

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BELLEMEADE RE 2017-1 LTD	078767AA8	Agency CMO	18,171,763	10/25/2027	0.19%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAA2	Agency CMO	21,409	10/25/2023	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAC8	Agency CMO	203,398	1/25/2024	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBJ2	Agency CMO	1,956,951	8/25/2028	0.02%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBR4	Agency CMO	84,111	8/25/2028	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBZ6	Agency CMO	2,963,839	9/25/2028	0.03%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCK8	Agency CMO	131,664	10/25/2028	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCS1	Agency CMO	429,959	10/25/2028	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCZ5	Agency CMO	11,400,354	1/25/2029	0.12%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDG6	Agency CMO	4,071,868	1/25/2029	0.04%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XEK6	Agency CMO	1,953,869	7/25/2029	0.02%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XLS1	Agency CMO	865,147	11/25/2029	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XC28	Agency CMO	5,391,271	8/25/2030	0.06%
FANNIE MAE POOL	31371N2B0	Agency CMO	1,281	9/1/2018	0.00%
FANNIE MAE POOL	31402DRN2	Agency CMO	38	9/1/2019	0.00%
FANNIE MAE POOL	31403C5N7	Agency CMO	900	12/1/2019	0.00%
FANNIE MAE REMICS	31398NM84	Agency CMO	3,571	11/25/2018	0.00%
FANNIE MAE REMICS	31393UYD9	Agency CMO	4,066	1/25/2019	0.00%
FANNIE MAE REMICS	31393XN60	Agency CMO	5,666	5/25/2019	0.00%
FANNIE MAE REMICS	31397QWQ7	Agency CMO	3,687	8/25/2019	0.00%
FANNIE MAE REMICS	31397SAY0	Agency CMO	4,839	6/25/2020	0.00%
FANNIE MAE REMICS	31398RCS2	Agency CMO	15,236	1/25/2021	0.00%
FANNIE MAE REMICS	31358NCV2	Agency CMO	2,293	5/25/2022	0.00%
FANNIE MAE REMICS	31397NEB7	Agency CMO	3,056	3/25/2024	0.00%
FANNIE MAE REMICS	31397SZL1	Agency CMO	21,780	8/25/2025	0.00%
FANNIE MAE REMICS	31397Q5M6	Agency CMO	9,886	9/25/2025	0.00%
FANNIE MAE REMICS	31394EGS1	Agency CMO	713,004	10/25/2031	0.01%
FANNIE MAE REMICS	31393A5B9	Agency CMO	166,483	3/25/2033	0.00%
FANNIE MAE REMICS	31394DA42	Agency CMO	31,312	2/25/2035	0.00%
FANNIE MAE REMICS	31396KMG4	Agency CMO	252,806	8/25/2036	0.00%
FANNIE MAE REMICS	31396YHT2	Agency CMO	34,010	2/25/2038	0.00%
FANNIE MAE REMICS	31397SE83	Agency CMO	34,783	2/25/2039	0.00%
FANNIE MAE REMICS	31397Q6H6	Agency CMO	26,096	3/25/2039	0.00%
FANNIE MAE REMICS	31397U3J6	Agency CMO	12,869	10/25/2039	0.00%
FANNIE MAE REMICS	31398TH53	Agency CMO	74,681	7/25/2040	0.00%
FANNIE MAE REMICS	31398TXE6	Agency CMO	932,222	8/25/2040	0.01%
FREDDIE MAC GOLD POOL	31294KSN6	Agency CMO	1,777	8/1/2018	0.00%
FREDDIE MAC GOLD POOL	31282CKN6	Agency CMO	849	10/1/2018	0.00%
FREDDIE MAC GOLD POOL	31283KVC9	Agency CMO	176	11/1/2018	0.00%
FREDDIE MAC REMICS	31394WYN2	Agency CMO	6,988	4/15/2019	0.00%
FREDDIE MAC REMICS	31395FHJ6	Agency CMO	14,194	9/15/2019	0.00%

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FREDDIE MAC REMICS	31395FYZ1	Agency CMO	15,780	9/15/2019	0.00%
FREDDIE MAC REMICS	31395TDR2	Agency CMO	41	4/15/2020	0.00%
FREDDIE MAC REMICS	3133T12W1	Agency CMO	82,204	11/15/2023	0.00%
FREDDIE MAC REMICS	31398LSE9	Agency CMO	50,627	7/15/2034	0.00%
FREDDIE MAC REMICS	31397HJC3	Agency CMO	63,566	5/15/2037	0.00%
FREDDIE MAC REMICS	31398EHW7	Agency CMO	15,696	5/15/2037	0.00%
FREDDIE MAC REMICS	3137A1Z30	Agency CMO	163,981	6/15/2037	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AA7	Agency CMO	13,485	7/25/2023	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AL3	Agency CMO	2,493,647	2/25/2024	0.03%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AX7	Agency CMO	4,514,379	4/25/2024	0.05%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0CG2	Agency CMO	294,576	9/25/2024	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0EF2	Agency CMO	5,231,550	3/25/2025	0.05%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FF1	Agency CMO	935,707	5/25/2025	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FT1	Agency CMO	18,099,491	12/25/2027	0.19%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0GF0	Agency CMO	9,882,245	3/25/2028	0.10%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0GT0	Agency CMO	16,994,522	4/25/2028	0.18%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0HF9	Agency CMO	7,968,286	5/25/2028	0.08%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0HT9	Agency CMO	15,444,489	7/25/2028	0.16%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0JF7	Agency CMO	489,243	9/25/2028	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0JR1	Agency CMO	18,559,909	10/25/2028	0.19%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KB4	Agency CMO	3,351,737	11/25/2028	0.04%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KL2	Agency CMO	84,337	12/25/2028	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KM0	Agency CMO	1,826,000	12/25/2028	0.02%
GNMA	38376XEZ2	Agency CMO	13,285	11/20/2038	0.00%
GNMA	38374UBP5	Agency CMO	17,699	5/16/2039	0.00%
FANNIE MAE POOL	31402CQZ8	Agency Pass-Through	165	11/1/2018	0.00%
FANNIE MAE POOL	31402QR78	Agency Pass-Through	14,238	11/1/2019	0.00%
FANNIE MAE POOL	31403C2Z3	Agency Pass-Through	11,755	6/1/2020	0.00%
FANNIE MAE POOL	3138EBZ4	Agency Pass-Through	13,818	5/1/2023	0.00%
FANNIE MAE POOL	31418MSV5	Agency Pass-Through	13,178	11/1/2023	0.00%
FREDDIE MAC GOLD POOL	3128M1QD4	Agency Pass-Through	11	2/1/2019	0.00%
FREDDIE MAC GOLD POOL	31335HH97	Agency Pass-Through	7,886	3/1/2019	0.00%
FREDDIE MAC GOLD POOL	3128M1F61	Agency Pass-Through	10,941	11/1/2019	0.00%
FREDDIE MAC GOLD POOL	3128MBTL1	Agency Pass-Through	15,757	5/1/2021	0.00%
GINNIE MAE I POOL	36241KAJ7	Agency Pass-Through	11,061	10/15/2019	0.00%
CHARTA LLC	16115WFT9	Asset-backed commercial paper	27,725,000	6/27/2018	0.29%
GOTHAM FUNDING CORP	38346MH23	Asset-backed commercial paper	14,150,000	8/2/2018	0.15%
LMA-AMERICAS LLC	53944RGW2	Asset-backed commercial paper	20,000,000	7/30/2018	0.21%
LMA-AMERICAS LLC	53944RH27	Asset-backed commercial paper	13,000,000	8/2/2018	0.13%
LMA-AMERICAS LLC	53944RHX9	Asset-backed commercial paper	20,000,000	8/31/2018	0.20%
VICTORY RECEIVABLES CORP	92646LG53	Asset-backed commercial paper	20,000,000	7/5/2018	0.21%

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VICTORY RECEIVABLES CORP	92646LHA1	Asset-backed commercial paper	23,250,000	8/10/2018	0.24%
LOANDEPOT STATION PLACE AGENCY SECURITIZATION TRUST 2017-1	53947HAA5	Asset-backed securities	20,365,000	11/25/2050	0.21%
STATION PLACE SECURITIZATION TRUST	85771HAA8	Asset-backed securities	16,369,000	7/24/2019	0.17%
STATION PLACE SECURITIZATION TRUST 2018-1	85771EAA5	Asset-backed securities	20,792,000	4/24/2019	0.21%
STATION PLACE SECURITIZATION TRUST SERIES 2017-6	85771GAA0	Asset-backed securities	32,563,000	11/24/2018	0.34%
BANK OF MONTREAL/CHICAGO IL	06371EV46	Certificate of deposit	28,500,000	9/12/2018	0.29%
BANK OF NOVA SCOTIA/HOUSTON	06417GP93	Certificate of deposit	18,000,000	9/14/2018	0.19%
BANK OF NOVA SCOTIA/HOUSTON	06417GQN1	Certificate of deposit	5,000,000	11/1/2018	0.05%
BANK OF NOVA SCOTIA/HOUSTON	06417GUN6	Certificate of deposit	9,500,000	11/9/2018	0.10%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606BLU8	Certificate of deposit	19,500,000	2/4/2019	0.20%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606BHL3	Certificate of deposit	16,300,000	5/29/2019	0.17%
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK/NEW YORK	22532XJG4	Certificate of deposit	19,750,000	5/11/2020	0.20%
CREDIT SUISSE AG/NEW YORK NY	22549LEF8	Certificate of deposit	31,000,000	7/18/2018	0.32%
MIZUHO BANK LTD/NY	60700AWW0	Certificate of deposit	20,000,000	10/10/2018	0.21%
MUFG BANK LTD/NEW YORK NY	06538NXN2	Certificate of deposit	10,000,000	2/22/2019	0.10%
NATIONAL BANK OF CANADA/NEW YORK NY	63307ULQ2	Certificate of deposit	19,500,000	5/8/2019	0.20%
NORDEA BANK AB/NEW YORK NY	65590ACJ3	Certificate of deposit	6,000,000	2/21/2019	0.06%
NORDEA BANK AB/NEW YORK NY	65590ADM5	Certificate of deposit	10,000,000	3/7/2019	0.10%
NORDEA BANK AB/NEW YORK NY	65590ATE6	Certificate of deposit	5,400,000	3/14/2019	0.06%
ROYAL BANK OF CANADA/NEW YORK NY	78012UBM6	Certificate of deposit	28,500,000	9/17/2018	0.29%
SKANDINAVISKA ENSKILDA BANKEN AB/NEW YORK NY	83050FUF6	Certificate of deposit	19,750,000	5/3/2019	0.20%
SOCIETE GENERALE/NEW YORK NY	83369YE36	Certificate of deposit	26,500,000	10/5/2018	0.27%
SUMITOMO MITSUI BANKING CORP/NEW YORK	86563YXB4	Certificate of deposit	19,650,000	6/5/2019	0.20%
SVENSKA HANDELSBANKEN/NEW YORK NY	86958JJG5	Certificate of deposit	10,000,000	2/12/2019	0.10%
SVENSKA HANDELSBANKEN/NEW YORK NY	86958JB65	Certificate of deposit	14,750,000	4/1/2020	0.15%
SWEDBANK AB/NEW YORK	87019UW88	Certificate of deposit	28,500,000	8/24/2020	0.29%
ABBVIE INC	00287CFK8	Commercial paper	28,500,000	6/19/2018	0.29%
AIR LIQUIDE US LLC	00912UF54	Commercial paper	19,000,000	6/5/2018	0.20%
AIR LIQUIDE US LLC	00912UG95	Commercial paper	33,000,000	7/9/2018	0.34%
ALBEMARLE CORP	01265RFT0	Commercial paper	3,750,000	6/27/2018	0.04%
ALBEMARLE CORP	01265RFU7	Commercial paper	19,000,000	6/28/2018	0.20%
ALBEMARLE CORP	01265RG69	Commercial paper	3,000,000	7/6/2018	0.03%
AMCOR LTD/AUSTRALIA	0234E5GA0	Commercial paper	19,975,000	7/10/2018	0.21%
AMCOR LTD/AUSTRALIA	0234E5GG7	Commercial paper	24,000,000	7/16/2018	0.25%
AMEREN CORP	02360SFR4	Commercial paper	43,000,000	6/25/2018	0.44%
AMEREN CORP	02360SFT0	Commercial paper	9,000,000	6/27/2018	0.09%
AMERICAN ELECTRIC POWER CO INC	0255E3FE3	Commercial paper	15,000,000	6/14/2018	0.15%
AMERICAN ELECTRIC POWER CO INC	0255E3FF0	Commercial paper	30,000,000	6/15/2018	0.31%
AMERICAN ELECTRIC POWER CO INC	0255E3FT0	Commercial paper	32,000,000	6/27/2018	0.33%
AMPHENOL CORP	03209MFE9	Commercial paper	8,000,000	6/14/2018	0.08%
AMPHENOL CORP	03209MG24	Commercial paper	28,500,000	7/2/2018	0.29%

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AMPHENOL CORP	03209MGP3	Commercial paper	7,099,000	7/23/2018	0.07%
AMPHENOL CORP	03209MGQ1	Commercial paper	19,000,000	7/24/2018	0.19%
AON CORP	03739PF84	Commercial paper	42,200,000	6/8/2018	0.43%
AON CORP	03739PFC5	Commercial paper	20,000,000	6/12/2018	0.21%
AON CORP	03739PFM3	Commercial paper	12,000,000	6/21/2018	0.12%
AON CORP	03739PFN1	Commercial paper	5,000,000	6/22/2018	0.05%
ARROW ELECTRONICS INC	04273MF57	Commercial paper	33,000,000	6/5/2018	0.34%
ARROW ELECTRONICS INC	04273MFB4	Commercial paper	19,000,000	6/11/2018	0.20%
ARROW ELECTRONICS INC	04273MFD0	Commercial paper	16,000,000	6/13/2018	0.16%
ARROW ELECTRONICS INC	04273MFN8	Commercial paper	10,000,000	6/22/2018	0.10%
ASTRAZENECA PLC	04635RF42	Commercial paper	24,000,000	6/4/2018	0.25%
ASTRAZENECA PLC	04635RG25	Commercial paper	5,000,000	7/2/2018	0.05%
AUTONATION INC	05330NF12	Commercial paper	50,000,000	6/1/2018	0.51%
AUTOZONE INC	05333UFJ4	Commercial paper	10,850,000	6/18/2018	0.11%
AVIATION CAPITAL GROUP LLC	05369CF77	Commercial paper	48,000,000	6/7/2018	0.49%
AVIATION CAPITAL GROUP LLC	05369CF85	Commercial paper	30,500,000	6/8/2018	0.31%
BARCLAYS BANK, PLC	06742QLS9	Commercial paper	47,500,000	8/24/2018	0.49%
BAT INTERNATIONAL FINANCE PLC	05531NF43	Commercial paper	54,500,000	6/4/2018	0.56%
BELL CANADA INC	07787QGP5	Commercial paper	9,500,000	7/23/2018	0.10%
BELL CANADA INC	07787QGW0	Commercial paper	19,000,000	7/30/2018	0.19%
BOSTON SCIENTIFIC CORP	10114BF51	Commercial paper	5,000,000	6/5/2018	0.05%
BOSTON SCIENTIFIC CORP	10114BF69	Commercial paper	8,000,000	6/6/2018	0.08%
BOSTON SCIENTIFIC CORP	10114BFD4	Commercial paper	17,000,000	6/13/2018	0.17%
BOSTON SCIENTIFIC CORP	10114BFM4	Commercial paper	26,000,000	6/21/2018	0.27%
BOSTON SCIENTIFIC CORP	10114BFS1	Commercial paper	19,000,000	6/26/2018	0.20%
BPCE SA	05571CH12	Commercial paper	90,500,000	8/1/2018	0.93%
CABOT CORP	12705XF70	Commercial paper	10,000,000	6/7/2018	0.10%
CABOT CORP	12705XFE5	Commercial paper	14,800,000	6/14/2018	0.15%
CABOT CORP	12705XFL9	Commercial paper	19,500,000	6/20/2018	0.20%
CABOT CORP	12705XV7	Commercial paper	28,000,000	6/29/2018	0.29%
CANADIAN NATURAL RESOURCES LTD	13638XFB1	Commercial paper	20,000,000	6/11/2018	0.21%
CANADIAN NATURAL RESOURCES LTD	13638XFR6	Commercial paper	45,500,000	6/25/2018	0.47%
CBS CORP	1248C3FR0	Commercial paper	9,500,000	6/25/2018	0.10%
CBS CORP	1248C3FT6	Commercial paper	48,000,000	6/27/2018	0.49%
CBS CORP	1248C3GG3	Commercial paper	5,000,000	7/16/2018	0.05%
CBS CORP	1248C3GH1	Commercial paper	7,000,000	7/17/2018	0.07%
CHURCH & DWIGHT CO INC	17133XF71	Commercial paper	24,000,000	6/7/2018	0.25%
CHURCH & DWIGHT CO INC	17133XGA3	Commercial paper	24,000,000	7/10/2018	0.25%
CIGNA CORP	17181BG53	Commercial paper	4,000,000	7/5/2018	0.04%
CONSTELLATION BRANDS INC	21037DFB5	Commercial paper	17,500,000	6/11/2018	0.18%
CONSTELLATION BRANDS INC	21037DFU3	Commercial paper	42,000,000	6/28/2018	0.43%

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CONSTELLATION BRANDS INC	21037DG24	Commercial paper	11,500,000	7/2/2018	0.12%
CRH AMERICA FINANCE INC	12636DFS2	Commercial paper	33,250,000	6/26/2018	0.34%
CRH AMERICA FINANCE INC	12636DGA0	Commercial paper	29,000,000	7/10/2018	0.30%
CRH AMERICA FINANCE INC	12636DGR3	Commercial paper	5,750,000	7/25/2018	0.06%
CRH AMERICA FINANCE INC	12636DGX0	Commercial paper	9,400,000	7/31/2018	0.10%
DANSKE CORP	2363F7F45	Commercial paper	24,100,000	6/4/2018	0.25%
DEUTSCHE TELEKOM AG	25156LG63	Commercial paper	48,000,000	7/6/2018	0.49%
DIAGEO CAPITAL PLC	2524H5FC6	Commercial paper	37,000,000	6/12/2018	0.38%
DISCOVERY COMMUNICATIONS LLC	25471KFN7	Commercial paper	14,000,000	6/22/2018	0.14%
DISCOVERY COMMUNICATIONS LLC	25471KFV9	Commercial paper	48,000,000	6/29/2018	0.49%
DNB BANK ASA	2332K4GM0	Commercial paper	18,500,000	6/20/2018	0.19%
DOMINION ENERGY GAS HOLDINGS LLC	25737MFR4	Commercial paper	20,500,000	6/25/2018	0.21%
DOW CHEMICAL CO/THE	26055BG57	Commercial paper	19,000,000	7/5/2018	0.20%
DUKE ENERGY CORP	26244JFM6	Commercial paper	23,000,000	6/21/2018	0.24%
EASTMAN CHEMICAL CO	27743KF62	Commercial paper	20,000,000	6/6/2018	0.21%
EASTMAN CHEMICAL CO	27743KFC9	Commercial paper	30,500,000	6/12/2018	0.31%
EI DU PONT DE NEMOURS & CO	2635J5FS3	Commercial paper	13,000,000	6/26/2018	0.13%
ENBRIDGE ENERGY PARTNERS LP	2925A3F52	Commercial paper	15,000,000	6/5/2018	0.15%
ENBRIDGE ENERGY PARTNERS LP	2925A3FF0	Commercial paper	18,000,000	6/15/2018	0.19%
ENBRIDGE ENERGY PARTNERS LP	2925A3FJ2	Commercial paper	10,500,000	6/18/2018	0.11%
ENBRIDGE US INC	29251VFR2	Commercial paper	7,850,000	6/25/2018	0.08%
ENERGY TRANSFER LP	29277FF14	Commercial paper	66,450,000	6/1/2018	0.68%
ENI FINANCE USA INC	26876BG96	Commercial paper	24,000,000	7/9/2018	0.25%
ENI FINANCE USA INC	26876BGC9	Commercial paper	14,000,000	7/12/2018	0.14%
ENI FINANCE USA INC	26876BGP0	Commercial paper	6,030,000	7/23/2018	0.06%
ENI FINANCE USA INC	26876BGR6	Commercial paper	30,227,000	7/25/2018	0.31%
ENERGY CORP	29366GG62	Commercial paper	28,500,000	7/6/2018	0.29%
ENERGY CORP	29366GGL9	Commercial paper	15,000,000	7/20/2018	0.15%
ENERGY CORP	29366GGT2	Commercial paper	8,201,000	7/27/2018	0.08%
ENERGY CORP	29366GHD6	Commercial paper	32,000,000	8/13/2018	0.33%
ENTERPRISE PRODUCTS OPERATING LLC	29380DFB1	Commercial paper	24,500,000	6/11/2018	0.25%
ENTERPRISE PRODUCTS OPERATING LLC	29380DFJ4	Commercial paper	25,000,000	6/18/2018	0.26%
ENTERPRISE PRODUCTS OPERATING LLC	29380DFN5	Commercial paper	5,000,000	6/22/2018	0.05%
ENTERPRISE PRODUCTS OPERATING LLC	29380DFV7	Commercial paper	24,000,000	6/29/2018	0.25%
ENTERPRISE PRODUCTS OPERATING LLC	29380DG38	Commercial paper	6,000,000	7/3/2018	0.06%
ERAC USA FINANCE LLC	26882SFL5	Commercial paper	37,800,000	6/20/2018	0.39%
ERAC USA FINANCE LLC	26882SFM3	Commercial paper	33,600,000	6/21/2018	0.35%
FMC CORP	34410XF13	Commercial paper	30,200,000	6/1/2018	0.31%
FMC TECHNOLOGIES INC	3024X3F58	Commercial paper	13,520,000	6/5/2018	0.14%
FMC TECHNOLOGIES INC	3024X3F74	Commercial paper	10,264,000	6/7/2018	0.11%
FMC TECHNOLOGIES INC	3024X3FF6	Commercial paper	10,000,000	6/15/2018	0.10%

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Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FMC TECHNOLOGIES INC	3024X3FL3	Commercial paper	2,000,000	6/20/2018	0.02%
FMC TECHNOLOGIES INC	3024X3G57	Commercial paper	9,000,000	7/5/2018	0.09%
FMC TECHNOLOGIES INC	3024X3GA6	Commercial paper	13,000,000	7/10/2018	0.13%
FMC TECHNOLOGIES INC	3024X3GC2	Commercial paper	12,000,000	7/12/2018	0.12%
FORD MOTOR CREDIT CO LLC	3454G1FF8	Commercial paper	13,000,000	6/15/2018	0.13%
FORD MOTOR CREDIT CO LLC	3454G1GA8	Commercial paper	4,000,000	7/10/2018	0.04%
FORD MOTOR CREDIT CO LLC	3454G1HE9	Commercial paper	18,940,000	8/14/2018	0.19%
FORD MOTOR CREDIT CO LLC	3454G1HF6	Commercial paper	14,000,000	8/15/2018	0.14%
FORD MOTOR CREDIT CO LLC	3454G1K54	Commercial paper	5,503,000	10/5/2018	0.06%
FORTIVE CORP	34961EF67	Commercial paper	41,000,000	6/6/2018	0.42%
HAWAIIAN ELECTRIC INDUSTRIES INC	41987LF41	Commercial paper	19,000,000	6/4/2018	0.20%
HUMANA INC	44486JFU8	Commercial paper	9,000,000	6/28/2018	0.09%
INTERPUBLIC GROUP OF COS INC/THE	46070QF13	Commercial paper	18,500,000	6/1/2018	0.19%
INTERPUBLIC GROUP OF COS INC/THE	46070QFB1	Commercial paper	3,000,000	6/11/2018	0.03%
INTERPUBLIC GROUP OF COS INC/THE	46070QFE5	Commercial paper	17,150,000	6/14/2018	0.18%
INTERPUBLIC GROUP OF COS INC/THE	46070QFR6	Commercial paper	32,000,000	6/25/2018	0.33%
KINDER MORGAN INC/DE	49455MF11	Commercial paper	47,000,000	6/1/2018	0.48%
LVMH MOET HENNESSY LOUIS VUITTON INC	55078UFS8	Commercial paper	28,000,000	6/26/2018	0.29%
LVMH MOET HENNESSY LOUIS VUITTON INC	55078UFT6	Commercial paper	37,000,000	6/27/2018	0.38%
LVMH MOET HENNESSY LOUIS VUITTON INC	55078UGP3	Commercial paper	14,500,000	7/23/2018	0.15%
MAGNA INTERNATIONAL INC	55922QF48	Commercial paper	42,500,000	6/4/2018	0.44%
MAGNA INTERNATIONAL INC	55922QFC0	Commercial paper	15,300,000	6/12/2018	0.16%
MARRIOTT INTERNATIONAL INC/MD	57163UFT8	Commercial paper	41,500,000	6/27/2018	0.43%
MARRIOTT INTERNATIONAL INC/MD	57163UG59	Commercial paper	11,000,000	7/5/2018	0.11%
MARRIOTT INTERNATIONAL INC/MD	57163UGH3	Commercial paper	25,500,000	7/17/2018	0.26%
MARSH & MCLENNAN COS INC	57174WV6	Commercial paper	11,220,000	6/29/2018	0.12%
MCCORMICK & CO INC/MD	57978DGJ2	Commercial paper	33,300,000	7/18/2018	0.34%
MONDELEZ INTERNATIONAL INC	60920WF88	Commercial paper	17,000,000	6/8/2018	0.17%
MONDELEZ INTERNATIONAL INC	60920WFS4	Commercial paper	8,000,000	6/26/2018	0.08%
NATIONAL GRID USA	6362P3GC2	Commercial paper	42,750,000	7/12/2018	0.44%
NATIONAL GRID USA	6362P3GD0	Commercial paper	33,250,000	7/13/2018	0.34%
NBCUNIVERSAL ENTERPRISE INC	63946EFK5	Commercial paper	43,000,000	6/19/2018	0.44%
NEWELL BRANDS INC	65119KF76	Commercial paper	25,000,000	6/7/2018	0.26%
NEWELL BRANDS INC	65119KFS0	Commercial paper	15,500,000	6/26/2018	0.16%
NORTHROP GRUMMAN CORP	66681MFT0	Commercial paper	9,500,000	6/27/2018	0.10%
NRW BANK	62939MGW1	Commercial paper	14,000,000	7/30/2018	0.14%
NUTRIEN LTD	67077VF78	Commercial paper	20,000,000	6/7/2018	0.21%
NUTRIEN LTD	67077VGJ1	Commercial paper	30,000,000	7/18/2018	0.31%
NUTRIEN LTD	67077VGQ5	Commercial paper	25,000,000	7/24/2018	0.26%
OMNICOM CAPITAL INC	6821A3F83	Commercial paper	20,000,000	6/8/2018	0.21%
OMNICOM CAPITAL INC	6821A3FB6	Commercial paper	8,000,000	6/11/2018	0.08%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
OMNICOM CAPITAL INC	6821A3FD2	Commercial paper	50,000,000	6/13/2018	0.51%
ONCOR ELECTRIC DELIVERY	68236GFL6	Commercial paper	22,500,000	6/20/2018	0.23%
ONCOR ELECTRIC DELIVERY	68236GFR3	Commercial paper	11,900,000	6/25/2018	0.12%
ONCOR ELECTRIC DELIVERY	68236GFV4	Commercial paper	28,500,000	6/29/2018	0.29%
ONEOK INC	68269FF12	Commercial paper	33,000,000	6/1/2018	0.34%
PUGET SOUND ENERGY INC	74533BF43	Commercial paper	9,500,000	6/4/2018	0.10%
PUGET SOUND ENERGY INC	74533BF76	Commercial paper	10,500,000	6/7/2018	0.11%
PUGET SOUND ENERGY INC	74533BFE1	Commercial paper	7,200,000	6/14/2018	0.07%
PUGET SOUND ENERGY INC	74533BFF8	Commercial paper	9,750,000	6/15/2018	0.10%
PUGET SOUND ENERGY INC	74533BFJ0	Commercial paper	14,250,000	6/18/2018	0.15%
RECKITT BENCKISER TREASURY SERVICES PLC	7562E1F66	Commercial paper	38,000,000	6/6/2018	0.39%
ROGERS COMMUNICATIONS INC	77511MF71	Commercial paper	31,000,000	6/7/2018	0.32%
ROGERS COMMUNICATIONS INC	77511MFU0	Commercial paper	47,000,000	6/28/2018	0.48%
SCHLUMBERGER HOLDINGS CORP	80686EFB3	Commercial paper	4,000,000	6/11/2018	0.04%
SCHLUMBERGER HOLDINGS CORP	80686EFJ6	Commercial paper	18,300,000	6/18/2018	0.19%
SHERWIN-WILLIAMS CO/THE	82434UFE2	Commercial paper	47,000,000	6/14/2018	0.48%
SHERWIN-WILLIAMS CO/THE	82434UFU6	Commercial paper	29,000,000	6/28/2018	0.30%
SOUTHERN CO GAS CAPITAL CORP	8426EMFJ9	Commercial paper	23,500,000	6/18/2018	0.24%
SOUTHERN POWER CO	84364UF85	Commercial paper	24,000,000	6/8/2018	0.25%
SUNCOR ENERGY INC	86723BFK1	Commercial paper	25,000,000	6/19/2018	0.26%
SUNCOR ENERGY INC	86723BFN5	Commercial paper	14,000,000	6/22/2018	0.14%
SUNCOR ENERGY INC	86723BFR6	Commercial paper	11,000,000	6/25/2018	0.11%
TIME WARNER INC	88732HFC1	Commercial paper	24,000,000	6/12/2018	0.25%
TIME WARNER INC	88732HFN7	Commercial paper	37,500,000	6/22/2018	0.39%
TOTAL CAPITAL CANADA LTD	89153QGJ3	Commercial paper	13,700,000	7/18/2018	0.14%
TRANSCANADA AMERICAN INVESTMENTS LTD	89354XF56	Commercial paper	21,500,000	6/5/2018	0.22%
TRANSCANADA PIPELINES LTD	89355QFJ0	Commercial paper	5,000,000	6/18/2018	0.05%
TRANSCANADA PIPELINES LTD	89355QFK7	Commercial paper	19,750,000	6/19/2018	0.20%
TYCO INTERNATIONAL HOLDING SARL	90220MFC5	Commercial paper	25,000,000	6/12/2018	0.26%
TYCO INTERNATIONAL HOLDING SARL	90220MFU5	Commercial paper	25,000,000	6/28/2018	0.26%
TYCO INTERNATIONAL HOLDING SARL	90220MGW0	Commercial paper	19,000,000	7/30/2018	0.19%
UDR INC	90352QFF9	Commercial paper	33,200,000	6/15/2018	0.34%
UDR INC	90352QG27	Commercial paper	29,000,000	7/2/2018	0.30%
WALGREENS BOOTS ALLIANCE INC	93142XFM8	Commercial paper	24,000,000	6/21/2018	0.25%
WASTE MANAGEMENT INC	94107NFE9	Commercial paper	10,750,000	6/14/2018	0.11%
WESTAR ENERGY INC	95709XFK2	Commercial paper	11,000,000	6/19/2018	0.11%
WESTAR ENERGY INC	95709XFL0	Commercial paper	30,000,000	6/20/2018	0.31%
WESTAR ENERGY INC	95709XFN6	Commercial paper	20,000,000	6/22/2018	0.21%
WPP CP LLC	92939BGG7	Commercial paper	37,500,000	7/16/2018	0.38%
ABN AMRO BANK NV	00084DAP5	Investment-grade corporate bonds	47,305,000	1/18/2019	0.49%
ABN AMRO BANK NV	00084DAR1	Investment-grade corporate bonds	38,000,000	1/19/2021	0.39%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
AIG GLOBAL FUNDING	00138CAE8	Investment-grade corporate bonds	27,350,000	7/2/2020	0.28%
ALIMENTATION COUCHE-TARD INC	01626PAL0	Investment-grade corporate bonds	39,240,000	12/13/2019	0.40%
AMAZON.COM INC	023135AR7	Investment-grade corporate bonds	19,300,000	8/21/2020	0.19%
AMERICAN EXPRESS CO	025816BQ1	Investment-grade corporate bonds	28,400,000	10/30/2020	0.29%
AMERICAN EXPRESS CO	025816BV0	Investment-grade corporate bonds	9,500,000	5/17/2021	0.10%
AMERICAN EXPRESS CREDIT CORP	0258M0DL0	Investment-grade corporate bonds	10,921,000	3/18/2019	0.11%
AMERICAN EXPRESS CREDIT CORP	0258M0EJ4	Investment-grade corporate bonds	6,835,000	5/3/2019	0.07%
AMERICAN EXPRESS CREDIT CORP	0258M0DQ9	Investment-grade corporate bonds	1,900,000	8/15/2019	0.02%
AMERICAN EXPRESS CREDIT CORP	0258M0ED7	Investment-grade corporate bonds	6,200,000	10/30/2019	0.06%
AMERICAN EXPRESS CREDIT CORP	0258M0EF2	Investment-grade corporate bonds	7,800,000	3/3/2020	0.08%
AMERICAN HONDA FINANCE CORP	02665WAX9	Investment-grade corporate bonds	7,000,000	7/13/2018	0.07%
AMERICAN HONDA FINANCE CORP	02665WBNO	Investment-grade corporate bonds	14,700,000	2/14/2020	0.15%
ANHEUSER-BUSCH INBEV FINANCE INC	035242AK2	Investment-grade corporate bonds	31,025,000	2/1/2021	0.33%
APPLE INC	037833CL2	Investment-grade corporate bonds	25,000,000	2/7/2020	0.26%
ASTRAZENECA PLC	046353AJ7	Investment-grade corporate bonds	42,300,000	11/16/2018	0.44%
AT&T INC	00206RCB6	Investment-grade corporate bonds	12,300,000	11/27/2018	0.13%
AT&T INC	00206RDU3	Investment-grade corporate bonds	34,100,000	1/15/2020	0.35%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACS8	Investment-grade corporate bonds	28,940,000	9/23/2019	0.30%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACU3	Investment-grade corporate bonds	19,950,000	8/19/2020	0.21%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACY5	Investment-grade corporate bonds	24,900,000	11/9/2020	0.26%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ADC2	Investment-grade corporate bonds	14,625,000	5/17/2021	0.15%
BANK OF AMERICA CORP	590188JN9	Investment-grade corporate bonds	6,410,000	11/15/2018	0.07%
BANK OF AMERICA CORP	06051GEY1	Investment-grade corporate bonds	21,664,000	1/15/2019	0.22%
BANK OF AMERICA CORP	06051GFE4	Investment-grade corporate bonds	18,751,000	4/1/2019	0.19%
BANK OF AMERICA CORP	06051GFV6	Investment-grade corporate bonds	17,885,000	4/19/2021	0.19%
BANK OF AMERICA CORP	06051GGN3	Investment-grade corporate bonds	21,770,000	7/21/2021	0.23%
BANK OF AMERICA CORP	06051GGU7	Investment-grade corporate bonds	8,715,000	10/1/2021	0.09%
BANK OF MONTREAL	06367THR4	Investment-grade corporate bonds	5,000,000	7/18/2019	0.05%
BANK OF MONTREAL	06367TYM6	Investment-grade corporate bonds	24,600,000	6/15/2020	0.25%
BANK OF MONTREAL	06367T4X5	Investment-grade corporate bonds	11,600,000	4/13/2021	0.12%
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	0.05%
BANK OF NOVA SCOTIA/THE	064159HU3	Investment-grade corporate bonds	10,000,000	6/14/2019	0.10%
BANK OF NOVA SCOTIA/THE	064159JY3	Investment-grade corporate bonds	14,000,000	7/14/2020	0.14%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAP2	Investment-grade corporate bonds	19,255,000	3/28/2019	0.20%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAL1	Investment-grade corporate bonds	52,900,000	7/20/2020	0.55%
BARCLAYS BANK, PLC	06744CFV8	Investment-grade corporate bonds	25,500,000	8/7/2020	0.26%
BAT INTERNATIONAL FINANCE PLC	05530QAJ9	Investment-grade corporate bonds	6,000,000	6/15/2018	0.06%
BB&T CORP	05531FAR4	Investment-grade corporate bonds	11,313,000	2/1/2019	0.12%
BB&T CORP	05531FAT0	Investment-grade corporate bonds	20,957,000	1/15/2020	0.22%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BB&T CORP	05531FAW3	Investment-grade corporate bonds	29,545,000	6/15/2020	0.31%
BB&T CORP	05531FBA0	Investment-grade corporate bonds	4,750,000	2/1/2021	0.05%
BECTON DICKINSON AND CO	075887BQ1	Investment-grade corporate bonds	20,750,000	6/6/2019	0.21%
BERKSHIRE HATHAWAY FINANCE CORP	084664CN9	Investment-grade corporate bonds	19,750,000	1/10/2020	0.20%
BMW US CAPITAL LLC	05565EAN5	Investment-grade corporate bonds	8,800,000	9/13/2019	0.09%
BMW US CAPITAL LLC	05565EAQ8	Investment-grade corporate bonds	9,800,000	4/6/2020	0.10%
BMW US CAPITAL LLC	05565EAV7	Investment-grade corporate bonds	19,000,000	4/12/2021	0.20%
BNP PARIBAS SA	05574LPT9	Investment-grade corporate bonds	12,410,000	8/20/2018	0.13%
BP CAPITAL MARKETS PLC	05565QDJ4	Investment-grade corporate bonds	16,010,000	8/14/2018	0.16%
BP CAPITAL MARKETS PLC	05565QCG1	Investment-grade corporate bonds	17,000,000	9/26/2018	0.17%
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	0.11%
BRANCH BANKING & TRUST CO	07330NAM7	Investment-grade corporate bonds	16,250,000	5/1/2019	0.17%
BRANCH BANKING & TRUST CO	07330NAP0	Investment-grade corporate bonds	10,000,000	1/15/2020	0.10%
BROADCOM CRP / CAYMN FI	11134LAK5	Investment-grade corporate bonds	29,150,000	1/15/2021	0.29%
CANADIAN IMPERIAL BANK OF COMMERCE	136069XZ9	Investment-grade corporate bonds	27,300,000	2/2/2021	0.28%
CAPITAL ONE NA	14042E5V8	Investment-grade corporate bonds	13,685,000	8/17/2018	0.14%
CAPITAL ONE NA	14042E5W6	Investment-grade corporate bonds	25,515,000	8/17/2018	0.26%
CAPITAL ONE NA	14042RBU4	Investment-grade corporate bonds	26,000,000	9/13/2019	0.27%
CHARLES SCHWAB CORP/THE	808513AV7	Investment-grade corporate bonds	28,500,000	5/21/2021	0.29%
CHEVRON CORP	166764AM2	Investment-grade corporate bonds	9,800,000	11/15/2019	0.10%
CHEVRON CORP	166764BQ2	Investment-grade corporate bonds	24,950,000	3/3/2020	0.26%
CISCO SYSTEMS INC	17275RAY8	Investment-grade corporate bonds	10,000,000	6/15/2018	0.10%
CITIGROUP INC	172967JV4	Investment-grade corporate bonds	1,643,000	7/30/2018	0.02%
CITIGROUP INC	172967LE9	Investment-grade corporate bonds	10,447,000	1/10/2020	0.11%
CITIGROUP INC	172967KC4	Investment-grade corporate bonds	18,205,000	10/26/2020	0.19%
CITIGROUP INC	172967KL4	Investment-grade corporate bonds	45,563,000	3/30/2021	0.48%
CITIGROUP INC	172967KW0	Investment-grade corporate bonds	17,840,000	8/2/2021	0.19%
CITIZENS BANK NA/PROVIDENCE RI	17401QAH4	Investment-grade corporate bonds	30,900,000	3/2/2020	0.32%
CITIZENS BANK NA/PROVIDENCE RI	17401QAK7	Investment-grade corporate bonds	48,061,000	5/26/2020	0.50%
COMMONWEALTH BANK OF AUSTRALIA	2027A0HS1	Investment-grade corporate bonds	6,550,000	3/15/2019	0.07%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JA8	Investment-grade corporate bonds	19,627,000	11/7/2019	0.20%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JJ9	Investment-grade corporate bonds	14,900,000	3/10/2020	0.15%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JQ3	Investment-grade corporate bonds	19,600,000	9/18/2020	0.20%
CONAGRA BRANDS INC	205887BW1	Investment-grade corporate bonds	14,020,000	10/9/2020	0.14%
CREDIT AGRICOLE SA/LONDON	22532LAN4	Investment-grade corporate bonds	23,040,000	4/15/2019	0.24%
CREDIT AGRICOLE SA/LONDON	225313AH8	Investment-grade corporate bonds	5,005,000	6/10/2020	0.05%
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	225433AP6	Investment-grade corporate bonds	55,603,000	4/16/2021	0.60%
CVS HEALTH CORP	126650CH1	Investment-grade corporate bonds	42,100,000	7/20/2018	0.43%
DAIMLER FINANCE NORTH AMERICA LLC	233851CW2	Investment-grade corporate bonds	4,730,000	11/5/2018	0.05%
DANSKE BANK A/S	23636AAG6	Investment-grade corporate bonds	38,941,000	9/6/2019	0.40%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
DANSKE BANK A/S	23636AAL5	Investment-grade corporate bonds	23,000,000	3/2/2020	0.24%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAT0	Investment-grade corporate bonds	11,495,000	9/19/2019	0.12%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAX1	Investment-grade corporate bonds	22,550,000	1/17/2020	0.23%
DIAGEO CAPITAL PLC	25243YAW9	Investment-grade corporate bonds	28,500,000	5/18/2020	0.29%
DNB BANK ASA	23329PAB6	Investment-grade corporate bonds	53,305,000	10/2/2020	0.55%
DOMINION ENERGY INC	25746UCU1	Investment-grade corporate bonds	30,150,000	6/1/2019	0.31%
DOMINION ENERGY INC	25746UCV9	Investment-grade corporate bonds	29,500,000	12/1/2020	0.30%
DTE ENERGY CO	233331AX5	Investment-grade corporate bonds	7,000,000	10/1/2019	0.07%
DUKE ENERGY FLORIDA LLC	26444HAD3	Investment-grade corporate bonds	12,250,000	12/15/2019	0.13%
EDISON INTERNATIONAL	281020AK3	Investment-grade corporate bonds	10,000,000	4/15/2020	0.10%
EQT CORP	26884LAD1	Investment-grade corporate bonds	28,500,000	10/1/2020	0.29%
FIFTH THIRD BANCORP	316773AD2	Investment-grade corporate bonds	12,475,000	6/1/2018	0.13%
FIFTH THIRD BANK/CINCINNATI OH	31677QBD0	Investment-grade corporate bonds	11,509,000	8/20/2018	0.12%
FIFTH THIRD BANK/CINCINNATI OH	31677QBE8	Investment-grade corporate bonds	18,550,000	8/20/2018	0.19%
FIFTH THIRD BANK/CINCINNATI OH	31677QBJ7	Investment-grade corporate bonds	13,335,000	9/27/2019	0.14%
FIFTH THIRD BANK/CINCINNATI OH	31677QBL2	Investment-grade corporate bonds	24,345,000	10/30/2020	0.25%
FORD MOTOR CREDIT CO LLC	345397WQ2	Investment-grade corporate bonds	11,515,000	3/12/2019	0.12%
GENERAL MOTORS FINANCIAL CO INC	37045XBA3	Investment-grade corporate bonds	8,250,000	1/15/2019	0.09%
GENERAL MOTORS FINANCIAL CO INC	37045XBN5	Investment-grade corporate bonds	7,950,000	10/4/2019	0.08%
GLAXOSMITHKLINE CAPITAL PLC	377373AF2	Investment-grade corporate bonds	23,750,000	5/14/2021	0.25%
GOLDMAN SACHS GROUP INC/THE	38141EB73	Investment-grade corporate bonds	29,611,000	11/15/2018	0.31%
GOLDMAN SACHS GROUP INC/THE	38145GAK6	Investment-grade corporate bonds	7,505,000	12/13/2019	0.08%
GOLDMAN SACHS GROUP INC/THE	38148LAB2	Investment-grade corporate bonds	4,795,000	4/23/2020	0.05%
HALLIBURTON CO	406216BC4	Investment-grade corporate bonds	6,680,000	8/1/2018	0.07%
HSBC HOLDINGS PLC	404280AX7	Investment-grade corporate bonds	28,139,000	3/8/2021	0.30%
HSBC HOLDINGS PLC	404280BQ1	Investment-grade corporate bonds	28,000,000	5/18/2021	0.29%
HSBC HOLDINGS PLC	404280AZ2	Investment-grade corporate bonds	6,366,000	5/25/2021	0.07%
HSBC USA INC	40428HPW6	Investment-grade corporate bonds	13,250,000	8/7/2018	0.14%
HSBC USA INC	40428HPK2	Investment-grade corporate bonds	25,110,000	9/24/2018	0.26%
HSBC USA INC	40428HPP1	Investment-grade corporate bonds	13,350,000	11/13/2019	0.14%
HUNTINGTON BANCSHARES INC/OH	446150AH7	Investment-grade corporate bonds	22,500,000	8/2/2018	0.23%
HUNTINGTON NATIONAL BANK/THE	446438RV7	Investment-grade corporate bonds	31,585,000	3/10/2020	0.33%
IBM CREDIT LLC	44932HAE3	Investment-grade corporate bonds	28,865,000	1/20/2021	0.30%
ING BANK NV	44987CAE8	Investment-grade corporate bonds	13,000,000	8/17/2018	0.13%
ING BANK NV	44987CAF5	Investment-grade corporate bonds	7,400,000	8/17/2018	0.08%
ING BANK NV	44987CAK4	Investment-grade corporate bonds	13,130,000	3/22/2019	0.14%
ING BANK NV	449786BG6	Investment-grade corporate bonds	8,000,000	8/15/2019	0.08%
ING BANK NV	449786BE1	Investment-grade corporate bonds	14,455,000	10/1/2019	0.15%
ING BANK NV	44987CAH1	Investment-grade corporate bonds	5,350,000	8/17/2020	0.06%
ING BANK NV	449786BF8	Investment-grade corporate bonds	2,700,000	8/15/2021	0.03%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSY8	Investment-grade corporate bonds	24,800,000	12/27/2018	0.26%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSV4	Investment-grade corporate bonds	9,500,000	2/13/2019	0.10%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSZ5	Investment-grade corporate bonds	47,500,000	4/27/2020	0.49%
JOHN DEERE CAPITAL CORP	24422ETK5	Investment-grade corporate bonds	10,000,000	10/9/2019	0.10%
JPMORGAN CHASE & CO	46625HKB5	Investment-grade corporate bonds	23,528,000	1/23/2020	0.25%
JPMORGAN CHASE & CO	46625HNY2	Investment-grade corporate bonds	16,152,000	10/29/2020	0.17%
JPMORGAN CHASE & CO	46625HOK9	Investment-grade corporate bonds	21,696,000	3/1/2021	0.23%
JPMORGAN CHASE & CO	46647PAC0	Investment-grade corporate bonds	1,142,000	3/9/2021	0.01%
JPMORGAN CHASE & CO	46647PAG1	Investment-grade corporate bonds	11,960,000	6/1/2021	0.12%
JPMORGAN CHASE BANK NA	48125LRL8	Investment-grade corporate bonds	6,000,000	2/1/2021	0.06%
JPMORGAN CHASE BANK NA	48125LRP9	Investment-grade corporate bonds	14,750,000	4/26/2021	0.15%
KEYBANK NA/CLEVELAND OH	49327M2H6	Investment-grade corporate bonds	24,410,000	6/1/2018	0.25%
KEYCORP	49326EEE9	Investment-grade corporate bonds	25,079,000	12/13/2018	0.26%
KRAFT HEINZ FOODS CO	50077LAN6	Investment-grade corporate bonds	29,038,000	8/9/2019	0.30%
KRAFT HEINZ FOODS CO	50077LAP1	Investment-grade corporate bonds	26,708,000	2/10/2021	0.28%
LLOYDS BANK PLC	53944VAQ2	Investment-grade corporate bonds	33,050,000	5/7/2021	0.34%
MANUFACTURERS & TRADERS TRUST CO	55279HAE0	Investment-grade corporate bonds	7,000,000	1/30/2019	0.07%
MANUFACTURERS & TRADERS TRUST CO	55279HAS9	Investment-grade corporate bonds	47,500,000	1/25/2021	0.49%
MCDONALD'S CORP	58013MEW0	Investment-grade corporate bonds	49,000,000	12/7/2018	0.50%
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	0.26%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCB3	Investment-grade corporate bonds	10,000,000	12/19/2018	0.10%
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	0.02%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCJ6	Investment-grade corporate bonds	10,300,000	9/19/2019	0.11%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCM9	Investment-grade corporate bonds	11,500,000	1/8/2021	0.12%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AB0	Investment-grade corporate bonds	8,429,000	3/1/2021	0.09%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AF1	Investment-grade corporate bonds	10,700,000	9/13/2021	0.11%
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	0.16%
MIZUHO FINANCIAL GROUP INC	60687YAC3	Investment-grade corporate bonds	10,700,000	4/12/2021	0.11%
MIZUHO FINANCIAL GROUP INC	60687YAF6	Investment-grade corporate bonds	41,839,000	9/13/2021	0.44%
MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV	60920LAB0	Investment-grade corporate bonds	36,700,000	10/28/2019	0.38%
MONDELEZ INTERNATIONAL INC	609207AC9	Investment-grade corporate bonds	11,750,000	2/1/2019	0.12%
MOODY'S CORP	615369AH8	Investment-grade corporate bonds	22,950,000	9/4/2018	0.24%
MORGAN STANLEY	61746BEH5	Investment-grade corporate bonds	25,600,000	2/14/2020	0.26%
MORGAN STANLEY	61761JB40	Investment-grade corporate bonds	11,042,000	6/16/2020	0.12%
MORGAN STANLEY	61744YAM0	Investment-grade corporate bonds	25,830,000	2/10/2021	0.27%
MORGAN STANLEY	61746BEB8	Investment-grade corporate bonds	28,992,000	4/21/2021	0.31%
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	0.18%
NATIONAL AUSTRALIA BANK LTD	6325C0DP3	Investment-grade corporate bonds	25,700,000	5/22/2020	0.27%

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	0.29%
NATIONAL BANK OF CANADA	63307A2B0	Investment-grade corporate bonds	5,070,000	12/14/2018	0.05%
NATIONAL BANK OF CANADA	63307A2F1	Investment-grade corporate bonds	21,023,000	6/12/2020	0.22%
NATIONAL BANK OF CANADA	63307A2H7	Investment-grade corporate bonds	18,700,000	11/2/2020	0.19%
NEW YORK LIFE GLOBAL FUNDING	64952WCL5	Investment-grade corporate bonds	15,000,000	10/24/2019	0.16%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339KAJ9	Investment-grade corporate bonds	7,000,000	9/1/2018	0.07%
NISSAN MOTOR ACCEPTANCE CORP	654740AQ2	Investment-grade corporate bonds	15,000,000	9/13/2019	0.16%
NISSAN MOTOR ACCEPTANCE CORP	654740AU3	Investment-grade corporate bonds	10,250,000	1/13/2020	0.11%
NISSAN MOTOR ACCEPTANCE CORP	654740AY5	Investment-grade corporate bonds	29,800,000	7/13/2020	0.31%
NISSAN MOTOR ACCEPTANCE CORP	654740BC2	Investment-grade corporate bonds	11,900,000	9/28/2020	0.12%
NORDEA BANK AB	65557CAP8	Investment-grade corporate bonds	15,800,000	9/17/2018	0.16%
NORDEA BANK AB	65557CAW3	Investment-grade corporate bonds	51,875,000	5/29/2020	0.54%
PEPSICO INC	713448DG0	Investment-grade corporate bonds	4,230,000	2/22/2019	0.04%
PHILLIPS 66	718546AM6	Investment-grade corporate bonds	22,250,000	4/15/2019	0.23%
PHILLIPS 66	718546AP9	Investment-grade corporate bonds	21,349,000	4/15/2020	0.22%
PNC BANK NA	69353REM6	Investment-grade corporate bonds	21,000,000	6/1/2018	0.22%
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	0.12%
PNC BANK NA	69353RFD5	Investment-grade corporate bonds	13,650,000	5/19/2020	0.14%
PNC BANK NA	69353RFK9	Investment-grade corporate bonds	27,970,000	1/22/2021	0.29%
PNC FINANCIAL SERVICES GROUP INC/THE	693475AS4	Investment-grade corporate bonds	10,000,000	8/7/2018	0.10%
PRICOA GLOBAL FUNDING I	74153WCJ6	Investment-grade corporate bonds	22,000,000	6/27/2018	0.23%
PRINCIPAL LIFE GLOBAL FUNDING II	74256LBA6	Investment-grade corporate bonds	10,000,000	2/22/2019	0.10%
RABOBANK NEDERLAND NV NY	21688AAH5	Investment-grade corporate bonds	48,300,000	8/9/2019	0.50%
RABOBANK NEDERLAND NV NY	21688AAP7	Investment-grade corporate bonds	20,400,000	4/26/2021	0.21%
REGIONS BANK/BIRMINGHAM AL	759187BL0	Investment-grade corporate bonds	57,200,000	9/14/2018	0.59%
REGIONS BANK/BIRMINGHAM AL	759187CC9	Investment-grade corporate bonds	24,100,000	4/1/2021	0.25%
ROYAL BANK OF CANADA	78012KKA4	Investment-grade corporate bonds	12,000,000	12/10/2018	0.12%
ROYAL BANK OF CANADA	78012KC54	Investment-grade corporate bonds	20,000,000	3/2/2020	0.21%
ROYAL BANK OF CANADA	78013XKH0	Investment-grade corporate bonds	28,450,000	4/30/2021	0.29%
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	13,800,000	8/24/2018	0.14%
SANTANDER UK PLC	80283LAQ6	Investment-grade corporate bonds	14,200,000	11/3/2020	0.15%
SANTANDER UK PLC	80283LAU7	Investment-grade corporate bonds	52,200,000	6/1/2021	0.54%
SHELL INTERNATIONAL FINANCE BV	822582AW2	Investment-grade corporate bonds	7,400,000	8/10/2018	0.08%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAG8	Investment-grade corporate bonds	15,000,000	9/13/2019	0.15%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAN3	Investment-grade corporate bonds	25,150,000	3/16/2020	0.26%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAG3	Investment-grade corporate bonds	45,200,000	9/13/2019	0.47%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAH1	Investment-grade corporate bonds	23,500,000	5/17/2021	0.24%
SOCIETE GENERALE SA	83368RAE2	Investment-grade corporate bonds	14,625,000	10/1/2018	0.15%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
SOUTHERN CO/THE	842587DA2	Investment-grade corporate bonds	30,800,000	9/30/2020	0.32%
STATE STREET BANK & TRUST CO	857449AB8	Investment-grade corporate bonds	8,500,000	10/15/2018	0.09%
SUMITOMO MITSUI BANKING CORP	865622BU7	Investment-grade corporate bonds	12,900,000	7/23/2018	0.13%
SUMITOMO MITSUI BANKING CORP	865622CD4	Investment-grade corporate bonds	11,400,000	10/19/2018	0.12%
SUMITOMO MITSUI BANKING CORP	865622CK8	Investment-grade corporate bonds	26,000,000	1/17/2020	0.27%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAD2	Investment-grade corporate bonds	8,460,000	3/9/2021	0.09%
SUNTRUST BANK/ATLANTA GA	86787EAS6	Investment-grade corporate bonds	28,550,000	1/31/2020	0.30%
SUNTRUST BANKS, INC.	867914BF9	Investment-grade corporate bonds	22,306,000	11/1/2018	0.23%
SVENSKA HANDELSBANKEN AB	86960BAP7	Investment-grade corporate bonds	6,000,000	9/6/2019	0.06%
SVENSKA HANDELSBANKEN AB	86960BAS1	Investment-grade corporate bonds	15,000,000	9/8/2020	0.15%
SVENSKA HANDELSBANKEN AB	86960BAM4	Investment-grade corporate bonds	18,400,000	3/30/2021	0.19%
SVENSKA HANDELSBANKEN AB	86960BAU6	Investment-grade corporate bonds	38,000,000	5/24/2021	0.39%
TORONTO-DOMINION BANK/THE	89114QB72	Investment-grade corporate bonds	10,000,000	7/23/2018	0.10%
TORONTO-DOMINION BANK/THE	89114QBR8	Investment-grade corporate bonds	4,950,000	1/18/2019	0.05%
TORONTO-DOMINION BANK/THE	89114QBK3	Investment-grade corporate bonds	6,000,000	8/13/2019	0.06%
TORONTO-DOMINION BANK/THE	89114QAW8	Investment-grade corporate bonds	7,300,000	11/5/2019	0.08%
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	0.29%
TORONTO-DOMINION BANK/THE	89114QBH0	Investment-grade corporate bonds	26,000,000	4/7/2021	0.27%
TOTAL CAPITAL INTERNATIONAL SA	89153VAK5	Investment-grade corporate bonds	18,472,000	1/10/2019	0.19%
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	0.09%
TRANSCANADA PIPELINES LTD	89352HAU3	Investment-grade corporate bonds	24,100,000	11/15/2019	0.25%
TYSON FOODS INC	902494BA0	Investment-grade corporate bonds	8,700,000	5/30/2019	0.09%
TYSON FOODS INC	902494BE2	Investment-grade corporate bonds	24,000,000	8/21/2020	0.25%
UBS AG/LONDON	902674XE5	Investment-grade corporate bonds	20,400,000	6/8/2020	0.21%
UBS AG/LONDON	902674XJ4	Investment-grade corporate bonds	22,918,000	12/1/2020	0.24%
UBS AG/STAMFORD CT	90261XHF2	Investment-grade corporate bonds	12,323,000	8/14/2019	0.13%
UBS GROUP FUNDING SWITZERLAND AG	90351DAC1	Investment-grade corporate bonds	10,700,000	9/24/2020	0.11%
UBS GROUP FUNDING SWITZERLAND AG	90351DAE7	Investment-grade corporate bonds	24,954,000	4/14/2021	0.27%
UNITED TECHNOLOGIES CORP	913017CK3	Investment-grade corporate bonds	12,750,000	11/1/2019	0.13%
US BANK NA/CINCINNATI OH	90331HNQ2	Investment-grade corporate bonds	38,700,000	4/26/2021	0.40%
US BANK NA/CINCINNATI OH	90331HNT6	Investment-grade corporate bonds	58,080,000	5/21/2021	0.60%
VERIZON COMMUNICATIONS INC	92343VDE1	Investment-grade corporate bonds	21,991,000	8/15/2019	0.23%
WELLS FARGO & CO	94974BGG9	Investment-grade corporate bonds	12,383,000	1/30/2020	0.13%
WELLS FARGO & CO	94974BGN4	Investment-grade corporate bonds	29,847,000	7/22/2020	0.31%
WELLS FARGO & CO	94974BGS3	Investment-grade corporate bonds	7,772,000	12/7/2020	0.08%
WELLS FARGO & CO	949746RT0	Investment-grade corporate bonds	29,886,000	3/4/2021	0.32%
WELLS FARGO & CO	949746SB8	Investment-grade corporate bonds	14,960,000	7/26/2021	0.16%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
WESTPAC BANKING CORP	961214CR2	Investment-grade corporate bonds	10,000,000	11/23/2018	0.10%
WESTPAC BANKING CORP	961214CZ4	Investment-grade corporate bonds	12,950,000	8/19/2019	0.13%
WESTPAC BANKING CORP	961214DL4	Investment-grade corporate bonds	14,900,000	3/6/2020	0.15%
WESTPAC BANKING CORP	961214DY6	Investment-grade corporate bonds	14,300,000	5/15/2020	0.15%
WESTPAC BANKING CORP	961214DV2	Investment-grade corporate bonds	23,450,000	1/25/2021	0.24%
BNP PARIBAS SA	----	Repurchase agreement	35,000,000	7/6/2018	0.36%
ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2005-WF1	004421QQ9	Residential MBS (non-agency)	1,635,616	5/25/2035	0.02%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUG	03072SQC2	Residential MBS (non-agency)	640,094	5/25/2034	0.01%
ANGEL OAK MORTGAGE TRUST LLC 2015-1	03463LAA5	Residential MBS (non-agency)	3,250,087	11/25/2047	0.03%
BANC OF AMERICA FUNDING 2005-B TRUST	05946XRW5	Residential MBS (non-agency)	862,662	4/20/2035	0.01%
BANC OF AMERICA FUNDING 2015-R4 TRUST	05990RAS0	Residential MBS (non-agency)	9,491,152	8/27/2036	0.10%
BAYVIEW FINANCIAL MORTGAGE PASS-THROUGH TRUST 2006-B	07325NDN9	Residential MBS (non-agency)	699,858	4/28/2036	0.01%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-EC1	0738795D6	Residential MBS (non-agency)	3,591,867	11/25/2035	0.04%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC1	073879VF2	Residential MBS (non-agency)	1,222,091	5/25/2035	0.01%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC2	073879E38	Residential MBS (non-agency)	9,472,836	8/25/2035	0.10%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2006-HE1	0738796P8	Residential MBS (non-agency)	690,700	12/25/2035	0.01%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2007-HE7	07387VAA7	Residential MBS (non-agency)	11,034,119	10/25/2037	0.11%
BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD2	073877BH4	Residential MBS (non-agency)	146,763	3/25/2035	0.00%
BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD3	073877CP5	Residential MBS (non-agency)	2,077,351	7/25/2035	0.02%
BELLEMEADE RE LTD	078769AB2	Residential MBS (non-agency)	12,079,690	7/25/2025	0.13%
CIT MORTGAGE LOAN TRUST 2007-1	12559QAD4	Residential MBS (non-agency)	4,679,769	10/25/2037	0.05%
CITIGROUP MORTGAGE LOAN TRUST INC	17309QAD6	Residential MBS (non-agency)	110,464	10/25/2036	0.00%
CITIGROUP MORTGAGE LOAN TRUST INC	17309QAE4	Residential MBS (non-agency)	22,568,000	10/25/2036	0.23%
COLT 2018-1 MORTGAGE LOAN TRUST	19687UAA1	Residential MBS (non-agency)	6,502,254	2/25/2048	0.07%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670UR7	Residential MBS (non-agency)	3,771,075	6/25/2036	0.04%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670VW5	Residential MBS (non-agency)	867,952	6/25/2036	0.01%
CREDIT-BASED ASSET SERVICING AND SECURITIZATION	1248MHAC6	Residential MBS (non-agency)	1,269,140	3/25/2046	0.01%
CSMC SERIES 2010-9R	12644NAE6	Residential MBS (non-agency)	17,183,243	8/27/2037	0.18%
CSMC SERIES 2014-5R	12648MBJ2	Residential MBS (non-agency)	1,612,365	10/27/2036	0.02%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-16	126670PC6	Residential MBS (non-agency)	7,464,548	5/25/2036	0.08%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-4	126673Q96	Residential MBS (non-agency)	43,940	10/25/2035	0.00%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2017-3	24381FAA3	Residential MBS (non-agency)	3,450,417	10/25/2047	0.04%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2018-1	24380PAA2	Residential MBS (non-agency)	5,426,310	12/25/2057	0.06%
ELLINGTON FINANCIAL MORTGAGE TRUST 2017-1	31572XAA8	Residential MBS (non-agency)	14,391,252	10/25/2047	0.15%
ELLINGTON LOAN ACQUISITION TRUST 2007-1	288542AD5	Residential MBS (non-agency)	4,810,166	5/25/2037	0.05%
EQUIFIRST MORTGAGE LOAN TRUST 2005-1	29445FCQ9	Residential MBS (non-agency)	3,617,613	4/25/2035	0.04%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2004-FFH4	32027NPG0	Residential MBS (non-agency)	1,375,896	1/25/2035	0.01%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH3	32027NVD0	Residential MBS (non-agency)	2,552,382	9/25/2035	0.03%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF1	32027NYL9	Residential MBS (non-agency)	1,099,117	1/25/2036	0.01%
GALTON FUNDING MORTGAGE TRUST 2017-1	36417JAY5	Residential MBS (non-agency)	9,026,034	11/25/2057	0.09%
GE-WMC ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2005-2	367910AR7	Residential MBS (non-agency)	4,225,403	12/25/2035	0.04%

Security Detail

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GSAA HOME EQUITY TRUST 2005-6	36242D3W1	Residential MBS (non-agency)	2,934,592	6/25/2035	0.03%
GSAMP TRUST 2006-HE7	36245EAE8	Residential MBS (non-agency)	1,659,751	10/25/2046	0.02%
GSMSC RESECURITIZATION TRUST 2009-6R	36190NAE3	Residential MBS (non-agency)	968,798	2/26/2036	0.01%
JP MORGAN MORTGAGE ACQUISITION CORP 2005-FLD1	46626LAW0	Residential MBS (non-agency)	1,936,566	7/25/2035	0.02%
JP MORGAN MORTGAGE ACQUISITION TRUST 2006-CH1	46629TAE0	Residential MBS (non-agency)	708,677	7/25/2036	0.01%
JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH1	46630LAY0	Residential MBS (non-agency)	6,650,000	11/25/2036	0.07%
LEHMAN XS TRUST 2006-1	525221HR1	Residential MBS (non-agency)	1,695,097	2/25/2036	0.02%
LONG BEACH MORTGAGE LOAN TRUST 2004-1	542514EU4	Residential MBS (non-agency)	956,459	2/25/2034	0.01%
MASTR ASSET-BACKED SECURITIES TRUST 2006-FRE1	57643LPP5	Residential MBS (non-agency)	1,892,838	12/25/2035	0.02%
MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2005-AR1	59020UG90	Residential MBS (non-agency)	2,120,402	6/25/2036	0.02%
MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2006-FF1	59023WAB4	Residential MBS (non-agency)	6,903,601	8/25/2036	0.07%
MORGAN STANLEY HOME EQUITY LOAN TRUST 2006-1	61744CXH4	Residential MBS (non-agency)	963,815	12/25/2035	0.01%
NEW CENTURY HOME EQUITY LOAN TRUST 2005-3	64352VLL3	Residential MBS (non-agency)	4,446,674	7/25/2035	0.05%
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)	11,266,008	7/25/2035	0.12%
PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SE	70069FEK9	Residential MBS (non-agency)	12,328,979	2/25/2035	0.13%
POPULAR ABS MORTGAGE PASS-THROUGH TRUST 2005-A	73316PDA5	Residential MBS (non-agency)	387,926	6/25/2035	0.00%
RASC SERIES 2004-KS10 TRUST	76110WG34	Residential MBS (non-agency)	5,171,664	11/25/2034	0.05%
RASC SERIES 2004-KS12 TRUST	76110WK88	Residential MBS (non-agency)	1,794,762	1/25/2035	0.02%
RASC SERIES 2005-KS11 TRUST	76110W7D2	Residential MBS (non-agency)	1,819,847	12/25/2035	0.02%
SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-CB1	81375WHF6	Residential MBS (non-agency)	15,155,697	1/25/2036	0.15%
SOUNDVIEW HOME LOAN TRUST 2005-CTX1	83611PBV2	Residential MBS (non-agency)	3,477,807	11/25/2035	0.04%
SOUNDVIEW HOME LOAN TRUST 2006-2	83611MNH7	Residential MBS (non-agency)	4,435,261	3/25/2036	0.05%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2004-7	86358EKH8	Residential MBS (non-agency)	4,051,456	8/25/2034	0.04%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-1	86358EQJ8	Residential MBS (non-agency)	4,974,419	2/25/2035	0.05%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-3	86358ERW8	Residential MBS (non-agency)	1,488,001	4/25/2035	0.02%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-5	86358ETG1	Residential MBS (non-agency)	2,645,950	6/25/2035	0.03%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-8	86358EXP6	Residential MBS (non-agency)	866,283	10/25/2035	0.01%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE1	86358EUV6	Residential MBS (non-agency)	1,618,324	7/25/2035	0.02%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-G	86360XAC4	Residential MBS (non-agency)	4,612,806	7/25/2036	0.05%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-N	86360PAD9	Residential MBS (non-agency)	813,436	5/25/2036	0.01%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-O	86359UAE9	Residential MBS (non-agency)	2,777,096	4/25/2036	0.03%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-W	863576FH2	Residential MBS (non-agency)	974,412	2/25/2036	0.01%
VERUS SECURITIZATION TRUST	92536KAA3	Residential MBS (non-agency)	7,195,522	11/25/2047	0.07%
WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2005-2 TRUS	9497ENAD5	Residential MBS (non-agency)	1,330,000	11/25/2035	0.01%
WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2005-3 TRUS	9497EMAGO	Residential MBS (non-agency)	3,065,538	12/25/2035	0.03%

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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