,000,000	3/8/2018	0.29%
FMC TECHNOLOGIES INC	3024X3CG7	Commercial paper	32,400,000	3/16/2018	0.38%
FMC TECHNOLOGIES INC	3024X3CL6	Commercial paper	3,000,000	3/20/2018	0.04%
FORD MOTOR CREDIT CO LLC	3454G1C12	Commercial paper	11,000,000	3/1/2018	0.13%
FORD MOTOR CREDIT CO LLC	3454G1E44	Commercial paper	8,400,000	5/4/2018	0.10%
FORD MOTOR CREDIT CO LLC	3454G1GA8	Commercial paper	4,000,000	7/10/2018	0.05%
FORTIVE CORP	34961EC78	Commercial paper	27,000,000	3/7/2018	0.32%
FORTIVE CORP	34961ECD5	Commercial paper	5,153,000	3/13/2018	0.06%
FORTIVE CORP	34961ECF0	Commercial paper	5,300,000	3/15/2018	0.06%
HAWAIIAN ELECTRIC CO INC	41986BC54	Commercial paper	19,000,000	3/5/2018	0.22%
HAWAIIAN ELECTRIC CO INC	41986BC62	Commercial paper	12,300,000	3/6/2018	0.14%
HAWAIIAN ELECTRIC CO INC	41986BC88	Commercial paper	18,500,000	3/8/2018	0.22%
HP INC	44331CCC3	Commercial paper	38,000,000	3/12/2018	0.44%
HUMANA INC	44486JCE7	Commercial paper	19,000,000	3/14/2018	0.22%
HUMANA INC	44486JCK3	Commercial paper	20,000,000	3/19/2018	0.23%
HUMANA INC	44486JCL1	Commercial paper	23,000,000	3/20/2018	0.27%
INTERNATIONAL FLAVORS & FRAGRANCES INC	4595A3C13	Commercial paper	18,000,000	3/1/2018	0.21%
INTERNATIONAL FLAVORS & FRAGRANCES INC	4595A3CP0	Commercial paper	19,000,000	3/23/2018	0.22%
INTERPUBLIC GROUP OF COS INC/THE	46070QCP3	Commercial paper	14,000,000	3/23/2018	0.16%
INTESA SANPAOLO FUNDING LLC	4611K1CV5	Commercial paper	28,500,000	3/29/2018	0.33%
KANSAS CITY SOUTHERN	48516WC11	Commercial paper	33,000,000	3/1/2018	0.39%
KINDER MORGAN INC/DE	49455MC14	Commercial paper	10,000,000	3/1/2018	0.12%
LOWE'S COS INC	54866HC83	Commercial paper	48,000,000	3/8/2018	0.56%
MACQUARIE BANK LTD	55607LEB6	Commercial paper	28,500,000	5/11/2018	0.33%
MARRIOTT INTERNATIONAL INC/MD	57163UCC8	Commercial paper	16,500,000	3/12/2018	0.19%
MARRIOTT INTERNATIONAL INC/MD	57163UCM6	Commercial paper	22,000,000	3/21/2018	0.26%
MARRIOTT INTERNATIONAL INC/MD	57163UCU8	Commercial paper	20,000,000	3/28/2018	0.23%
MARSH & MCLENNAN COS INC	57174WCL1	Commercial paper	48,000,000	3/20/2018	0.56%
MARSH & MCLENNAN COS INC	57174WCT4	Commercial paper	21,255,000	3/27/2018	0.25%
MONDELEZ INTERNATIONAL INC	60920WCS7	Commercial paper	20,511,000	3/26/2018	0.24%
NATIONAL GRID USA	6362P3CT9	Commercial paper	44,000,000	3/27/2018	0.51%
NATIONWIDE BUILDING SOCIETY	6385E1EH0	Commercial paper	28,000,000	5/17/2018	0.33%
NATIONWIDE BUILDING SOCIETY	6385E1EM9	Commercial paper	33,500,000	5/21/2018	0.39%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NCM4	Commercial paper	7,051,000	3/21/2018	0.08%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NCN2	Commercial paper	29,000,000	3/22/2018	0.34%
NISOURCE FINANCE CORP	65478KC58	Commercial paper	27,000,000	3/5/2018	0.32%
NISOURCE FINANCE CORP	65478KCN9	Commercial paper	21,400,000	3/22/2018	0.25%
NRW BANK	62939ME29	Commercial paper	42,000,000	5/2/2018	0.49%
PHILLIPS 66	71855BC26	Commercial paper	28,200,000	3/2/2018	0.33%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
ROCKWELL COLLINS INC	77434MCE3	Commercial paper	30,000,000	3/14/2018	0.35%
SCHLUMBERGER HOLDINGS CORP	80686ECK6	Commercial paper	33,000,000	3/19/2018	0.39%
SCHLUMBERGER HOLDINGS CORP	80686EFJ6	Commercial paper	18,300,000	6/18/2018	0.21%
SOCIETE GENERALE SA	83369CC51	Commercial paper	25,000,000	3/5/2018	0.29%
SOCIETE GENERALE SA	83369CEX8	Commercial paper	41,000,000	5/31/2018	0.48%
SOUTHERN CO/THE	84262MCC0	Commercial paper	15,000,000	3/12/2018	0.18%
SUNCOR ENERGY INC	86723BCL2	Commercial paper	10,000,000	3/20/2018	0.12%
SUNCOR ENERGY INC	86723BCU2	Commercial paper	28,000,000	3/28/2018	0.33%
SUNCOR ENERGY INC	86723BCV0	Commercial paper	24,000,000	3/29/2018	0.28%
SWEDBANK AB	87019SC77	Commercial paper	19,000,000	3/7/2018	0.22%
TRANSCANADA PIPELINES LTD	89355QC61	Commercial paper	18,400,000	3/6/2018	0.22%
TRANSCANADA PIPELINES LTD	89355QCD6	Commercial paper	10,000,000	3/13/2018	0.12%
TRANSCANADA PIPELINES LTD	89355QCE4	Commercial paper	20,500,000	3/14/2018	0.24%
UDR INC	90352QCF2	Commercial paper	64,000,000	3/15/2018	0.75%
UNITED TECHNOLOGIES CORP	91302DCC7	Commercial paper	20,000,000	3/12/2018	0.23%
UNITEDHEALTH GROUP INC	91058UC84	Commercial paper	30,000,000	3/8/2018	0.35%
VIACOM INC	9255M3C16	Commercial paper	21,350,000	3/1/2018	0.25%
WALGREENS BOOTS ALLIANCE INC	93142XC90	Commercial paper	9,000,000	3/9/2018	0.11%
WALGREENS BOOTS ALLIANCE INC	93142XD32	Commercial paper	33,000,000	4/3/2018	0.39%
WALGREENS BOOTS ALLIANCE INC	93142XFM8	Commercial paper	24,000,000	6/21/2018	0.28%
WASTE MANAGEMENT INC	94107NCD4	Commercial paper	29,000,000	3/13/2018	0.34%
WESTROCK CO	96145NC27	Commercial paper	9,800,000	3/2/2018	0.11%
WESTROCK CO	96145NC92	Commercial paper	27,400,000	3/9/2018	0.32%
WESTROCK CO	96145NCE1	Commercial paper	19,000,000	3/14/2018	0.22%
WHIRLPOOL CORP	96332VC55	Commercial paper	24,500,000	3/5/2018	0.29%
WPP CP FINANCE PLC	98212KC68	Commercial paper	20,000,000	3/6/2018	0.23%
WPP CP LLC	92939BC97	Commercial paper	23,000,000	3/9/2018	0.27%
WPP CP LLC	92939BCM8	Commercial paper	20,000,000	3/21/2018	0.23%
ABBVIE INC	00287YAN9	Investment-grade corporate bonds	20,000,000	5/14/2018	0.23%
ABN AMRO BANK NV	00084DAP5	Investment-grade corporate bonds	47,305,000	1/18/2019	0.56%
ABN AMRO BANK NV	00084DAR1	Investment-grade corporate bonds	38,000,000	1/19/2021	0.44%
AIG GLOBAL FUNDING	00138CAE8	Investment-grade corporate bonds	27,350,000	7/2/2020	0.32%
ALIMENTATION COUCHE-TARD INC	01626PAL0	Investment-grade corporate bonds	37,470,000	12/13/2019	0.44%
ALLERGAN FUNDING SCS	00507UAM3	Investment-grade corporate bonds	2,000,000	3/12/2018	0.02%
ALLERGAN FUNDING SCS	00507UAN1	Investment-grade corporate bonds	23,100,000	3/12/2018	0.27%
AMAZON.COM INC	023135AR7	Investment-grade corporate bonds	19,300,000	8/21/2020	0.22%
AMERICAN EXPRESS CO	025816BH1	Investment-grade corporate bonds	7,860,000	5/22/2018	0.09%
AMERICAN EXPRESS CO	025816BQ1	Investment-grade corporate bonds	28,400,000	10/30/2020	0.33%
AMERICAN EXPRESS CREDIT CORP	0258M0DL0	Investment-grade corporate bonds	10,921,000	3/18/2019	0.13%
AMERICAN EXPRESS CREDIT CORP	0258M0EJ4	Investment-grade corporate bonds	6,835,000	5/3/2019	0.08%
AMERICAN EXPRESS CREDIT CORP	0258M0DQ9	Investment-grade corporate bonds	1,900,000	8/15/2019	0.02%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
AMERICAN EXPRESS CREDIT CORP	0258M0ED7	Investment-grade corporate bonds	5,000,000	10/30/2019	0.06%
AMERICAN HONDA FINANCE CORP	02665WAX9	Investment-grade corporate bonds	7,000,000	7/13/2018	0.08%
AMERICAN HONDA FINANCE CORP	02665WBNO	Investment-grade corporate bonds	14,700,000	2/14/2020	0.17%
ANHEUSER-BUSCH INBEV FINANCE INC	035242AK2	Investment-grade corporate bonds	31,025,000	2/1/2021	0.37%
ANHEUSER-BUSCH INBEV WORLDWIDE INC	03523TBE7	Investment-grade corporate bonds	14,400,000	1/15/2019	0.18%
APPLE INC	037833CL2	Investment-grade corporate bonds	25,000,000	2/7/2020	0.29%
ASTRAZENECA PLC	046353AJ7	Investment-grade corporate bonds	42,300,000	11/16/2018	0.50%
AT&T INC	00206RCB6	Investment-grade corporate bonds	12,300,000	11/27/2018	0.14%
AT&T INC	00206RDU3	Investment-grade corporate bonds	34,100,000	1/15/2020	0.40%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACS8	Investment-grade corporate bonds	28,940,000	9/23/2019	0.34%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACU3	Investment-grade corporate bonds	19,950,000	8/19/2020	0.23%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACY5	Investment-grade corporate bonds	24,900,000	11/9/2020	0.29%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD/NEW YORK NY	05253JAD3	Investment-grade corporate bonds	9,000,000	5/15/2018	0.11%
BANK OF AMERICA CORP	590188JN9	Investment-grade corporate bonds	6,410,000	11/15/2018	0.08%
BANK OF AMERICA CORP	06051GEY1	Investment-grade corporate bonds	21,664,000	1/15/2019	0.26%
BANK OF AMERICA CORP	06051GFE4	Investment-grade corporate bonds	18,751,000	4/1/2019	0.22%
BANK OF AMERICA CORP	06051GFV6	Investment-grade corporate bonds	16,600,000	4/19/2021	0.20%
BANK OF AMERICA CORP	06051GGN3	Investment-grade corporate bonds	4,170,000	7/21/2021	0.05%
BANK OF MONTREAL	06367THR4	Investment-grade corporate bonds	5,000,000	7/18/2019	0.06%
BANK OF MONTREAL	06367TPY0	Investment-grade corporate bonds	11,650,000	12/12/2019	0.14%
BANK OF MONTREAL	06367TYM6	Investment-grade corporate bonds	24,600,000	6/15/2020	0.29%
BANK OF NEW YORK MELLON CORP/THE	06406HCK3	Investment-grade corporate bonds	4,062,000	3/6/2018	0.05%
BANK OF NEW YORK MELLON CORP/THE	06406HDC0	Investment-grade corporate bonds	7,715,000	5/22/2018	0.09%
BANK OF NEW YORK MELLON CORP/THE	06406HCM9	Investment-grade corporate bonds	645,000	8/1/2018	0.01%
BANK OF NEW YORK MELLON CORP/THE	06406HDE6	Investment-grade corporate bonds	2,600,000	8/17/2020	0.03%
BANK OF NOVA SCOTIA/THE	064159HD1	Investment-grade corporate bonds	5,000,000	1/15/2019	0.06%
BANK OF NOVA SCOTIA/THE	064159HU3	Investment-grade corporate bonds	10,000,000	6/14/2019	0.12%
BANK OF NOVA SCOTIA/THE	064159JY3	Investment-grade corporate bonds	14,000,000	7/14/2020	0.16%
BANK OF TOKYO-MITSUBISHI UFJ LTD/THE	064255BN1	Investment-grade corporate bonds	5,000,000	3/5/2018	0.06%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAP2	Investment-grade corporate bonds	19,255,000	3/28/2019	0.22%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAL1	Investment-grade corporate bonds	52,900,000	7/20/2020	0.62%
BARCLAYS BANK, PLC	06744CFV8	Investment-grade corporate bonds	25,500,000	8/7/2020	0.30%
BARCLAYS PLC	06738EAF2	Investment-grade corporate bonds	6,200,000	3/16/2018	0.07%
BARCLAYS PLC	06738EAR6	Investment-grade corporate bonds	730,000	8/10/2021	0.01%
BAT INTERNATIONAL FINANCE PLC	05530QAJ9	Investment-grade corporate bonds	6,000,000	6/15/2018	0.07%
BB&T CORP	05531FAR4	Investment-grade corporate bonds	11,313,000	2/1/2019	0.13%
BB&T CORP	05531FAT0	Investment-grade corporate bonds	20,957,000	1/15/2020	0.25%
BB&T CORP	05531FAW3	Investment-grade corporate bonds	13,945,000	6/15/2020	0.16%
BB&T CORP	05531FBA0	Investment-grade corporate bonds	4,750,000	2/1/2021	0.06%
BECTON DICKINSON AND CO	075887BQ1	Investment-grade corporate bonds	20,750,000	6/6/2019	0.24%
BERKSHIRE HATHAWAY FINANCE CORP	084664CF6	Investment-grade corporate bonds	10,000,000	3/7/2018	0.12%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
BERKSHIRE HATHAWAY FINANCE CORP	084664CN9	Investment-grade corporate bonds	19,750,000	1/10/2020	0.23%
BMW US CAPITAL LLC	05565EAN5	Investment-grade corporate bonds	8,800,000	9/13/2019	0.10%
BMW US CAPITAL LLC	05565EAQ8	Investment-grade corporate bonds	9,800,000	4/6/2020	0.12%
BNP PARIBAS SA	05574LPT9	Investment-grade corporate bonds	2,072,000	8/20/2018	0.02%
BP CAPITAL MARKETS PLC	05565QCF3	Investment-grade corporate bonds	21,214,000	5/10/2018	0.25%
BP CAPITAL MARKETS PLC	05565QDJ4	Investment-grade corporate bonds	16,010,000	8/14/2018	0.19%
BP CAPITAL MARKETS PLC	05565QCG1	Investment-grade corporate bonds	17,000,000	9/26/2018	0.20%
BP CAPITAL MARKETS PLC	05565QCQ9	Investment-grade corporate bonds	2,000,000	5/10/2019	0.02%
BP CAPITAL MARKETS PLC	05565QDR6	Investment-grade corporate bonds	10,500,000	9/19/2019	0.12%
BRANCH BANKING & TRUST CO	07330NAM7	Investment-grade corporate bonds	16,250,000	5/1/2019	0.19%
BRANCH BANKING & TRUST CO	07330NAP0	Investment-grade corporate bonds	10,000,000	1/15/2020	0.12%
BROADCOM CRP / CAYMN FI	11134LAK5	Investment-grade corporate bonds	29,150,000	1/15/2021	0.33%
CANADIAN IMPERIAL BANK OF COMMERCE	136069XZ9	Investment-grade corporate bonds	27,300,000	2/2/2021	0.32%
CAPITAL ONE NA	14042E5V8	Investment-grade corporate bonds	5,085,000	8/17/2018	0.06%
CAPITAL ONE NA	14042E5W6	Investment-grade corporate bonds	18,015,000	8/17/2018	0.21%
CAPITAL ONE NA	14042RBU4	Investment-grade corporate bonds	22,000,000	9/13/2019	0.26%
CHEVRON CORP	166764AM2	Investment-grade corporate bonds	9,800,000	11/15/2019	0.12%
CHEVRON CORP	166764BQ2	Investment-grade corporate bonds	24,950,000	3/3/2020	0.29%
CISCO SYSTEMS INC	17275RAY8	Investment-grade corporate bonds	10,000,000	6/15/2018	0.12%
CITIGROUP INC	172967JV4	Investment-grade corporate bonds	1,643,000	7/30/2018	0.02%
CITIGROUP INC	172967KT7	Investment-grade corporate bonds	8,698,000	6/7/2019	0.10%
CITIGROUP INC	172967LE9	Investment-grade corporate bonds	10,447,000	1/10/2020	0.12%
CITIGROUP INC	172967KC4	Investment-grade corporate bonds	18,205,000	10/26/2020	0.22%
CITIGROUP INC	172967KL4	Investment-grade corporate bonds	45,563,000	3/30/2021	0.55%
CITIGROUP INC	172967KW0	Investment-grade corporate bonds	4,500,000	8/2/2021	0.05%
CITIZENS BANK NA/PROVIDENCE RI	17401QAH4	Investment-grade corporate bonds	26,400,000	3/2/2020	0.31%
CITIZENS BANK NA/PROVIDENCE RI	17401QAK7	Investment-grade corporate bonds	40,951,000	5/26/2020	0.48%
COMMONWEALTH BANK OF AUSTRALIA	2027A0HS1	Investment-grade corporate bonds	6,550,000	3/15/2019	0.08%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JA8	Investment-grade corporate bonds	19,627,000	11/7/2019	0.23%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JJ9	Investment-grade corporate bonds	14,900,000	3/10/2020	0.17%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JQ3	Investment-grade corporate bonds	19,600,000	9/18/2020	0.23%
CONAGRA BRANDS INC	205887BW1	Investment-grade corporate bonds	14,020,000	10/9/2020	0.16%
CREDIT AGRICOLE SA/LONDON	22532LAN4	Investment-grade corporate bonds	23,040,000	4/15/2019	0.27%
CREDIT AGRICOLE SA/LONDON	225313AH8	Investment-grade corporate bonds	3,000,000	6/10/2020	0.04%
CREDIT SUISSE AG/NEW YORK NY	22546QAW7	Investment-grade corporate bonds	17,300,000	4/27/2018	0.20%
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	225433AP6	Investment-grade corporate bonds	18,003,000	4/16/2021	0.22%
CVS HEALTH CORP	126650CH1	Investment-grade corporate bonds	38,100,000	7/20/2018	0.44%
DAIMLER FINANCE NORTH AMERICA LLC	233851CW2	Investment-grade corporate bonds	4,730,000	11/5/2018	0.06%
DANSKE BANK A/S	23636AAG6	Investment-grade corporate bonds	38,941,000	9/6/2019	0.46%
DANSKE BANK A/S	23636AAL5	Investment-grade corporate bonds	23,000,000	3/2/2020	0.27%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAT0	Investment-grade corporate bonds	11,495,000	9/19/2019	0.13%



Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAX1	Investment-grade corporate bonds	22,550,000	1/17/2020	0.26%
DNB BANK ASA	23329PAB6	Investment-grade corporate bonds	53,305,000	10/2/2020	0.62%
DOMINION ENERGY INC	25746UCU1	Investment-grade corporate bonds	30,150,000	6/1/2019	0.35%
DOMINION ENERGY INC	25746UCV9	Investment-grade corporate bonds	29,500,000	12/1/2020	0.34%
DTE ENERGY CO	233331AX5	Investment-grade corporate bonds	7,000,000	10/1/2019	0.08%
DUKE ENERGY FLORIDA LLC	26444HAD3	Investment-grade corporate bonds	14,000,000	12/15/2019	0.16%
EDISON INTERNATIONAL	281020AK3	Investment-grade corporate bonds	10,000,000	4/15/2020	0.11%
EQT CORP	26884LAD1	Investment-grade corporate bonds	28,500,000	10/1/2020	0.33%
EXXON MOBIL CORP	30231GAU6	Investment-grade corporate bonds	9,000,000	3/1/2018	0.11%
FIFTH THIRD BANCORP	316773AD2	Investment-grade corporate bonds	12,475,000	6/1/2018	0.15%
FIFTH THIRD BANK/CINCINNATI OH	31677QBD0	Investment-grade corporate bonds	11,509,000	8/20/2018	0.13%
FIFTH THIRD BANK/CINCINNATI OH	31677QBE8	Investment-grade corporate bonds	18,550,000	8/20/2018	0.22%
FIFTH THIRD BANK/CINCINNATI OH	31677QBJ7	Investment-grade corporate bonds	13,335,000	9/27/2019	0.16%
FIFTH THIRD BANK/CINCINNATI OH	31677QBL2	Investment-grade corporate bonds	19,200,000	10/30/2020	0.22%
FORD MOTOR CREDIT CO LLC	345397WQ2	Investment-grade corporate bonds	11,515,000	3/12/2019	0.14%
GENERAL MOTORS FINANCIAL CO INC	37045XAU0	Investment-grade corporate bonds	21,790,000	4/10/2018	0.25%
GENERAL MOTORS FINANCIAL CO INC	37045XBA3	Investment-grade corporate bonds	6,250,000	1/15/2019	0.07%
GENERAL MOTORS FINANCIAL CO INC	37045XBN5	Investment-grade corporate bonds	5,950,000	10/4/2019	0.07%
GOLDMAN SACHS GROUP INC/THE	38141GVK7	Investment-grade corporate bonds	14,600,000	4/30/2018	0.17%
GOLDMAN SACHS GROUP INC/THE	38141EB73	Investment-grade corporate bonds	29,611,000	11/15/2018	0.35%
GOLDMAN SACHS GROUP INC/THE	38145GAK6	Investment-grade corporate bonds	7,505,000	12/13/2019	0.09%
GOLDMAN SACHS GROUP INC/THE	38148LAB2	Investment-grade corporate bonds	4,795,000	4/23/2020	0.06%
HALLIBURTON CO	406216BC4	Investment-grade corporate bonds	6,680,000	8/1/2018	0.08%
HBOS PLC	4041A2AH7	Investment-grade corporate bonds	66,120,000	5/21/2018	0.78%
HSBC BANK PLC	44328MBU7	Investment-grade corporate bonds	5,945,000	5/15/2018	0.07%
HSBC HOLDINGS PLC	404280AX7	Investment-grade corporate bonds	28,139,000	3/8/2021	0.35%
HSBC HOLDINGS PLC	404280AZ2	Investment-grade corporate bonds	2,300,000	5/25/2021	0.03%
HSBC USA INC	40428HPW6	Investment-grade corporate bonds	13,250,000	8/7/2018	0.16%
HSBC USA INC	40428HPK2	Investment-grade corporate bonds	25,110,000	9/24/2018	0.29%
HSBC USA INC	40428HPP1	Investment-grade corporate bonds	13,350,000	11/13/2019	0.16%
HUNTINGTON BANCSHARES INC/OH	446150AH7	Investment-grade corporate bonds	22,500,000	8/2/2018	0.26%
HUNTINGTON NATIONAL BANK/THE	446438RV7	Investment-grade corporate bonds	31,585,000	3/10/2020	0.37%
IBM CREDIT LLC	44932HAE3	Investment-grade corporate bonds	28,865,000	1/20/2021	0.34%
ING BANK NV	44987CAA6	Investment-grade corporate bonds	20,050,000	3/16/2018	0.23%
ING BANK NV	44987CAE8	Investment-grade corporate bonds	13,000,000	8/17/2018	0.15%
ING BANK NV	44987CAF5	Investment-grade corporate bonds	7,400,000	8/17/2018	0.09%
ING BANK NV	44987CAK4	Investment-grade corporate bonds	13,130,000	3/22/2019	0.15%
ING BANK NV	449786BG6	Investment-grade corporate bonds	8,000,000	8/15/2019	0.09%
ING BANK NV	449786BE1	Investment-grade corporate bonds	14,455,000	10/1/2019	0.17%
ING BANK NV	44987CAH1	Investment-grade corporate bonds	5,350,000	8/17/2020	0.06%
ING BANK NV	449786BF8	Investment-grade corporate bonds	800,000	8/15/2021	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSY8	Investment-grade corporate bonds	24,800,000	12/27/2018	0.29%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSV4	Investment-grade corporate bonds	9,500,000	2/13/2019	0.11%
JOHN DEERE CAPITAL CORP	24422ETK5	Investment-grade corporate bonds	10,000,000	10/9/2019	0.12%
JPMORGAN CHASE & CO	46623EKE8	Investment-grade corporate bonds	5,000,000	3/1/2018	0.06%
JPMORGAN CHASE & CO	46625HJS0	Investment-grade corporate bonds	10,665,000	1/28/2019	0.13%
JPMORGAN CHASE & CO	46625HKB5	Investment-grade corporate bonds	23,528,000	1/23/2020	0.28%
JPMORGAN CHASE & CO	46625HNY2	Investment-grade corporate bonds	16,152,000	10/29/2020	0.19%
JPMORGAN CHASE & CO	46625HQB9	Investment-grade corporate bonds	21,696,000	3/1/2021	0.26%
JPMORGAN CHASE BANK NA	48125LRL8	Investment-grade corporate bonds	6,000,000	2/1/2021	0.07%
KEYBANK NA/CLEVELAND OH	49327M2H6	Investment-grade corporate bonds	24,410,000	6/1/2018	0.28%
KEYCORP	49326EEE9	Investment-grade corporate bonds	25,079,000	12/13/2018	0.29%
KRAFT HEINZ FOODS CO	50077LAN6	Investment-grade corporate bonds	29,038,000	8/9/2019	0.34%
KRAFT HEINZ FOODS CO	50077LAP1	Investment-grade corporate bonds	31,435,000	2/10/2021	0.37%
MANUFACTURERS & TRADERS TRUST CO	55279HAE0	Investment-grade corporate bonds	7,000,000	1/30/2019	0.08%
MANUFACTURERS & TRADERS TRUST CO	55279HAS9	Investment-grade corporate bonds	47,500,000	1/25/2021	0.56%
MCDONALD'S CORP	58013MEE0	Investment-grade corporate bonds	20,743,000	3/1/2018	0.24%
MCDONALD'S CORP	58013MEW0	Investment-grade corporate bonds	49,000,000	12/7/2018	0.57%
MELLON FUNDING CORP	585515AE9	Investment-grade corporate bonds	3,700,000	11/15/2018	0.04%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GBT5	Investment-grade corporate bonds	25,000,000	9/14/2018	0.29%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCB3	Investment-grade corporate bonds	10,000,000	12/19/2018	0.12%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GBV0	Investment-grade corporate bonds	1,441,000	9/13/2019	0.02%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCH0	Investment-grade corporate bonds	1,753,000	9/19/2019	0.02%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCJ6	Investment-grade corporate bonds	10,300,000	9/19/2019	0.12%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCM9	Investment-grade corporate bonds	11,500,000	1/8/2021	0.13%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AB0	Investment-grade corporate bonds	20,497,000	3/1/2021	0.25%
MIZUHO BANK LTD	60688XAR1	Investment-grade corporate bonds	24,456,000	3/26/2018	0.29%
MIZUHO BANK LTD	60688XAV2	Investment-grade corporate bonds	3,675,000	10/20/2018	0.04%
MIZUHO BANK LTD	60688XAX8	Investment-grade corporate bonds	15,234,000	10/20/2018	0.18%
MIZUHO FINANCIAL GROUP INC	60687YAC3	Investment-grade corporate bonds	9,350,000	4/12/2021	0.11%
MOLSON COORS BREWING CO	60871RAE0	Investment-grade corporate bonds	10,340,000	7/15/2019	0.12%
MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV	60920LAB0	Investment-grade corporate bonds	31,100,000	10/28/2019	0.36%
MONDELEZ INTERNATIONAL INC	609207AC9	Investment-grade corporate bonds	11,750,000	2/1/2019	0.14%
MONSANTO CO	61166WAF8	Investment-grade corporate bonds	22,000,000	4/15/2018	0.26%
MOODY'S CORP	615369AH8	Investment-grade corporate bonds	22,950,000	9/4/2018	0.27%
MORGAN STANLEY	61746BEH5	Investment-grade corporate bonds	25,600,000	2/14/2020	0.30%
MORGAN STANLEY	61761JB40	Investment-grade corporate bonds	11,042,000	6/16/2020	0.13%
MORGAN STANLEY	61744YAM0	Investment-grade corporate bonds	17,830,000	2/10/2021	0.21%
MORGAN STANLEY	61746BEB8	Investment-grade corporate bonds	25,042,000	4/21/2021	0.30%
NATIONAL AUSTRALIA BANK LTD	6325C0DA6	Investment-grade corporate bonds	2,600,000	12/9/2019	0.03%
NATIONAL AUSTRALIA BANK LTD	6325C0DG3	Investment-grade corporate bonds	17,750,000	1/10/2020	0.21%
NATIONAL AUSTRALIA BANK LTD	6325C0DP3	Investment-grade corporate bonds	25,700,000	5/22/2020	0.30%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
NATIONAL AUSTRALIA BANK LTD	6325C0DT5	Investment-grade corporate bonds	27,900,000	1/12/2021	0.33%
NATIONAL BANK OF CANADA	63307A2B0	Investment-grade corporate bonds	5,070,000	12/14/2018	0.06%
NATIONAL BANK OF CANADA	63307A2F1	Investment-grade corporate bonds	14,750,000	6/12/2020	0.17%
NATIONAL BANK OF CANADA	63307A2H7	Investment-grade corporate bonds	18,700,000	11/2/2020	0.22%
NEW YORK LIFE GLOBAL FUNDING	64952WCD3	Investment-grade corporate bonds	10,600,000	4/6/2018	0.12%
NEW YORK LIFE GLOBAL FUNDING	64952WCL5	Investment-grade corporate bonds	15,000,000	10/24/2019	0.18%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339KAJ9	Investment-grade corporate bonds	7,000,000	9/1/2018	0.08%
NISSAN MOTOR ACCEPTANCE CORP	654740AP4	Investment-grade corporate bonds	5,000,000	4/6/2018	0.06%
NISSAN MOTOR ACCEPTANCE CORP	654740AQ2	Investment-grade corporate bonds	15,000,000	9/13/2019	0.18%
NISSAN MOTOR ACCEPTANCE CORP	654740AU3	Investment-grade corporate bonds	10,250,000	1/13/2020	0.12%
NISSAN MOTOR ACCEPTANCE CORP	654740AY5	Investment-grade corporate bonds	25,800,000	7/13/2020	0.30%
NISSAN MOTOR ACCEPTANCE CORP	654740BC2	Investment-grade corporate bonds	9,500,000	9/28/2020	0.11%
NORDEA BANK AB	65557CAP8	Investment-grade corporate bonds	15,800,000	9/17/2018	0.19%
NORDEA BANK AB	65557CAW3	Investment-grade corporate bonds	45,775,000	5/29/2020	0.54%
PEPSICO INC	713448DG0	Investment-grade corporate bonds	4,230,000	2/22/2019	0.05%
PHILLIPS 66	718546AM6	Investment-grade corporate bonds	22,250,000	4/15/2019	0.26%
PHILLIPS 66	718546AP9	Investment-grade corporate bonds	21,349,000	4/15/2020	0.25%
PNC BANK NA	69353REM6	Investment-grade corporate bonds	21,000,000	6/1/2018	0.25%
PNC BANK NA	69353REN4	Investment-grade corporate bonds	5,500,000	6/1/2018	0.06%
PNC BANK NA	69353REZ7	Investment-grade corporate bonds	11,700,000	12/7/2018	0.14%
PNC BANK NA	69353RFD5	Investment-grade corporate bonds	13,650,000	5/19/2020	0.16%
PNC BANK NA	69353RFK9	Investment-grade corporate bonds	27,970,000	1/22/2021	0.33%
PNC FINANCIAL SERVICES GROUP INC/THE	693475AS4	Investment-grade corporate bonds	10,000,000	8/7/2018	0.12%
PRICOA GLOBAL FUNDING I	74153WCJ6	Investment-grade corporate bonds	22,000,000	6/27/2018	0.26%
PRINCIPAL LIFE GLOBAL FUNDING II	74256LBA6	Investment-grade corporate bonds	10,000,000	2/22/2019	0.12%
QUALCOMM INC	747525AH6	Investment-grade corporate bonds	10,000,000	5/18/2018	0.12%
RABOBANK NEDERLAND NV NY	21688AAH5	Investment-grade corporate bonds	48,300,000	8/9/2019	0.57%
REGIONS BANK/BIRMINGHAM AL	759187BL0	Investment-grade corporate bonds	57,200,000	9/14/2018	0.67%
REGIONS BANK/BIRMINGHAM AL	759187CC9	Investment-grade corporate bonds	24,100,000	4/1/2021	0.28%
ROYAL BANK OF CANADA	78012KKA4	Investment-grade corporate bonds	12,000,000	12/10/2018	0.14%
ROYAL BANK OF CANADA	78012KRL3	Investment-grade corporate bonds	13,875,000	7/29/2019	0.16%
ROYAL BANK OF CANADA	78012KC54	Investment-grade corporate bonds	20,000,000	3/2/2020	0.23%
SANTANDER BANK NA	84603MXU5	Investment-grade corporate bonds	11,500,000	5/30/2018	0.14%
SANTANDER HOLDINGS USA INC	U8029KAB8	Investment-grade corporate bonds	5,500,000	7/15/2019	0.06%
SANTANDER UK PLC	80283LAM5	Investment-grade corporate bonds	5,500,000	8/23/2018	0.06%
SANTANDER UK PLC	80283LAG8	Investment-grade corporate bonds	12,800,000	8/24/2018	0.15%
SANTANDER UK PLC	80283LAQ6	Investment-grade corporate bonds	14,200,000	11/3/2020	0.17%
SHELL INTERNATIONAL FINANCE BV	822582AW2	Investment-grade corporate bonds	7,400,000	8/10/2018	0.09%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAA1	Investment-grade corporate bonds	10,000,000	5/25/2018	0.12%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAG8	Investment-grade corporate bonds	15,000,000	9/13/2019	0.18%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAN3	Investment-grade corporate bonds	25,150,000	3/16/2020	0.30%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAG3	Investment-grade corporate bonds	39,450,000	9/13/2019	0.46%
SOCIETE GENERALE SA	83368RAE2	Investment-grade corporate bonds	14,625,000	10/1/2018	0.17%
SOUTHERN CO/THE	842587DA2	Investment-grade corporate bonds	30,800,000	9/30/2020	0.36%
SOUTHERN POWER CO	843646AV2	Investment-grade corporate bonds	14,300,000	12/20/2020	0.17%
STANDARD CHARTERED PLC	853254AV2	Investment-grade corporate bonds	9,500,000	4/17/2018	0.11%
STATE STREET BANK & TRUST CO	857449AB8	Investment-grade corporate bonds	8,500,000	10/15/2018	0.10%
STATE STREET CORP	857477AF0	Investment-grade corporate bonds	33,750,000	3/15/2018	0.39%
STATE STREET CORP	857477AK9	Investment-grade corporate bonds	16,000,000	5/15/2018	0.19%
SUMITOMO MITSUI BANKING CORP	865622BU7	Investment-grade corporate bonds	12,900,000	7/23/2018	0.15%
SUMITOMO MITSUI BANKING CORP	865622CD4	Investment-grade corporate bonds	11,400,000	10/19/2018	0.13%
SUMITOMO MITSUI BANKING CORP	865622CK8	Investment-grade corporate bonds	11,000,000	1/17/2020	0.13%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAD2	Investment-grade corporate bonds	8,460,000	3/9/2021	0.10%
SUNTRUST BANK/ATLANTA GA	86787EAM9	Investment-grade corporate bonds	1,400,000	3/15/2018	0.02%
SUNTRUST BANK/ATLANTA GA	86787EAS6	Investment-grade corporate bonds	28,550,000	1/31/2020	0.34%
SUNTRUST BANKS, INC.	867914BF9	Investment-grade corporate bonds	22,306,000	11/1/2018	0.26%
SVENSKA HANDELSBANKEN AB	86960BAP7	Investment-grade corporate bonds	6,000,000	9/6/2019	0.07%
SVENSKA HANDELSBANKEN AB	86960BAS1	Investment-grade corporate bonds	15,000,000	9/8/2020	0.18%
SVENSKA HANDELSBANKEN AB	86960BAM4	Investment-grade corporate bonds	18,400,000	3/30/2021	0.22%
TORONTO-DOMINION BANK/THE	89114QB72	Investment-grade corporate bonds	10,000,000	7/23/2018	0.12%
TORONTO-DOMINION BANK/THE	89114QBR8	Investment-grade corporate bonds	4,950,000	1/18/2019	0.06%
TORONTO-DOMINION BANK/THE	89114QBK3	Investment-grade corporate bonds	6,000,000	8/13/2019	0.07%
TORONTO-DOMINION BANK/THE	89114QAW8	Investment-grade corporate bonds	7,300,000	11/5/2019	0.09%
TORONTO-DOMINION BANK/THE	89114QBD9	Investment-grade corporate bonds	1,700,000	12/14/2020	0.02%
TORONTO-DOMINION BANK/THE	89114QBW7	Investment-grade corporate bonds	28,500,000	1/25/2021	0.33%
TORONTO-DOMINION BANK/THE	89114QBH0	Investment-grade corporate bonds	26,000,000	4/7/2021	0.31%
TOTAL CAPITAL INTERNATIONAL SA	89153VAK5	Investment-grade corporate bonds	18,472,000	1/10/2019	0.22%
TOTAL CAPITAL INTERNATIONAL SA	89153VAN9	Investment-grade corporate bonds	4,525,000	6/19/2019	0.05%
TOTAL CAPITAL SA	89152UAG7	Investment-grade corporate bonds	2,500,000	8/10/2018	0.03%
TOYOTA MOTOR CREDIT CORP	89236TBC8	Investment-grade corporate bonds	2,105,000	1/17/2019	0.02%
TOYOTA MOTOR CREDIT CORP	89236TDJ1	Investment-grade corporate bonds	8,500,000	10/18/2019	0.10%
TRANSCANADA PIPELINES LTD	89352HAU3	Investment-grade corporate bonds	24,100,000	11/15/2019	0.28%
TYSON FOODS INC	902494BA0	Investment-grade corporate bonds	8,700,000	5/30/2019	0.10%
TYSON FOODS INC	902494BE2	Investment-grade corporate bonds	24,000,000	8/21/2020	0.28%
UBS AG/LONDON	902674XE5	Investment-grade corporate bonds	20,400,000	6/8/2020	0.24%
UBS AG/LONDON	902674XJ4	Investment-grade corporate bonds	21,577,000	12/1/2020	0.25%
UBS AG/STAMFORD CT	90261XHF2	Investment-grade corporate bonds	12,323,000	8/14/2019	0.14%
UBS GROUP FUNDING SWITZERLAND AG	90351DAC1	Investment-grade corporate bonds	10,700,000	9/24/2020	0.13%
UBS GROUP FUNDING SWITZERLAND AG	90351DAE7	Investment-grade corporate bonds	17,482,000	4/14/2021	0.21%
UNITED TECHNOLOGIES CORP	913017BZ1	Investment-grade corporate bonds	6,000,000	5/4/2018	0.07%
UNITED TECHNOLOGIES CORP	913017CK3	Investment-grade corporate bonds	15,435,000	11/1/2019	0.18%
US BANCORP	91159HHF0	Investment-grade corporate bonds	16,700,000	11/15/2018	0.20%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
US BANCORP	91159HHJ2	Investment-grade corporate bonds	3,600,000	4/25/2019	0.04%
US BANK NA/CINCINNATI OH	90331HNF6	Investment-grade corporate bonds	27,400,000	3/14/2019	0.32%
US BANK NA/CINCINNATI OH	90331HMZ3	Investment-grade corporate bonds	600,000	4/26/2019	0.01%
US BANK NA/CINCINNATI OH	90331HMM2	Investment-grade corporate bonds	19,400,000	10/28/2019	0.23%
US BANK NA/CINCINNATI OH	90331HNC3	Investment-grade corporate bonds	15,215,000	1/24/2020	0.18%
VERIZON COMMUNICATIONS INC	92343VDE1	Investment-grade corporate bonds	21,991,000	8/15/2019	0.26%
WELLS FARGO & CO	94974BGG9	Investment-grade corporate bonds	12,383,000	1/30/2020	0.15%
WELLS FARGO & CO	94974BGN4	Investment-grade corporate bonds	29,847,000	7/22/2020	0.35%
WELLS FARGO & CO	94974BGS3	Investment-grade corporate bonds	7,772,000	12/7/2020	0.09%
WELLS FARGO & CO	949746RT0	Investment-grade corporate bonds	29,886,000	3/4/2021	0.36%
WELLS FARGO & CO	949746SB8	Investment-grade corporate bonds	5,000,000	7/26/2021	0.06%
WELLTOWER INC	42217KAZ9	Investment-grade corporate bonds	1,200,000	3/15/2018	0.01%
WESTPAC BANKING CORP	961214CN1	Investment-grade corporate bonds	11,000,000	5/25/2018	0.13%
WESTPAC BANKING CORP	961214CR2	Investment-grade corporate bonds	10,000,000	11/23/2018	0.12%
WESTPAC BANKING CORP	961214CZ4	Investment-grade corporate bonds	12,950,000	8/19/2019	0.15%
WESTPAC BANKING CORP	961214DL4	Investment-grade corporate bonds	14,900,000	3/6/2020	0.17%
WESTPAC BANKING CORP	961214DV2	Investment-grade corporate bonds	23,450,000	1/25/2021	0.27%
BNP PARIBAS SA	----	Repurchase agreement	35,000,000	4/5/2018	0.41%
ANGEL OAK MORTGAGE TRUST LLC 2015-1	03463LAA5	Residential MBS (non-agency)	3,819,947	11/25/2047	0.04%
BANC OF AMERICA FUNDING 2005-B TRUST	05946XRW5	Residential MBS (non-agency)	1,002,550	4/20/2035	0.01%
BANC OF AMERICA FUNDING 2015-R4 TRUST	05990RAS0	Residential MBS (non-agency)	10,537,086	8/27/2036	0.13%
BAYVIEW FINANCIAL MORTGAGE PASS-THROUGH TRUST 2006-B	07325NDN9	Residential MBS (non-agency)	1,462,651	4/28/2036	0.02%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-FR1	073879G51	Residential MBS (non-agency)	1,343,372	6/25/2035	0.02%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC1	073879VF2	Residential MBS (non-agency)	1,318,805	5/25/2035	0.02%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2006-HE1	0738796P8	Residential MBS (non-agency)	938,471	12/25/2035	0.01%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2007-HE7	07387VAA7	Residential MBS (non-agency)	11,296,210	10/25/2037	0.13%
BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD2	073877BH4	Residential MBS (non-agency)	295,299	3/25/2035	0.00%
BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD3	073877CP5	Residential MBS (non-agency)	2,420,894	7/25/2035	0.03%
BELLEMEADE RE LTD	078769AB2	Residential MBS (non-agency)	14,695,944	7/25/2025	0.17%
CIT MORTGAGE LOAN TRUST 2007-1	12559QAD4	Residential MBS (non-agency)	4,930,114	10/25/2037	0.06%
CITIGROUP MORTGAGE LOAN TRUST INC	17309QAD6	Residential MBS (non-agency)	312,809	10/25/2036	0.00%
CITIGROUP MORTGAGE LOAN TRUST INC	17309QAE4	Residential MBS (non-agency)	22,568,000	10/25/2036	0.26%
COLT 2018-1 MORTGAGE LOAN TRUST	19687UAA1	Residential MBS (non-agency)	7,414,853	2/25/2048	0.09%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670UR7	Residential MBS (non-agency)	4,237,160	6/25/2036	0.05%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670VW5	Residential MBS (non-agency)	1,079,813	6/25/2036	0.01%
CREDIT-BASED ASSET SERVICING AND SECURITIZATION	1248MHAC6	Residential MBS (non-agency)	3,116,425	3/25/2046	0.04%
CSMC SERIES 2010-9R	12644NAE6	Residential MBS (non-agency)	19,914,283	8/27/2037	0.23%
CSMC SERIES 2014-5R	12648MBJ2	Residential MBS (non-agency)	2,799,196	10/27/2036	0.03%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-16	126670PC6	Residential MBS (non-agency)	8,486,874	5/25/2036	0.10%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-4	126673Q96	Residential MBS (non-agency)	392,926	10/25/2035	0.00%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2017-3	24381FAA3	Residential MBS (non-agency)	3,940,802	10/25/2047	0.05%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2018-1	24380PAA2	Residential MBS (non-agency)	5,971,490	12/25/2057	0.07%
ELLINGTON FINANCIAL MORTGAGE TRUST 2017-1	31572XAA8	Residential MBS (non-agency)	15,891,552	10/25/2047	0.18%
EQUIFIRST MORTGAGE LOAN TRUST 2005-1	29445FCQ9	Residential MBS (non-agency)	3,617,613	4/25/2035	0.04%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH3	32027NVD0	Residential MBS (non-agency)	2,793,338	9/25/2035	0.03%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF1	32027NYL9	Residential MBS (non-agency)	1,617,252	1/25/2036	0.02%
GALTON FUNDING MORTGAGE TRUST 2017-1	36417JAY5	Residential MBS (non-agency)	10,450,000	11/25/2057	0.12%
GE-WMC ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2005-2	367910AR7	Residential MBS (non-agency)	4,693,795	12/25/2035	0.05%
GSAA HOME EQUITY TRUST 2005-6	36242D3W1	Residential MBS (non-agency)	3,400,417	6/25/2035	0.04%
GSAMP TRUST 2006-HE7	36245EAE8	Residential MBS (non-agency)	1,772,242	10/25/2046	0.02%
GSMSC RESECURITIZATION TRUST 2009-6R	36190NAE3	Residential MBS (non-agency)	1,499,600	2/26/2036	0.02%
JP MORGAN MORTGAGE ACQUISITION TRUST 2006-CH1	46629TAE0	Residential MBS (non-agency)	879,807	7/25/2036	0.01%
LEHMAN XS TRUST 2006-1	525221HR1	Residential MBS (non-agency)	1,960,952	2/25/2036	0.02%
LONG BEACH MORTGAGE LOAN TRUST 2004-1	542514EU4	Residential MBS (non-agency)	1,025,790	2/25/2034	0.01%
MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2006-FF1	59023WAB4	Residential MBS (non-agency)	9,391,275	8/25/2036	0.11%
MORGAN STANLEY HOME EQUITY LOAN TRUST 2006-1	61744CXH4	Residential MBS (non-agency)	1,048,769	12/25/2035	0.01%
OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NAX1	Residential MBS (non-agency)	2,368,803	4/25/2035	0.03%
OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NBM4	Residential MBS (non-agency)	12,923,495	7/25/2035	0.15%
OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NCD3	Residential MBS (non-agency)	95,978	11/25/2035	0.00%
PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SE	70069FHU4	Residential MBS (non-agency)	253,211	5/25/2035	0.00%
RAMP SERIES 2005-EFC2 TRUST	76112BVR8	Residential MBS (non-agency)	64,432	7/25/2035	0.00%
RAMP SERIES 2006-RZ4 TRUST	75156XAB7	Residential MBS (non-agency)	961,600	10/25/2036	0.01%
RASC SERIES 2004-KS10 TRUST	76110WG34	Residential MBS (non-agency)	5,515,587	11/25/2034	0.07%
RASC SERIES 2004-KS12 TRUST	76110WK88	Residential MBS (non-agency)	1,883,901	1/25/2035	0.02%
RASC SERIES 2005-KS11 TRUST	76110W7D2	Residential MBS (non-agency)	2,053,958	12/25/2035	0.02%
SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-CB1	81375WHF6	Residential MBS (non-agency)	15,724,212	1/25/2036	0.18%
SOUNDVIEW HOME LOAN TRUST 2005-CTX1	83611PBV2	Residential MBS (non-agency)	4,405,458	11/25/2035	0.05%
SOUNDVIEW HOME LOAN TRUST 2006-2	83611MNH7	Residential MBS (non-agency)	4,851,838	3/25/2036	0.06%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2004-7	86358EKH8	Residential MBS (non-agency)	4,578,236	8/25/2034	0.05%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-3	86358ERW8	Residential MBS (non-agency)	1,635,555	4/25/2035	0.02%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-8	86358EXP6	Residential MBS (non-agency)	993,654	10/25/2035	0.01%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE1	86358EUV6	Residential MBS (non-agency)	1,791,833	7/25/2035	0.02%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-N	86360PAD9	Residential MBS (non-agency)	891,565	5/25/2036	0.01%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-O	86359UAE9	Residential MBS (non-agency)	2,920,418	4/25/2036	0.03%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-W	863576FH2	Residential MBS (non-agency)	1,575,453	2/25/2036	0.02%
VERUS SECURITIZATION TRUST	92536KAA3	Residential MBS (non-agency)	8,511,934	11/25/2047	0.10%
WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2005-3 TRUS	9497EMAGO	Residential MBS (non-agency)	3,513,102	12/25/2035	0.04%

<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.

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