

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BELLEMEADE RE 2017-1 LTD	078767AA8	Agency CMO	16,683,638	10/25/2027	0.13%
BELLEMEADE RE 2018-2 LTD	07877DAA4	Agency CMO	27,992,000	8/25/2028	0.22%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAA2	Agency CMO	6,421	10/25/2023	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAC8	Agency CMO	152,494	1/25/2024	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAE4	Agency CMO	198,653	5/25/2024	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBJ2	Agency CMO	939,250	8/25/2028	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBZ6	Agency CMO	1,627,759	9/25/2028	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCK8	Agency CMO	2,851,647	10/25/2028	0.02%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCS1	Agency CMO	134,024	10/25/2028	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCZ5	Agency CMO	8,820,128	1/25/2029	0.07%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDG6	Agency CMO	2,489,859	1/25/2029	0.02%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XEK6	Agency CMO	1,601,962	7/25/2029	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XJS4	Agency CMO	943,826	10/25/2029	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XLS1	Agency CMO	783,551	11/25/2029	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XYS7	Agency CMO	13,045,658	7/25/2030	0.10%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XC28	Agency CMO	4,596,050	8/25/2030	0.04%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XQ31	Agency CMO	2,647,473	12/25/2030	0.02%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XX25	Agency CMO	8,243,970	1/25/2031	0.07%
FANNIE MAE POOL	31402DRN2	Agency CMO	11	9/1/2019	0.00%
FANNIE MAE POOL	31403C5N7	Agency CMO	385	12/1/2019	0.00%
FANNIE MAE REMICS	31398NM84	Agency CMO	234	11/25/2018	0.00%
FANNIE MAE REMICS	31393UYD9	Agency CMO	24	1/25/2019	0.00%
FANNIE MAE REMICS	31393XN60	Agency CMO	2,989	5/25/2019	0.00%
FANNIE MAE REMICS	31397QWQ7	Agency CMO	442	8/25/2019	0.00%
FANNIE MAE REMICS	31397SAY0	Agency CMO	1,820	6/25/2020	0.00%
FANNIE MAE REMICS	31398RCS2	Agency CMO	8,980	1/25/2021	0.00%
FANNIE MAE REMICS	31358NCV2	Agency CMO	1,585	5/25/2022	0.00%
FANNIE MAE REMICS	31397NEB7	Agency CMO	1,960	3/25/2024	0.00%
FANNIE MAE REMICS	31397Q5M6	Agency CMO	8,226	9/25/2025	0.00%
FANNIE MAE REMICS	31394EGS1	Agency CMO	667,696	10/25/2031	0.01%
FANNIE MAE REMICS	31393A5B9	Agency CMO	144,906	3/25/2033	0.00%
FANNIE MAE REMICS	31394DA42	Agency CMO	22,995	2/25/2035	0.00%
FANNIE MAE REMICS	31396KMG4	Agency CMO	250,635	8/25/2036	0.00%
FANNIE MAE REMICS	31396YHT2	Agency CMO	27,510	2/25/2038	0.00%
FANNIE MAE REMICS	31397SE83	Agency CMO	13,984	2/25/2039	0.00%
FANNIE MAE REMICS	31397Q6H6	Agency CMO	20,147	3/25/2039	0.00%
FANNIE MAE REMICS	31397U3J6	Agency CMO	11,621	10/25/2039	0.00%
FANNIE MAE REMICS	31398TH53	Agency CMO	69,384	7/25/2040	0.00%
FANNIE MAE REMICS	31398TXE6	Agency CMO	652,613	8/25/2040	0.01%
FREDDIE MAC GOLD POOL	31283KVC9	Agency CMO	14	11/1/2018	0.00%
FREDDIE MAC REMICS	31394WYN2	Agency CMO	3,259	4/15/2019	0.00%

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FREDDIE MAC REMICS	31395FHJ6	Agency CMO	5,772	9/15/2019	0.00%
FREDDIE MAC REMICS	31395FYZ1	Agency CMO	8,684	9/15/2019	0.00%
FREDDIE MAC REMICS	3133T12W1	Agency CMO	70,735	11/15/2023	0.00%
FREDDIE MAC REMICS	31398LSE9	Agency CMO	47,543	7/15/2034	0.00%
FREDDIE MAC REMICS	31397HJC3	Agency CMO	59,862	5/15/2037	0.00%
FREDDIE MAC REMICS	31398EHW7	Agency CMO	14,331	5/15/2037	0.00%
FREDDIE MAC REMICS	3137A1Z30	Agency CMO	152,148	6/15/2037	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AA7	Agency CMO	2,976	7/25/2023	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AL3	Agency CMO	2,210,751	2/25/2024	0.02%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AX7	Agency CMO	11,877,262	4/25/2024	0.10%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0CG2	Agency CMO	2,575,042	9/25/2024	0.02%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0EF2	Agency CMO	2,272,587	3/25/2025	0.02%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FF1	Agency CMO	2,589,251	5/25/2025	0.02%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0ET2	Agency CMO	11,389,486	10/25/2027	0.09%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FT1	Agency CMO	17,261,889	12/25/2027	0.14%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0GF0	Agency CMO	7,803,048	3/25/2028	0.06%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0GT0	Agency CMO	27,544,918	4/25/2028	0.23%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0HF9	Agency CMO	10,101,229	5/25/2028	0.08%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0HT9	Agency CMO	13,664,382	7/25/2028	0.11%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0JF7	Agency CMO	623,900	9/25/2028	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0JR1	Agency CMO	16,860,967	10/25/2028	0.14%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KB4	Agency CMO	11,716,778	11/25/2028	0.09%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KM0	Agency CMO	16,553,885	12/25/2028	0.13%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0LH0	Agency CMO	500,000	3/25/2029	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0MC0	Agency CMO	2,210,311	7/25/2029	0.02%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0NW5	Agency CMO	19,834,890	10/25/2029	0.16%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0PT0	Agency CMO	16,222,150	12/25/2029	0.13%
GNMA	38374UBP5	Agency CMO	16,498	5/16/2039	0.00%
FANNIE MAE POOL	31402CQZ8	Agency Pass-Through	29	11/1/2018	0.00%
FANNIE MAE POOL	31402QR78	Agency Pass-Through	8,433	11/1/2019	0.00%
FANNIE MAE POOL	31403C2Z3	Agency Pass-Through	5,447	6/1/2020	0.00%
FANNIE MAE POOL	3138EBZ4	Agency Pass-Through	11,073	5/1/2023	0.00%
FANNIE MAE POOL	31418MSV5	Agency Pass-Through	8,964	11/1/2023	0.00%
FREDDIE MAC GOLD POOL	3128M1QD4	Agency Pass-Through	2	2/1/2019	0.00%
FREDDIE MAC GOLD POOL	31335HH97	Agency Pass-Through	3,743	3/1/2019	0.00%
FREDDIE MAC GOLD POOL	3128M1F61	Agency Pass-Through	6,232	11/1/2019	0.00%
FREDDIE MAC GOLD POOL	3128MBTL1	Agency Pass-Through	11,174	5/1/2021	0.00%
GINNIE MAE I POOL	36241KAJ7	Agency Pass-Through	5,849	10/15/2019	0.00%
BARCLAYS BANK PLC CCP	06742QNT5	Asset-backed commercial paper	28,000,000	10/29/2018	0.22%
BARCLAYS BANK PLC CCP	06742QGE6	Asset-backed commercial paper	46,750,000	11/27/2018	0.37%
LMA-AMERICAS LLC	53944RKA5	Asset-backed commercial paper	13,700,000	10/10/2018	0.11%

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LMA-AMERICAS LLC	53944RMC9	Asset-backed commercial paper	18,500,000	12/12/2018	0.15%
LMA-AMERICAS LLC	53944RMH8	Asset-backed commercial paper	20,000,000	12/17/2018	0.16%
MATCHPOINT FINANCE PLC	57666BMQ0	Asset-backed commercial paper	17,800,000	12/24/2018	0.14%
METLIFE SHORT TERM FUNDING LLC	59157ULT5	Asset-backed commercial paper	13,000,000	11/27/2018	0.10%
OLD LINE FUNDING LLC	67984XEC6	Asset-backed commercial paper	47,000,000	12/24/2018	0.37%
SHEFFIELD RECEIVABLES CO LLC	82124MKK5	Asset-backed commercial paper	47,000,000	10/19/2018	0.37%
SHEFFIELD RECEIVABLES CO LLC	82124QAL5	Asset-backed commercial paper	19,000,000	11/28/2018	0.15%
STARBIRD FUNDING CORP	85520MMJ9	Asset-backed commercial paper	37,000,000	12/18/2018	0.29%
AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST	02582JHN3	Asset-backed securities	5,340,000	5/16/2022	0.04%
CAPITAL ONE MULTI-ASSET EXECUTION TRUST	14041NES6	Asset-backed securities	30,020,000	6/15/2022	0.24%
CHASE ISSUANCE TRUST	161571FK5	Asset-backed securities	31,720,000	8/15/2021	0.25%
CITIBANK CREDIT CARD ISSUANCE TRUST	17305EGH2	Asset-backed securities	29,300,000	9/20/2021	0.23%
DISCOVER CARD EXECUTION NOTE TRUST	254683AY1	Asset-backed securities	15,930,000	1/18/2022	0.13%
LOANDEPOT STATION PLACE AGENCY SECURITIZATION TRUST 2017-1	53947HAA5	Asset-backed securities	20,365,000	11/25/2050	0.16%
STATION PLACE SECURITIZATION TRUST	85771HAA8	Asset-backed securities	16,369,000	7/24/2019	0.13%
STATION PLACE SECURITIZATION TRUST 2018-1	85771EAA5	Asset-backed securities	20,792,000	4/24/2019	0.17%
STATION PLACE SECURITIZATION TRUST 2018-5	85773GAA8	Asset-backed securities	17,687,000	9/24/2019	0.14%
STATION PLACE SECURITIZATION TRUST SERIES 2017-6	85771GAA0	Asset-backed securities	32,563,000	11/24/2018	0.26%
BANK OF NOVA SCOTIA/HOUSTON	06417GQN1	Certificate of deposit	5,000,000	11/1/2018	0.04%
BANK OF NOVA SCOTIA/HOUSTON	06417GUN6	Certificate of deposit	9,500,000	11/9/2018	0.08%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606BLU8	Certificate of deposit	19,500,000	2/4/2019	0.15%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606BHL3	Certificate of deposit	16,300,000	5/29/2019	0.13%
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK/NEW YORK	22532XJG4	Certificate of deposit	21,250,000	5/11/2020	0.17%
MIZUHO BANK LTD/NEW YORK NY	60700AWW0	Certificate of deposit	20,000,000	10/10/2018	0.16%
MUFG BANK LTD/NEW YORK NY	06538NXN2	Certificate of deposit	10,000,000	2/22/2019	0.08%
NATIONAL BANK OF CANADA/NEW YORK NY	63307ULQ2	Certificate of deposit	19,500,000	5/8/2019	0.15%
NORDEA BANK ABP/NEW YORK NY	65590ACJ3	Certificate of deposit	6,000,000	2/21/2019	0.05%
NORDEA BANK ABP/NEW YORK NY	65590ADM5	Certificate of deposit	10,000,000	3/7/2019	0.08%
NORDEA BANK ABP/NEW YORK NY	65590ATE6	Certificate of deposit	5,400,000	3/14/2019	0.04%
SKANDINAVISKA ENSKILDA BANKEN AB/NEW YORK NY	83050FUF6	Certificate of deposit	19,750,000	5/3/2019	0.16%
SOCIETE GENERALE/NEW YORK NY	83369YE36	Certificate of deposit	26,500,000	10/5/2018	0.21%
STANDARD CHARTERED BANK/NEW YORK	85325TJ22	Certificate of deposit	52,000,000	11/13/2018	0.41%
SUMITOMO MITSUI BANKING CORP/NEW YORK	86563YXB4	Certificate of deposit	19,650,000	6/5/2019	0.16%
SVENSKA HANDELSBANKEN/NEW YORK NY	86958JG5	Certificate of deposit	10,000,000	2/12/2019	0.08%
SVENSKA HANDELSBANKEN/NEW YORK NY	86958JB65	Certificate of deposit	14,750,000	4/1/2020	0.12%
SWEDBANK AB/NEW YORK	87019VLY1	Certificate of deposit	47,250,000	12/31/2018	0.38%
SWEDBANK AB/NEW YORK	87019UW88	Certificate of deposit	28,500,000	8/24/2020	0.23%
US BANK NA/CINCINNATI OH	90333VYD6	Certificate of deposit	8,000,000	5/13/2019	0.06%
COMM 2014-CCRE17 MORTGAGE TRUST	12631DAX1	Commercial MBS	52,968,293	5/10/2047	0.42%
ALBEMARLE CORP	01265RK56	Commercial paper	11,000,000	10/5/2018	0.09%
ALBEMARLE CORP	01265RKB3	Commercial paper	14,000,000	10/11/2018	0.11%

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ALBEMARLE CORP	01265RKC1	Commercial paper	19,000,000	10/12/2018	0.15%
ALBEMARLE CORP	01265RKR8	Commercial paper	30,000,000	10/25/2018	0.24%
ALBEMARLE CORP	01265RKS6	Commercial paper	15,000,000	10/26/2018	0.12%
AMCOR FINANCE USA INC	0234D5KF5	Commercial paper	20,000,000	10/15/2018	0.16%
AMCOR LTD/AUSTRALIA	0234E5LG1	Commercial paper	9,000,000	11/16/2018	0.07%
AMCOR LTD/AUSTRALIA	0234E5LK2	Commercial paper	45,000,000	11/19/2018	0.36%
AMCOR LTD/AUSTRALIA	0234E5LS5	Commercial paper	29,800,000	11/26/2018	0.24%
AMEREN CORP	02360SK23	Commercial paper	16,675,000	10/2/2018	0.13%
AMEREN CORP	02360SK49	Commercial paper	56,000,000	10/4/2018	0.44%
AMERICAN ELECTRIC POWER CO INC	0255E3K31	Commercial paper	14,075,000	10/3/2018	0.11%
AMERICAN ELECTRIC POWER CO INC	0255E3KB3	Commercial paper	6,850,000	10/11/2018	0.05%
AON CORP	03739PK96	Commercial paper	16,500,000	10/9/2018	0.13%
ASSA ABLOY FINANCIAL SERVICES AB	0453W3KX6	Commercial paper	28,000,000	10/31/2018	0.22%
ASSA ABLOY FINANCIAL SERVICES AB	0453W3LK3	Commercial paper	17,300,000	11/19/2018	0.14%
ASTRAZENECA PLC	04635RKH7	Commercial paper	5,250,000	10/17/2018	0.04%
ATLANTIC CITY ELECTRIC CO	04830HK58	Commercial paper	29,000,000	10/5/2018	0.23%
AUTONATION INC	05330NK16	Commercial paper	93,000,000	10/1/2018	0.74%
AUTOZONE INC	05333UK41	Commercial paper	29,000,000	10/4/2018	0.23%
AVERY DENNISON CORP	05361MK10	Commercial paper	35,000,000	10/1/2018	0.28%
AVERY DENNISON CORP	05361MK93	Commercial paper	30,000,000	10/9/2018	0.24%
AVERY DENNISON CORP	05361MKJ1	Commercial paper	5,200,000	10/18/2018	0.04%
AVERY DENNISON CORP	05361MKR3	Commercial paper	10,000,000	10/25/2018	0.08%
AVIATION CAPITAL GROUP LLC	05369CKC0	Commercial paper	13,000,000	10/12/2018	0.10%
AVIATION CAPITAL GROUP LLC	05369CKK2	Commercial paper	56,000,000	10/19/2018	0.44%
BANCO SANTANDER SA/NEW YORK	05971SL18	Commercial paper	21,000,000	11/1/2018	0.17%
BAT INTERNATIONAL FINANCE PLC	05531NK13	Commercial paper	28,000,000	10/1/2018	0.22%
BAT INTERNATIONAL FINANCE PLC	05531NKB1	Commercial paper	69,700,000	10/11/2018	0.55%
BELL CANADA INC	07787QKP0	Commercial paper	46,000,000	10/23/2018	0.36%
BELL CANADA INC	07787QKR6	Commercial paper	4,000,000	10/25/2018	0.03%
BELL CANADA INC	07787QLK0	Commercial paper	33,900,000	11/19/2018	0.27%
BOSTON SCIENTIFIC CORP	10114BK14	Commercial paper	14,500,000	10/1/2018	0.12%
BOSTON SCIENTIFIC CORP	10114BK30	Commercial paper	10,000,000	10/3/2018	0.08%
BOSTON SCIENTIFIC CORP	10114BKA4	Commercial paper	15,750,000	10/10/2018	0.12%
BOSTON SCIENTIFIC CORP	10114BKH9	Commercial paper	23,500,000	10/17/2018	0.19%
BOSTON SCIENTIFIC CORP	10114BKJ5	Commercial paper	8,000,000	10/18/2018	0.06%
BOSTON SCIENTIFIC CORP	10114BLP0	Commercial paper	4,000,000	11/23/2018	0.03%
BP CAPITAL MARKETS PLC	05568UKA3	Commercial paper	19,000,000	10/10/2018	0.15%
BP CAPITAL MARKETS PLC	05568UKG0	Commercial paper	10,000,000	10/16/2018	0.08%
BP CAPITAL MARKETS PLC	05568ULE4	Commercial paper	18,500,000	11/14/2018	0.15%
BPCE SA	05571CMA6	Commercial paper	31,000,000	12/10/2018	0.25%
BPCE SA	05571CMB4	Commercial paper	45,000,000	12/11/2018	0.36%

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BPCE SA	05571CME8	Commercial paper	10,000,000	12/14/2018	0.08%
BPCE SA	05571CMX6	Commercial paper	19,000,000	12/31/2018	0.15%
CABOT CORP	12705XK90	Commercial paper	10,150,000	10/9/2018	0.08%
CBS CORP	1248C3KF0	Commercial paper	12,000,000	10/15/2018	0.10%
COMMERZBANK US FINANCE INC	20260BKP2	Commercial paper	47,000,000	10/23/2018	0.37%
COMMERZBANK US FINANCE INC	20260BL71	Commercial paper	37,500,000	11/7/2018	0.30%
CONSTELLATION BRANDS INC	21037DK52	Commercial paper	22,000,000	10/5/2018	0.17%
CONSTELLATION BRANDS INC	21037DKG8	Commercial paper	23,000,000	10/16/2018	0.18%
CONSTELLATION BRANDS INC	21037DKH6	Commercial paper	11,000,000	10/17/2018	0.09%
CONSTELLATION BRANDS INC	21037DKJ2	Commercial paper	21,700,000	10/18/2018	0.17%
CONSTELLATION BRANDS INC	21037DKR4	Commercial paper	10,500,000	10/25/2018	0.08%
CRH AMERICA FINANCE INC	12636DKA5	Commercial paper	18,750,000	10/10/2018	0.15%
CRH AMERICA FINANCE INC	12636DKF4	Commercial paper	28,000,000	10/15/2018	0.22%
CRH AMERICA FINANCE INC	12636DKH0	Commercial paper	21,500,000	10/17/2018	0.17%
DENTSPLY SIRONA INC	24902UK43	Commercial paper	37,500,000	10/4/2018	0.30%
DNB BANK ASA	2332K4HM9	Commercial paper	31,000,000	12/21/2018	0.25%
DOMINION ENERGY GAS HOLDINGS LLC	25737ML63	Commercial paper	9,500,000	11/6/2018	0.08%
DOMINION ENERGY INC	2574P1KQ4	Commercial paper	10,000,000	10/24/2018	0.08%
EASTMAN CHEMICAL CO	27743KK25	Commercial paper	25,000,000	10/2/2018	0.20%
EASTMAN CHEMICAL CO	27743KKJ8	Commercial paper	14,500,000	10/18/2018	0.11%
EASTMAN CHEMICAL CO	27743KKR0	Commercial paper	7,000,000	10/25/2018	0.06%
EASTMAN CHEMICAL CO	27743KKW9	Commercial paper	18,000,000	10/30/2018	0.14%
EI DU PONT DE NEMOURS & CO	2635J5KV0	Commercial paper	9,500,000	10/29/2018	0.08%
EI DU PONT DE NEMOURS & CO	2635J5KW8	Commercial paper	42,000,000	10/30/2018	0.33%
EI DU PONT DE NEMOURS & CO	2635J5LS6	Commercial paper	13,000,000	11/26/2018	0.10%
ENBRIDGE ENERGY PARTNERS LP	2925A3K15	Commercial paper	15,000,000	10/1/2018	0.12%
ENBRIDGE ENERGY PARTNERS LP	2925A3KH0	Commercial paper	5,000,000	10/17/2018	0.04%
ENBRIDGE ENERGY PARTNERS LP	2925A3KJ6	Commercial paper	12,400,000	10/18/2018	0.10%
ENBRIDGE ENERGY PARTNERS LP	2925A3KK3	Commercial paper	34,500,000	10/19/2018	0.27%
ENERGY TRANSFER LP/OLD	29277FKA8	Commercial paper	93,000,000	10/10/2018	0.74%
ENI FINANCE USA INC	26876BKP5	Commercial paper	37,117,000	10/23/2018	0.29%
ENI FINANCE USA INC	26876BKW0	Commercial paper	12,181,000	10/30/2018	0.10%
ENI FINANCE USA INC	26876BL25	Commercial paper	19,248,000	11/2/2018	0.15%
ENI FINANCE USA INC	26876BLD1	Commercial paper	19,000,000	11/13/2018	0.15%
ENERGY CORP	29366GKN0	Commercial paper	45,500,000	10/22/2018	0.36%
ENERGY CORP	29366GKQ3	Commercial paper	4,038,000	10/24/2018	0.03%
ENERGY CORP	29366GKW0	Commercial paper	28,000,000	10/30/2018	0.22%
ENERGY CORP	29366GL58	Commercial paper	6,000,000	11/5/2018	0.05%
ENERGY CORP	29366GL90	Commercial paper	18,000,000	11/9/2018	0.14%
ENTERPRISE PRODUCTS OPERATING LLC	29380DKB5	Commercial paper	24,000,000	10/11/2018	0.19%
ENTERPRISE PRODUCTS OPERATING LLC	29380DKC3	Commercial paper	36,500,000	10/12/2018	0.29%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
ENTERPRISE PRODUCTS OPERATING LLC	29380DKR0	Commercial paper	38,000,000	10/25/2018	0.30%
ERP OPERATING LP	26885UK98	Commercial paper	26,250,000	10/9/2018	0.21%
ERP OPERATING LP	26885UKK3	Commercial paper	46,750,000	10/19/2018	0.37%
EXPORT DEVELOPMENT CANADA	30215HPB0	Commercial paper	46,750,000	2/11/2019	0.37%
FMC TECHNOLOGIES INC	3024X3K94	Commercial paper	19,000,000	10/9/2018	0.15%
FMC TECHNOLOGIES INC	3024X3KA1	Commercial paper	17,849,000	10/10/2018	0.14%
FMC TECHNOLOGIES INC	3024X3KC7	Commercial paper	7,000,000	10/12/2018	0.06%
FMC TECHNOLOGIES INC	3024X3KF0	Commercial paper	30,000,000	10/15/2018	0.24%
FMC TECHNOLOGIES INC	3024X3KJ2	Commercial paper	28,000,000	10/18/2018	0.22%
FORD MOTOR CREDIT CO LLC	3454G1K13	Commercial paper	22,000,000	10/1/2018	0.17%
FORD MOTOR CREDIT CO LLC	3454G1K54	Commercial paper	5,503,000	10/5/2018	0.04%
FORD MOTOR CREDIT CO LLC	3454G1L53	Commercial paper	8,798,000	11/5/2018	0.07%
FORD MOTOR CREDIT CO LLC	3454G1L79	Commercial paper	7,500,000	11/7/2018	0.06%
FORD MOTOR CREDIT CO LLC	3454G1M37	Commercial paper	6,825,000	12/3/2018	0.05%
FORD MOTOR CREDIT CO LLC	3454G1M45	Commercial paper	8,500,000	12/4/2018	0.07%
FORTIVE CORP	34961EK95	Commercial paper	15,000,000	10/9/2018	0.12%
FORTIVE CORP	34961EKC8	Commercial paper	47,000,000	10/12/2018	0.37%
GENERAL MOTORS FINANCIAL CO INC	37046UK18	Commercial paper	12,000,000	10/1/2018	0.10%
GENERAL MOTORS FINANCIAL CO INC	37046UK26	Commercial paper	12,000,000	10/2/2018	0.10%
GENERAL MOTORS FINANCIAL CO INC	37046UK42	Commercial paper	10,000,000	10/4/2018	0.08%
GENERAL MOTORS FINANCIAL CO INC	37046UKQ3	Commercial paper	14,500,000	10/24/2018	0.11%
HARRIS CORP	41388FKF8	Commercial paper	9,000,000	10/15/2018	0.07%
HARRIS CORP	41388FKN1	Commercial paper	29,000,000	10/22/2018	0.23%
HAWAIIAN ELECTRIC INDUSTRIES INC	41987LKA1	Commercial paper	16,250,000	10/10/2018	0.13%
HAWAIIAN ELECTRIC INDUSTRIES INC	41987LKB9	Commercial paper	46,500,000	10/11/2018	0.37%
HUMANA INC	44486JKV0	Commercial paper	47,000,000	10/29/2018	0.37%
HUMANA INC	44486JL15	Commercial paper	24,000,000	11/1/2018	0.19%
INTERNATIONAL BUSINESS MACHINES CORP	45920GMU7	Commercial paper	46,500,000	12/28/2018	0.37%
KEURIG DR PEPPER INC	49271KK29	Commercial paper	19,650,000	10/2/2018	0.16%
KEURIG DR PEPPER INC	49271KKC7	Commercial paper	28,000,000	10/12/2018	0.22%
KEURIG DR PEPPER INC	49271KKG8	Commercial paper	19,000,000	10/16/2018	0.15%
KEURIG DR PEPPER INC	49271KKS2	Commercial paper	30,000,000	10/26/2018	0.24%
KINDER MORGAN INC/DE	49455MK15	Commercial paper	88,000,000	10/1/2018	0.70%
KRAFT HEINZ FOODS CO	50076UK14	Commercial paper	37,000,000	10/1/2018	0.29%
KRAFT HEINZ FOODS CO	50076UKG1	Commercial paper	18,800,000	10/16/2018	0.15%
LVMH MOET HENNESSY LOUIS VUITTON INC	55078UMC5	Commercial paper	47,000,000	12/12/2018	0.37%
LVMH MOET HENNESSY LOUIS VUITTON INC	55078UMS0	Commercial paper	55,000,000	12/26/2018	0.43%
MACQUARIE BANK LTD	55607LKJ2	Commercial paper	18,000,000	10/18/2018	0.14%
MACQUARIE BANK LTD	55607LM35	Commercial paper	47,000,000	12/3/2018	0.37%
MAGNA INTERNATIONAL INC	55922QK91	Commercial paper	10,000,000	10/9/2018	0.08%
MAGNA INTERNATIONAL INC	55922QKB6	Commercial paper	43,000,000	10/11/2018	0.34%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
MAGNA INTERNATIONAL INC	55922QKJ9	Commercial paper	37,000,000	10/18/2018	0.29%
MARRIOTT INTERNATIONAL INC/MD	57163UKQ8	Commercial paper	37,500,000	10/24/2018	0.30%
MARRIOTT INTERNATIONAL INC/MD	57163UL87	Commercial paper	29,000,000	11/8/2018	0.23%
MARRIOTT INTERNATIONAL INC/MD	57163ULS3	Commercial paper	27,500,000	11/26/2018	0.22%
MOHAWK INDUSTRIES INC	60819KK25	Commercial paper	36,000,000	10/2/2018	0.29%
NATIONAL BANK OF CANADA	63307NCC9	Commercial paper	39,000,000	2/11/2019	0.31%
NATIONAL GRID USA	6362P3KC7	Commercial paper	51,500,000	10/12/2018	0.41%
NATIONWIDE BUILDING SOCIETY	6385E1KS9	Commercial paper	47,500,000	10/26/2018	0.38%
NATIONWIDE BUILDING SOCIETY	6385E1MA6	Commercial paper	46,500,000	12/10/2018	0.37%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NKB9	Commercial paper	8,355,000	10/11/2018	0.07%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NKF0	Commercial paper	16,000,000	10/15/2018	0.13%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NKP8	Commercial paper	10,000,000	10/23/2018	0.08%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NL51	Commercial paper	47,000,000	11/5/2018	0.37%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NL85	Commercial paper	14,500,000	11/8/2018	0.11%
NISOURCE FINANCE CORP	65478KK26	Commercial paper	22,000,000	10/2/2018	0.17%
NISOURCE FINANCE CORP	65478KK91	Commercial paper	14,976,000	10/9/2018	0.12%
NISOURCE FINANCE CORP	65478KKN0	Commercial paper	20,000,000	10/22/2018	0.16%
NISOURCE FINANCE CORP	65478KKQ3	Commercial paper	19,250,000	10/24/2018	0.15%
NORTHROP GRUMMAN CORP	66681MK31	Commercial paper	49,000,000	10/3/2018	0.39%
NORTHROP GRUMMAN CORP	66681MKH0	Commercial paper	19,500,000	10/17/2018	0.15%
NORTHROP GRUMMAN CORP	66681MKQ0	Commercial paper	7,000,000	10/24/2018	0.06%
NUTRIEN LTD	67077VKF4	Commercial paper	24,500,000	10/15/2018	0.19%
NUTRIEN LTD	67077VKP2	Commercial paper	31,000,000	10/23/2018	0.25%
NUTRIEN LTD	67077VKS6	Commercial paper	8,500,000	10/26/2018	0.07%
NUTRIEN LTD	67077VKV9	Commercial paper	40,000,000	10/29/2018	0.32%
ONEOK INC	68269FK16	Commercial paper	14,700,000	10/1/2018	0.12%
PPL CAPITAL FUNDING INC	69354HKB4	Commercial paper	15,000,000	10/11/2018	0.12%
PPL CAPITAL FUNDING INC	69354HKQ1	Commercial paper	28,000,000	10/24/2018	0.22%
PUGET SOUND ENERGY INC	74533BK21	Commercial paper	4,761,000	10/2/2018	0.04%
PUGET SOUND ENERGY INC	74533BK47	Commercial paper	3,100,000	10/4/2018	0.02%
PUGET SOUND ENERGY INC	74533BKA3	Commercial paper	8,500,000	10/10/2018	0.07%
PUGET SOUND ENERGY INC	74533BKO8	Commercial paper	9,000,000	10/24/2018	0.07%
PUGET SOUND ENERGY INC	74533BKS4	Commercial paper	7,000,000	10/26/2018	0.06%
RECKITT BENCKISER TREASURY SERVICES PLC	7562E1KN3	Commercial paper	70,000,000	10/22/2018	0.56%
RECKITT BENCKISER TREASURY SERVICES PLC	7562E1KP8	Commercial paper	19,000,000	10/23/2018	0.15%
RECKITT BENCKISER TREASURY SERVICES PLC	7562E1LD4	Commercial paper	11,500,000	11/13/2018	0.09%
ROCKWELL COLLINS INC	77434MK20	Commercial paper	21,825,000	10/2/2018	0.17%
ROCKWELL COLLINS INC	77434MKA2	Commercial paper	28,000,000	10/10/2018	0.22%
SCHLUMBERGER HOLDINGS CORP	80686EK43	Commercial paper	20,100,000	10/4/2018	0.16%
SHERWIN-WILLIAMS CO/THE	82434UKA4	Commercial paper	13,842,000	10/10/2018	0.11%
SHERWIN-WILLIAMS CO/THE	82434UKV8	Commercial paper	24,000,000	10/29/2018	0.19%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
SOCIETE GENERALE SA	83369CKX1	Commercial paper	18,500,000	10/31/2018	0.15%
SOCIETE GENERALE SA	83369CM76	Commercial paper	27,000,000	12/7/2018	0.21%
SOCIETE GENERALE SA	83368YBG1	Commercial paper	23,000,000	8/26/2019	0.18%
SOUTHERN CO/THE	8426E3K30	Commercial paper	4,325,000	10/3/2018	0.03%
STANDARD CHARTERED BANK/NEW YORK	85324UMM2	Commercial paper	33,000,000	12/21/2018	0.26%
SUNCOR ENERGY INC	86723BKH2	Commercial paper	9,020,000	10/17/2018	0.07%
SUNCOR ENERGY INC	86723BL24	Commercial paper	12,000,000	11/2/2018	0.10%
SUNCOR ENERGY INC	86723BL99	Commercial paper	14,000,000	11/9/2018	0.11%
SUNCOR ENERGY INC	86723BLE8	Commercial paper	30,000,000	11/14/2018	0.24%
SUNCOR ENERGY INC	86723BLL2	Commercial paper	28,000,000	11/20/2018	0.22%
TELUS CORP	87974WK15	Commercial paper	18,750,000	10/1/2018	0.15%
TELUS CORP	87974WK23	Commercial paper	42,000,000	10/2/2018	0.33%
TELUS CORP	87974WLS5	Commercial paper	25,000,000	11/26/2018	0.20%
TELUS CORP	87974WLU0	Commercial paper	9,000,000	11/28/2018	0.07%
TOTAL CAPITAL CANADA LTD	89153QMK3	Commercial paper	71,000,000	12/19/2018	0.56%
TOYOTA MOTOR CREDIT CORP	89233HM68	Commercial paper	37,685,000	12/6/2018	0.30%
TOYOTA MOTOR CREDIT CORP	89233AH77	Commercial paper	46,500,000	4/29/2019	0.37%
TRANSCANADA PIPELINES LTD	89355QK13	Commercial paper	11,000,000	10/1/2018	0.09%
TRANSCANADA PIPELINES LTD	89355QK96	Commercial paper	33,500,000	10/9/2018	0.27%
TRANSCANADA PIPELINES LTD	89355QKF2	Commercial paper	10,550,000	10/15/2018	0.08%
TYCO INTERNATIONAL HOLDING SARL	90220ML20	Commercial paper	50,000,000	11/2/2018	0.40%
UDR INC	90352QK48	Commercial paper	37,500,000	10/4/2018	0.30%
UDR INC	90352QKC0	Commercial paper	23,000,000	10/12/2018	0.18%
WALGREENS BOOTS ALLIANCE INC	93142XK34	Commercial paper	40,500,000	10/3/2018	0.32%
WALGREENS BOOTS ALLIANCE INC	93142XK42	Commercial paper	33,000,000	10/4/2018	0.26%
WALGREENS BOOTS ALLIANCE INC	93142XKG5	Commercial paper	9,500,000	10/16/2018	0.08%
WALGREENS BOOTS ALLIANCE INC	93142XKN0	Commercial paper	12,500,000	10/22/2018	0.10%
WASTE MANAGEMENT INC	94107NK29	Commercial paper	9,125,000	10/2/2018	0.07%
WASTE MANAGEMENT INC	94107NK37	Commercial paper	15,750,000	10/3/2018	0.13%
WASTE MANAGEMENT INC	94107NKA1	Commercial paper	12,000,000	10/10/2018	0.10%
WASTE MANAGEMENT INC	94107NKB9	Commercial paper	30,000,000	10/11/2018	0.24%
WASTE MANAGEMENT INC	94107NKH6	Commercial paper	24,000,000	10/17/2018	0.19%
WESTAR ENERGY INC	95709XK59	Commercial paper	24,520,000	10/5/2018	0.19%
WESTAR ENERGY INC	95709XK91	Commercial paper	6,000,000	10/9/2018	0.05%
WILLIAMS COS INC/THE	96946UK15	Commercial paper	33,500,000	10/1/2018	0.27%
WILLIAMS COS INC/THE	96946UK49	Commercial paper	45,850,000	10/4/2018	0.36%
WILLIAMS COS INC/THE	96946UKN7	Commercial paper	20,500,000	10/22/2018	0.16%
ABN AMRO BANK NV	00084DAP5	Investment-grade corporate bonds	50,205,000	1/18/2019	0.40%
ABN AMRO BANK NV	00084DAR1	Investment-grade corporate bonds	38,000,000	1/19/2021	0.30%
ABN AMRO BANK NV	00084DAS9	Investment-grade corporate bonds	27,300,000	8/27/2021	0.22%
AIG GLOBAL FUNDING	00138CAE8	Investment-grade corporate bonds	28,938,000	7/2/2020	0.23%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
AIG GLOBAL FUNDING	00138CAH1	Investment-grade corporate bonds	19,000,000	6/25/2021	0.15%
ALIMENTATION COUCHE-TARD INC	01626PAL0	Investment-grade corporate bonds	39,240,000	12/13/2019	0.31%
AMAZON.COM INC	023135AT3	Investment-grade corporate bonds	19,300,000	8/21/2020	0.15%
AMERICAN EXPRESS CO	025816BQ1	Investment-grade corporate bonds	37,100,000	10/30/2020	0.29%
AMERICAN EXPRESS CO	025816BV0	Investment-grade corporate bonds	9,500,000	5/17/2021	0.08%
AMERICAN EXPRESS CREDIT CORP	0258M0DL0	Investment-grade corporate bonds	10,921,000	3/18/2019	0.09%
AMERICAN EXPRESS CREDIT CORP	0258M0EJ4	Investment-grade corporate bonds	6,835,000	5/3/2019	0.05%
AMERICAN EXPRESS CREDIT CORP	0258M0DQ9	Investment-grade corporate bonds	1,900,000	8/15/2019	0.02%
AMERICAN EXPRESS CREDIT CORP	0258M0ED7	Investment-grade corporate bonds	6,200,000	10/30/2019	0.05%
AMERICAN EXPRESS CREDIT CORP	0258M0EF2	Investment-grade corporate bonds	7,800,000	3/3/2020	0.06%
AMERICAN HONDA FINANCE CORP	02665WBNO	Investment-grade corporate bonds	14,700,000	2/14/2020	0.12%
AMERICAN INTERNATIONAL GROUP INC	026874CZ8	Investment-grade corporate bonds	36,500,000	7/16/2019	0.29%
ANHEUSER-BUSCH INBEV FINANCE INC	035242AK2	Investment-grade corporate bonds	31,025,000	2/1/2021	0.25%
APPLE INC	037833CL2	Investment-grade corporate bonds	25,000,000	2/7/2020	0.20%
ASTRAZENECA PLC	046353AJ7	Investment-grade corporate bonds	42,300,000	11/16/2018	0.34%
AT&T INC	00206RCB6	Investment-grade corporate bonds	12,300,000	11/27/2018	0.10%
AT&T INC	00206RDU3	Investment-grade corporate bonds	34,100,000	1/15/2020	0.27%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACS8	Investment-grade corporate bonds	28,940,000	9/23/2019	0.23%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACU3	Investment-grade corporate bonds	28,950,000	8/19/2020	0.23%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACY5	Investment-grade corporate bonds	24,900,000	11/9/2020	0.20%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ADC2	Investment-grade corporate bonds	14,625,000	5/17/2021	0.12%
AVIATION CAPITAL GROUP LLC	05369AAE1	Investment-grade corporate bonds	7,710,000	7/30/2021	0.06%
BANK OF AMERICA CORP	590188JN9	Investment-grade corporate bonds	6,410,000	11/15/2018	0.05%
BANK OF AMERICA CORP	06051GEY1	Investment-grade corporate bonds	21,664,000	1/15/2019	0.17%
BANK OF AMERICA CORP	06051GFV6	Investment-grade corporate bonds	22,683,000	4/19/2021	0.19%
BANK OF AMERICA CORP	06051GGN3	Investment-grade corporate bonds	22,970,000	7/21/2021	0.18%
BANK OF AMERICA CORP	06051GGU7	Investment-grade corporate bonds	22,570,000	10/1/2021	0.18%
BANK OF AMERICA CORP	06051GGX1	Investment-grade corporate bonds	20,445,000	1/23/2022	0.16%
BANK OF MONTREAL	06367TYM6	Investment-grade corporate bonds	24,600,000	6/15/2020	0.20%
BANK OF MONTREAL	06367T7J3	Investment-grade corporate bonds	36,200,000	7/13/2020	0.29%
BANK OF MONTREAL	06367T4X5	Investment-grade corporate bonds	11,600,000	4/13/2021	0.09%
BANK OF MONTREAL	06367TJY7	Investment-grade corporate bonds	7,500,000	8/27/2021	0.06%
BANK OF NEW YORK MELLON CORP/THE	06406HDE6	Investment-grade corporate bonds	2,600,000	8/17/2020	0.02%
BANK OF NOVA SCOTIA/THE	064159HD1	Investment-grade corporate bonds	5,000,000	1/15/2019	0.04%
BANK OF NOVA SCOTIA/THE	064159HU3	Investment-grade corporate bonds	10,000,000	6/14/2019	0.08%
BANK OF NOVA SCOTIA/THE	064159JY3	Investment-grade corporate bonds	24,278,000	7/14/2020	0.19%
BANK OF NOVA SCOTIA/THE	064159JF4	Investment-grade corporate bonds	10,850,000	3/7/2022	0.09%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAP2	Investment-grade corporate bonds	19,255,000	3/28/2019	0.15%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAL1	Investment-grade corporate bonds	73,900,000	7/20/2020	0.59%
BARCLAYS BANK, PLC	06744CFV8	Investment-grade corporate bonds	25,500,000	8/7/2020	0.20%
BB&T CORP	05531FAR4	Investment-grade corporate bonds	11,313,000	2/1/2019	0.09%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BB&T CORP	05531FAT0	Investment-grade corporate bonds	20,957,000	1/15/2020	0.17%
BB&T CORP	05531FAW3	Investment-grade corporate bonds	29,545,000	6/15/2020	0.24%
BB&T CORP	05531FBA0	Investment-grade corporate bonds	8,850,000	2/1/2021	0.07%
BECTON DICKINSON AND CO	075887BQ1	Investment-grade corporate bonds	20,750,000	6/6/2019	0.16%
BERKSHIRE HATHAWAY FINANCE CORP	084664CN9	Investment-grade corporate bonds	19,750,000	1/10/2020	0.16%
BMW US CAPITAL LLC	05565EAN5	Investment-grade corporate bonds	8,800,000	9/13/2019	0.07%
BMW US CAPITAL LLC	05565EAQ8	Investment-grade corporate bonds	9,800,000	4/6/2020	0.08%
BMW US CAPITAL LLC	05565EBB0	Investment-grade corporate bonds	18,500,000	8/14/2020	0.15%
BMW US CAPITAL LLC	05565EAV7	Investment-grade corporate bonds	19,000,000	4/12/2021	0.15%
BMW US CAPITAL LLC	05565EBD6	Investment-grade corporate bonds	11,036,000	8/13/2021	0.09%
BP CAPITAL MARKETS PLC	05565QCQ9	Investment-grade corporate bonds	2,000,000	5/10/2019	0.02%
BP CAPITAL MARKETS PLC	05565QCR7	Investment-grade corporate bonds	21,000,000	5/10/2019	0.17%
BP CAPITAL MARKETS PLC	05565QDR6	Investment-grade corporate bonds	20,500,000	9/19/2019	0.16%
BRANCH BANKING & TRUST CO	07330NAM7	Investment-grade corporate bonds	16,250,000	5/1/2019	0.13%
BRANCH BANKING & TRUST CO	07330NAP0	Investment-grade corporate bonds	10,000,000	1/15/2020	0.08%
BRITISH TELECOMMUNICATIONS PLC	111021AK7	Investment-grade corporate bonds	9,900,000	2/14/2019	0.08%
BROADCOM CRP / CAYMN FI	11134LAK5	Investment-grade corporate bonds	29,150,000	1/15/2021	0.22%
CANADIAN IMPERIAL BANK OF COMMERCE	136069XZ9	Investment-grade corporate bonds	27,300,000	2/2/2021	0.22%
CAPITAL ONE BANK USA NA	140420NK2	Investment-grade corporate bonds	48,100,000	6/5/2019	0.38%
CAPITAL ONE NA	14042E4A5	Investment-grade corporate bonds	9,000,000	9/5/2019	0.07%
CAPITAL ONE NA	14042RBS9	Investment-grade corporate bonds	11,560,000	9/13/2019	0.09%
CAPITAL ONE NA	14042RBU4	Investment-grade corporate bonds	34,400,000	9/13/2019	0.27%
CHARLES SCHWAB CORP/THE	808513AV7	Investment-grade corporate bonds	28,500,000	5/21/2021	0.23%
CHEVRON CORP	166764AM2	Investment-grade corporate bonds	9,800,000	11/15/2019	0.08%
CHEVRON CORP	166764BQ2	Investment-grade corporate bonds	24,950,000	3/3/2020	0.20%
CITIGROUP INC	172967KC4	Investment-grade corporate bonds	18,205,000	10/26/2020	0.15%
CITIGROUP INC	172967KL4	Investment-grade corporate bonds	60,863,000	3/30/2021	0.49%
CITIGROUP INC	172967KW0	Investment-grade corporate bonds	28,093,000	8/2/2021	0.23%
CITIGROUP INC	172967LB5	Investment-grade corporate bonds	17,250,000	12/8/2021	0.14%
CITIZENS BANK NA/PROVIDENCE RI	17401QAC5	Investment-grade corporate bonds	19,500,000	12/3/2018	0.15%
CITIZENS BANK NA/PROVIDENCE RI	17401QAD3	Investment-grade corporate bonds	7,700,000	3/14/2019	0.06%
CITIZENS BANK NA/PROVIDENCE RI	17401QAH4	Investment-grade corporate bonds	30,900,000	3/2/2020	0.25%
CITIZENS BANK NA/PROVIDENCE RI	17401QAK7	Investment-grade corporate bonds	48,061,000	5/26/2020	0.38%
COMMONWEALTH BANK OF AUSTRALIA	2027A0HS1	Investment-grade corporate bonds	6,550,000	3/15/2019	0.05%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JA8	Investment-grade corporate bonds	19,627,000	11/7/2019	0.16%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JJ9	Investment-grade corporate bonds	14,900,000	3/10/2020	0.12%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JQ3	Investment-grade corporate bonds	19,600,000	9/18/2020	0.16%
COMPASS BANK	20453KAD7	Investment-grade corporate bonds	42,600,000	6/11/2021	0.34%
CONAGRA BRANDS INC	205887BW1	Investment-grade corporate bonds	14,020,000	10/9/2020	0.11%
CONSOLIDATED EDISON CO OF NEW YORK INC	209111FR9	Investment-grade corporate bonds	47,100,000	6/25/2021	0.38%
CREDIT AGRICOLE SA/LONDON	22532LAN4	Investment-grade corporate bonds	23,040,000	4/15/2019	0.18%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CREDIT AGRICOLE SA/LONDON	225313AH8	Investment-grade corporate bonds	5,005,000	6/10/2020	0.04%
CREDIT SUISSE AG/NEW YORK NY	22546QAC1	Investment-grade corporate bonds	43,000,000	8/13/2019	0.35%
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	225433AN1	Investment-grade corporate bonds	1,750,000	4/16/2021	0.01%
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	225433AP6	Investment-grade corporate bonds	62,503,000	4/16/2021	0.52%
DANSKE BANK A/S	23636AAG6	Investment-grade corporate bonds	40,141,000	9/6/2019	0.32%
DANSKE BANK A/S	23636AAL5	Investment-grade corporate bonds	25,200,000	3/2/2020	0.20%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAT0	Investment-grade corporate bonds	20,795,000	9/19/2019	0.17%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAX1	Investment-grade corporate bonds	22,550,000	1/17/2020	0.18%
DIAGEO CAPITAL PLC	25243YAW9	Investment-grade corporate bonds	28,500,000	5/18/2020	0.23%
DISCOVER BANK	254672UH9	Investment-grade corporate bonds	7,000,000	11/13/2018	0.06%
DNB BANK ASA	23329PAB6	Investment-grade corporate bonds	69,605,000	10/2/2020	0.55%
DNB BANK ASA	23341CAB9	Investment-grade corporate bonds	7,000,000	6/2/2021	0.06%
DOMINION ENERGY INC	25746UCU1	Investment-grade corporate bonds	30,150,000	6/1/2019	0.24%
DOMINION ENERGY INC	25746UCV9	Investment-grade corporate bonds	29,500,000	12/1/2020	0.23%
DTE ENERGY CO	233331AX5	Investment-grade corporate bonds	7,000,000	10/1/2019	0.05%
DUKE ENERGY FLORIDA LLC	26444HAD3	Investment-grade corporate bonds	8,750,000	12/15/2019	0.07%
EDISON INTERNATIONAL	281020AK3	Investment-grade corporate bonds	10,000,000	4/15/2020	0.08%
EQT CORP	26884LAD1	Investment-grade corporate bonds	28,500,000	10/1/2020	0.23%
FIFTH THIRD BANK/CINCINNATI OH	31677QBH1	Investment-grade corporate bonds	28,200,000	9/27/2019	0.22%
FIFTH THIRD BANK/CINCINNATI OH	31677QBJ7	Investment-grade corporate bonds	13,335,000	9/27/2019	0.11%
FIFTH THIRD BANK/CINCINNATI OH	31677QBL2	Investment-grade corporate bonds	26,345,000	10/30/2020	0.21%
FIFTH THIRD BANK/CINCINNATI OH	31677QBP3	Investment-grade corporate bonds	24,800,000	7/26/2021	0.20%
FORD MOTOR CREDIT CO LLC	345397WQ2	Investment-grade corporate bonds	11,515,000	3/12/2019	0.09%
GENERAL MOTORS FINANCIAL CO INC	37045XBA3	Investment-grade corporate bonds	8,250,000	1/15/2019	0.07%
GENERAL MOTORS FINANCIAL CO INC	37045XBN5	Investment-grade corporate bonds	7,950,000	10/4/2019	0.06%
GLAXOSMITHKLINE CAPITAL PLC	377373AF2	Investment-grade corporate bonds	23,750,000	5/14/2021	0.19%
GOLDMAN SACHS GROUP INC/THE	38141EB73	Investment-grade corporate bonds	29,611,000	11/15/2018	0.24%
GOLDMAN SACHS GROUP INC/THE	38145GAK6	Investment-grade corporate bonds	7,505,000	12/13/2019	0.06%
GOLDMAN SACHS GROUP INC/THE	38148LAB2	Investment-grade corporate bonds	4,795,000	4/23/2020	0.04%
GOLDMAN SACHS GROUP INC/THE	38141GVQ4	Investment-grade corporate bonds	14,928,000	9/15/2020	0.12%
HALFMOON PARENT INC	40573LAA4	Investment-grade corporate bonds	37,315,000	3/17/2020	0.30%
HSBC HOLDINGS PLC	404280AX7	Investment-grade corporate bonds	28,139,000	3/8/2021	0.23%
HSBC HOLDINGS PLC	404280BQ1	Investment-grade corporate bonds	28,000,000	5/18/2021	0.22%
HSBC HOLDINGS PLC	404280AZ2	Investment-grade corporate bonds	7,566,000	5/25/2021	0.06%
HSBC USA INC	40428HPP1	Investment-grade corporate bonds	13,350,000	11/13/2019	0.11%
HUNTINGTON NATIONAL BANK/THE	446438RV7	Investment-grade corporate bonds	34,535,000	3/10/2020	0.27%
IBM CREDIT LLC	44932HAE3	Investment-grade corporate bonds	28,865,000	1/20/2021	0.23%
ING BANK NV	44987CAK4	Investment-grade corporate bonds	13,130,000	3/22/2019	0.10%
ING BANK NV	449786BG6	Investment-grade corporate bonds	8,000,000	8/15/2019	0.06%
ING BANK NV	449786BE1	Investment-grade corporate bonds	14,455,000	10/1/2019	0.12%
ING BANK NV	44987CAH1	Investment-grade corporate bonds	5,350,000	8/17/2020	0.04%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
ING BANK NV	449786BF8	Investment-grade corporate bonds	3,500,000	8/15/2021	0.03%
ING GROEP NV	456837AJ2	Investment-grade corporate bonds	33,010,000	3/29/2022	0.27%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSY8	Investment-grade corporate bonds	24,800,000	12/27/2018	0.20%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSV4	Investment-grade corporate bonds	9,500,000	2/13/2019	0.08%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSZ5	Investment-grade corporate bonds	47,500,000	4/27/2020	0.38%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LTA9	Investment-grade corporate bonds	27,000,000	6/11/2021	0.22%
JOHN DEERE CAPITAL CORP	24422ETK5	Investment-grade corporate bonds	10,000,000	10/9/2019	0.08%
JPMORGAN CHASE & CO	46625HKB5	Investment-grade corporate bonds	23,528,000	1/23/2020	0.19%
JPMORGAN CHASE & CO	46625HNY2	Investment-grade corporate bonds	16,152,000	10/29/2020	0.13%
JPMORGAN CHASE & CO	46625HOK9	Investment-grade corporate bonds	22,584,000	3/1/2021	0.18%
JPMORGAN CHASE & CO	46647PAC0	Investment-grade corporate bonds	22,842,000	3/9/2021	0.18%
JPMORGAN CHASE & CO	46647PAG1	Investment-grade corporate bonds	11,960,000	6/1/2021	0.10%
JPMORGAN CHASE BANK NA	48125LRL8	Investment-grade corporate bonds	6,000,000	2/1/2021	0.05%
JPMORGAN CHASE BANK NA	48125LRP9	Investment-grade corporate bonds	14,750,000	4/26/2021	0.12%
KEYBANK NA/CLEVELAND OH	49327M2N3	Investment-grade corporate bonds	6,750,000	3/8/2019	0.05%
KEYBANK NA/CLEVELAND OH	49327M2P8	Investment-grade corporate bonds	18,113,000	8/22/2019	0.14%
KEYBANK NA/CLEVELAND OH	49327M2R4	Investment-grade corporate bonds	4,750,000	11/22/2021	0.04%
KEYCORP	49326EEE9	Investment-grade corporate bonds	26,279,000	12/13/2018	0.21%
KRAFT HEINZ FOODS CO	50077LAN6	Investment-grade corporate bonds	29,038,000	8/9/2019	0.23%
KRAFT HEINZ FOODS CO	50077LAP1	Investment-grade corporate bonds	7,235,000	2/10/2021	0.06%
LLOYDS BANK PLC	53944VAQ2	Investment-grade corporate bonds	65,400,000	5/7/2021	0.52%
LLOYDS BANKING GROUP PLC	53944YAG8	Investment-grade corporate bonds	9,055,000	6/21/2021	0.07%
MANUFACTURERS & TRADERS TRUST CO	55279HAE0	Investment-grade corporate bonds	22,700,000	1/30/2019	0.18%
MANUFACTURERS & TRADERS TRUST CO	55279HAS9	Investment-grade corporate bonds	63,120,000	1/25/2021	0.50%
MANUFACTURERS & TRADERS TRUST CO	564759QB7	Investment-grade corporate bonds	12,650,000	12/1/2021	0.10%
MCDONALD'S CORP	58013MEW0	Investment-grade corporate bonds	49,000,000	12/7/2018	0.39%
MCDONALD'S CORP	58013MFG4	Investment-grade corporate bonds	21,430,000	10/28/2021	0.17%
MELLON FUNDING CORP	585515AE9	Investment-grade corporate bonds	3,700,000	11/15/2018	0.03%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCB3	Investment-grade corporate bonds	10,000,000	12/19/2018	0.08%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GBV0	Investment-grade corporate bonds	1,441,000	9/13/2019	0.01%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCH0	Investment-grade corporate bonds	1,753,000	9/19/2019	0.01%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCJ6	Investment-grade corporate bonds	10,300,000	9/19/2019	0.08%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCO0	Investment-grade corporate bonds	37,300,000	9/7/2020	0.30%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCM9	Investment-grade corporate bonds	11,500,000	1/8/2021	0.09%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AB0	Investment-grade corporate bonds	8,429,000	3/1/2021	0.07%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AX2	Investment-grade corporate bonds	45,366,000	7/26/2021	0.36%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AF1	Investment-grade corporate bonds	20,855,000	9/13/2021	0.17%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AK0	Investment-grade corporate bonds	6,299,000	2/22/2022	0.05%
MIZUHO BANK LTD	60688XAV2	Investment-grade corporate bonds	3,675,000	10/20/2018	0.03%
MIZUHO BANK LTD	60688XAX8	Investment-grade corporate bonds	15,234,000	10/20/2018	0.12%
MIZUHO FINANCIAL GROUP INC	60687YAC3	Investment-grade corporate bonds	13,200,000	4/12/2021	0.11%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
MIZUHO FINANCIAL GROUP INC	60687YAF6	Investment-grade corporate bonds	43,089,000	9/13/2021	0.35%
MIZUHO FINANCIAL GROUP INC	60687YAJ8	Investment-grade corporate bonds	6,715,000	2/28/2022	0.05%
MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV	60920LAB0	Investment-grade corporate bonds	36,700,000	10/28/2019	0.29%
MONDELEZ INTERNATIONAL INC	609207AC9	Investment-grade corporate bonds	11,750,000	2/1/2019	0.09%
MORGAN STANLEY	61746BEH5	Investment-grade corporate bonds	25,600,000	2/14/2020	0.20%
MORGAN STANLEY	61761JB40	Investment-grade corporate bonds	11,042,000	6/16/2020	0.09%
MORGAN STANLEY	61744YAM0	Investment-grade corporate bonds	25,830,000	2/10/2021	0.21%
MORGAN STANLEY	61746BEB8	Investment-grade corporate bonds	37,992,000	4/21/2021	0.31%
MORGAN STANLEY	61746BEE2	Investment-grade corporate bonds	18,786,000	1/20/2022	0.15%
NATIONAL AUSTRALIA BANK LTD	6325C0DA6	Investment-grade corporate bonds	2,600,000	12/9/2019	0.02%
NATIONAL AUSTRALIA BANK LTD	6325C0DG3	Investment-grade corporate bonds	17,750,000	1/10/2020	0.14%
NATIONAL AUSTRALIA BANK LTD	6325C0DP3	Investment-grade corporate bonds	25,700,000	5/22/2020	0.20%
NATIONAL AUSTRALIA BANK LTD	6325C0DT5	Investment-grade corporate bonds	27,900,000	1/12/2021	0.22%
NATIONAL AUSTRALIA BANK LTD	6325C0DV0	Investment-grade corporate bonds	28,200,000	9/20/2021	0.22%
NATIONAL BANK OF CANADA	63307A2B0	Investment-grade corporate bonds	5,070,000	12/14/2018	0.04%
NATIONAL BANK OF CANADA	63307A2F1	Investment-grade corporate bonds	21,023,000	6/12/2020	0.17%
NATIONAL BANK OF CANADA	63307A2H7	Investment-grade corporate bonds	18,700,000	11/2/2020	0.15%
NEW YORK LIFE GLOBAL FUNDING	64952WCL5	Investment-grade corporate bonds	15,000,000	10/24/2019	0.12%
NEW YORK LIFE GLOBAL FUNDING	64952WCZ4	Investment-grade corporate bonds	6,000,000	8/6/2021	0.05%
NISSAN MOTOR ACCEPTANCE CORP	654740AL3	Investment-grade corporate bonds	19,000,000	3/8/2019	0.15%
NISSAN MOTOR ACCEPTANCE CORP	654740AQ2	Investment-grade corporate bonds	15,000,000	9/13/2019	0.12%
NISSAN MOTOR ACCEPTANCE CORP	654740AU3	Investment-grade corporate bonds	10,250,000	1/13/2020	0.08%
NISSAN MOTOR ACCEPTANCE CORP	654740AY5	Investment-grade corporate bonds	29,800,000	7/13/2020	0.24%
NISSAN MOTOR ACCEPTANCE CORP	654740BC2	Investment-grade corporate bonds	11,900,000	9/28/2020	0.09%
NORDEA BANK ABP	65557CAL7	Investment-grade corporate bonds	15,000,000	4/4/2019	0.12%
NORDEA BANK ABP	65557CAW3	Investment-grade corporate bonds	51,875,000	5/29/2020	0.41%
NORDEA BANK ABP	65557CAT0	Investment-grade corporate bonds	8,353,000	5/27/2021	0.07%
PEPSICO INC	713448DG0	Investment-grade corporate bonds	4,230,000	2/22/2019	0.03%
PHILLIPS 66	718546AM6	Investment-grade corporate bonds	22,250,000	4/15/2019	0.18%
PHILLIPS 66	718546AP9	Investment-grade corporate bonds	21,349,000	4/15/2020	0.17%
PHILLIPS 66	718546AS3	Investment-grade corporate bonds	1,500,000	2/26/2021	0.01%
PNC BANK NA	69353REZ7	Investment-grade corporate bonds	11,700,000	12/7/2018	0.09%
PNC BANK NA	69353REX2	Investment-grade corporate bonds	19,000,000	7/29/2019	0.15%
PNC BANK NA	69353RFD5	Investment-grade corporate bonds	13,650,000	5/19/2020	0.11%
PNC BANK NA	69353RFK9	Investment-grade corporate bonds	27,970,000	1/22/2021	0.22%
PRINCIPAL LIFE GLOBAL FUNDING II	74256LBA6	Investment-grade corporate bonds	10,000,000	2/22/2019	0.08%
PRINCIPAL LIFE GLOBAL FUNDING II	74256LBC2	Investment-grade corporate bonds	37,200,000	6/26/2020	0.30%
PROTECTIVE LIFE GLOBAL FUNDING	74368CAN4	Investment-grade corporate bonds	23,000,000	7/13/2020	0.18%
PRUDENTIAL FINANCIAL INC	74432QCB9	Investment-grade corporate bonds	18,900,000	8/15/2019	0.15%
RABOBANK NEDERLAND NV NY	21688AAH5	Investment-grade corporate bonds	48,300,000	8/9/2019	0.38%
RABOBANK NEDERLAND NV NY	21688AAP7	Investment-grade corporate bonds	25,370,000	4/26/2021	0.20%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
RABOBANK NEDERLAND NV NY	21688AAK8	Investment-grade corporate bonds	29,100,000	1/10/2022	0.23%
REGIONS BANK/BIRMINGHAM AL	759187CC9	Investment-grade corporate bonds	31,865,000	4/1/2021	0.25%
REGIONS BANK/BIRMINGHAM AL	759187CE5	Investment-grade corporate bonds	67,026,000	8/13/2021	0.53%
ROYAL BANK OF CANADA	78012KKA4	Investment-grade corporate bonds	12,000,000	12/10/2018	0.10%
ROYAL BANK OF CANADA	78012KC54	Investment-grade corporate bonds	20,000,000	3/2/2020	0.16%
ROYAL BANK OF CANADA	78013XRJ9	Investment-grade corporate bonds	17,300,000	7/22/2020	0.14%
ROYAL BANK OF CANADA	78013XKH0	Investment-grade corporate bonds	28,450,000	4/30/2021	0.23%
SANTANDER HOLDINGS USA INC	U8029KAB8	Investment-grade corporate bonds	5,500,000	7/15/2019	0.04%
SANTANDER UK PLC	80283LAQ6	Investment-grade corporate bonds	15,456,000	11/3/2020	0.12%
SANTANDER UK PLC	80283LAU7	Investment-grade corporate bonds	52,200,000	6/1/2021	0.42%
SCHLUMBERGER HOLDINGS CORP	806851AB7	Investment-grade corporate bonds	40,746,000	12/21/2018	0.32%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAG8	Investment-grade corporate bonds	15,000,000	9/13/2019	0.12%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAN3	Investment-grade corporate bonds	25,150,000	3/16/2020	0.20%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAG3	Investment-grade corporate bonds	45,200,000	9/13/2019	0.36%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAH1	Investment-grade corporate bonds	44,450,000	5/17/2021	0.35%
SOCIETE GENERALE SA	83368RAE2	Investment-grade corporate bonds	14,625,000	10/1/2018	0.12%
SOUTHERN CO/THE	842587DB0	Investment-grade corporate bonds	36,145,000	2/14/2020	0.29%
SOUTHERN CO/THE	842587DA2	Investment-grade corporate bonds	30,800,000	9/30/2020	0.25%
STATE STREET BANK AND TRUST CO	857449AB8	Investment-grade corporate bonds	8,500,000	10/15/2018	0.07%
STATE STREET CORP	857477AS2	Investment-grade corporate bonds	33,700,000	8/18/2020	0.27%
SUMITOMO MITSUI BANKING CORP	865622CD4	Investment-grade corporate bonds	11,400,000	10/19/2018	0.09%
SUMITOMO MITSUI BANKING CORP	865622CK8	Investment-grade corporate bonds	26,000,000	1/17/2020	0.21%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAD2	Investment-grade corporate bonds	8,460,000	3/9/2021	0.07%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAJ9	Investment-grade corporate bonds	33,874,000	10/19/2021	0.27%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAL4	Investment-grade corporate bonds	3,177,000	1/11/2022	0.03%
SUNCORP-METWAY LTD	8672EMAE4	Investment-grade corporate bonds	5,000,000	5/3/2019	0.04%
SUNTRUST BANK/ATLANTA GA	86787EAS6	Investment-grade corporate bonds	28,550,000	1/31/2020	0.23%
SUNTRUST BANKS, INC.	867914BF9	Investment-grade corporate bonds	63,382,000	11/1/2018	0.50%
SVENSKA HANDELSBANKEN AB	86960BAP7	Investment-grade corporate bonds	6,000,000	9/6/2019	0.05%
SVENSKA HANDELSBANKEN AB	86960BAS1	Investment-grade corporate bonds	15,000,000	9/8/2020	0.12%
SVENSKA HANDELSBANKEN AB	86960BAM4	Investment-grade corporate bonds	18,400,000	3/30/2021	0.15%
SVENSKA HANDELSBANKEN AB	86960BAU6	Investment-grade corporate bonds	38,900,000	5/24/2021	0.31%
SWEDBANK AB	87020PAJ6	Investment-grade corporate bonds	1,000,000	3/14/2022	0.01%
TORONTO-DOMINION BANK/THE	89114QBR8	Investment-grade corporate bonds	4,950,000	1/18/2019	0.04%
TORONTO-DOMINION BANK/THE	89114QAW8	Investment-grade corporate bonds	7,300,000	11/5/2019	0.06%
TORONTO-DOMINION BANK/THE	89114QC63	Investment-grade corporate bonds	17,600,000	9/17/2020	0.14%
TORONTO-DOMINION BANK/THE	89114QBD9	Investment-grade corporate bonds	1,700,000	12/14/2020	0.01%
TORONTO-DOMINION BANK/THE	89114QBW7	Investment-grade corporate bonds	28,500,000	1/25/2021	0.23%
TORONTO-DOMINION BANK/THE	89114QBH0	Investment-grade corporate bonds	26,000,000	4/7/2021	0.21%
TORONTO-DOMINION BANK/THE	89114QC30	Investment-grade corporate bonds	38,200,000	6/11/2021	0.31%
TOTAL CAPITAL INTERNATIONAL SA	89153VAK5	Investment-grade corporate bonds	18,472,000	1/10/2019	0.15%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
TOTAL CAPITAL INTERNATIONAL SA	89153VAN9	Investment-grade corporate bonds	4,525,000	6/19/2019	0.04%
TOYOTA MOTOR CREDIT CORP	89236TBC8	Investment-grade corporate bonds	2,105,000	1/17/2019	0.02%
TRANSCANADA PIPELINES LTD	89352HAU3	Investment-grade corporate bonds	24,100,000	11/15/2019	0.19%
TYSON FOODS INC	902494BA0	Investment-grade corporate bonds	8,700,000	5/30/2019	0.07%
TYSON FOODS INC	902494BE2	Investment-grade corporate bonds	24,000,000	8/21/2020	0.19%
UBS AG/LONDON	902674XE5	Investment-grade corporate bonds	21,000,000	6/8/2020	0.17%
UBS AG/LONDON	902674XJ4	Investment-grade corporate bonds	22,918,000	12/1/2020	0.18%
UBS AG/STAMFORD CT	90261XHF2	Investment-grade corporate bonds	12,323,000	8/14/2019	0.10%
UBS GROUP FUNDING SWITZERLAND AG	90351DAC1	Investment-grade corporate bonds	10,700,000	9/24/2020	0.09%
UBS GROUP FUNDING SWITZERLAND AG	90351DAE7	Investment-grade corporate bonds	28,554,000	4/14/2021	0.23%
UBS GROUP FUNDING SWITZERLAND AG	90351DAG2	Investment-grade corporate bonds	12,650,000	2/1/2022	0.10%
UNITEDHEALTH GROUP INC	91324PDG4	Investment-grade corporate bonds	27,450,000	6/15/2021	0.22%
US BANCORP	91159HHQ6	Investment-grade corporate bonds	4,840,000	1/24/2022	0.04%
US BANK NA/CINCINNATI OH	90331HNQ2	Investment-grade corporate bonds	38,700,000	4/26/2021	0.31%
US BANK NA/CINCINNATI OH	90331HNT6	Investment-grade corporate bonds	61,080,000	5/21/2021	0.49%
VERIZON COMMUNICATIONS INC	92343VDE1	Investment-grade corporate bonds	80,000	8/15/2019	0.00%
WELLS FARGO & CO	94974BGG9	Investment-grade corporate bonds	12,383,000	1/30/2020	0.10%
WELLS FARGO & CO	94974BGN4	Investment-grade corporate bonds	31,847,000	7/22/2020	0.26%
WELLS FARGO & CO	94974BGS3	Investment-grade corporate bonds	7,772,000	12/7/2020	0.06%
WELLS FARGO & CO	949746RT0	Investment-grade corporate bonds	33,686,000	3/4/2021	0.27%
WELLS FARGO & CO	949746SB8	Investment-grade corporate bonds	9,960,000	7/26/2021	0.08%
WELLS FARGO & CO	949746SP7	Investment-grade corporate bonds	1,000,000	2/11/2022	0.01%
WELLS FARGO BANK NA	94988J5Q6	Investment-grade corporate bonds	23,700,000	7/23/2021	0.19%
WESTPAC BANKING CORP	961214CR2	Investment-grade corporate bonds	10,000,000	11/23/2018	0.08%
WESTPAC BANKING CORP	961214CZ4	Investment-grade corporate bonds	12,950,000	8/19/2019	0.10%
WESTPAC BANKING CORP	961214DL4	Investment-grade corporate bonds	14,900,000	3/6/2020	0.12%
WESTPAC BANKING CORP	961214DY6	Investment-grade corporate bonds	14,300,000	5/15/2020	0.11%
WESTPAC BANKING CORP	961214DV2	Investment-grade corporate bonds	23,450,000	1/25/2021	0.19%
WESTPAC BANKING CORP	961214DH3	Investment-grade corporate bonds	1,900,000	1/11/2022	0.02%
ZOETIS INC	98978VAR4	Investment-grade corporate bonds	51,980,000	8/20/2021	0.41%
BNP PARIBAS SA	----	Repurchase agreement	50,000,000	11/5/2018	0.40%
ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2005-WF1	004421QQ9	Residential MBS (non-agency)	1,378,672	5/25/2035	0.01%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUG	03072SQC2	Residential MBS (non-agency)	593,417	5/25/2034	0.00%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUG	03072SL94	Residential MBS (non-agency)	5,170,000	10/25/2035	0.04%
ANGEL OAK MORTGAGE TRUST I LLC 2017-2	03463NAA1	Residential MBS (non-agency)	3,317,043	7/25/2047	0.03%
ANGEL OAK MORTGAGE TRUST LLC 2015-1	03463LAA5	Residential MBS (non-agency)	2,630,687	11/25/2047	0.02%
BANC OF AMERICA FUNDING 2005-B TRUST	05946XRW5	Residential MBS (non-agency)	664,263	4/20/2035	0.01%
BANC OF AMERICA FUNDING 2015-R4 TRUST	05990RAS0	Residential MBS (non-agency)	7,642,411	8/27/2036	0.06%
BAYVIEW FINANCIAL MORTGAGE PASS-THROUGH TRUST 2006-B	07325NDN9	Residential MBS (non-agency)	57,119	4/28/2036	0.00%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-EC1	0738795D6	Residential MBS (non-agency)	3,030,784	11/25/2035	0.02%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC1	073879VF2	Residential MBS (non-agency)	1,013,318	5/25/2035	0.01%

Security Detail

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BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC2	073879E38	Residential MBS (non-agency)	8,248,338	8/25/2035	0.07%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2006-HE1	0738796P8	Residential MBS (non-agency)	474,610	12/25/2035	0.00%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2007-HE7	07387VAA7	Residential MBS (non-agency)	10,070,671	10/25/2037	0.08%
BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD2	073877BH4	Residential MBS (non-agency)	4,166	3/25/2035	0.00%
BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD3	073877CP5	Residential MBS (non-agency)	1,522,039	7/25/2035	0.01%
BELLEMEADE RE LTD	078769AB2	Residential MBS (non-agency)	9,070,215	7/25/2025	0.07%
CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-RFC1	14453EAD4	Residential MBS (non-agency)	3,800,000	3/25/2036	0.03%
CIT MORTGAGE LOAN TRUST 2007-1	12559QAD4	Residential MBS (non-agency)	4,248,617	10/25/2037	0.03%
CITIGROUP MORTGAGE LOAN TRUST INC	17309QAE4	Residential MBS (non-agency)	19,877,253	10/25/2036	0.16%
COLT 2018-1 MORTGAGE LOAN TRUST	19687UAA1	Residential MBS (non-agency)	4,845,410	2/25/2048	0.04%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670NF1	Residential MBS (non-agency)	3,140,962	1/25/2036	0.02%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670UR7	Residential MBS (non-agency)	2,188,307	6/25/2036	0.02%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670VW5	Residential MBS (non-agency)	467,495	6/25/2036	0.00%
CREDIT-BASED ASSET SERVICING AND SECURITIZATION	1248MHAC6	Residential MBS (non-agency)	101,936	3/25/2046	0.00%
CSMC SERIES 2010-9R	12644NAE6	Residential MBS (non-agency)	14,971,763	8/27/2037	0.12%
CSMC SERIES 2014-5R	12648MBJ2	Residential MBS (non-agency)	985,887	10/27/2036	0.01%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-16	126670PC6	Residential MBS (non-agency)	4,727,754	5/25/2036	0.04%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2017-3	24381FAA3	Residential MBS (non-agency)	2,735,373	10/25/2047	0.02%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2018-1	24380PAA2	Residential MBS (non-agency)	6,677,965	12/25/2057	0.05%
ELLINGTON FINANCIAL MORTGAGE TRUST 2017-1	31572XAA8	Residential MBS (non-agency)	13,330,291	10/25/2047	0.10%
ELLINGTON LOAN ACQUISITION TRUST 2007-1	288542AD5	Residential MBS (non-agency)	4,313,690	5/25/2037	0.03%
EQUIFIRST MORTGAGE LOAN TRUST 2005-1	29445FCQ9	Residential MBS (non-agency)	3,617,613	4/25/2035	0.03%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2004-FF7	32027NLA7	Residential MBS (non-agency)	2,308,457	9/25/2034	0.02%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2004-FFH4	32027NPG0	Residential MBS (non-agency)	1,159,593	1/25/2035	0.01%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH3	32027NVD0	Residential MBS (non-agency)	2,205,674	9/25/2035	0.02%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF1	32027NYL9	Residential MBS (non-agency)	461,368	1/25/2036	0.00%
GALTON FUNDING MORTGAGE TRUST 2017-1	36417JAY5	Residential MBS (non-agency)	8,092,088	11/25/2057	0.06%
GE-WMC ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2005-2	367910AR7	Residential MBS (non-agency)	3,430,929	12/25/2035	0.03%
GSAA HOME EQUITY TRUST 2005-6	36242D3W1	Residential MBS (non-agency)	2,231,569	6/25/2035	0.02%
GSAA HOME EQUITY TRUST 2005-8	362341CT4	Residential MBS (non-agency)	10,524,530	6/25/2035	0.08%
GSAMP TRUST 2004-AR2	36242DDP5	Residential MBS (non-agency)	1,364,670	8/25/2034	0.01%
GSAMP TRUST 2006-HE7	36245EAE8	Residential MBS (non-agency)	1,560,184	10/25/2046	0.01%
GSMSC RESECURITIZATION TRUST 2009-6R	36190NAE3	Residential MBS (non-agency)	226,983	2/26/2036	0.00%
HOMEWARD OPPORTUNITIES FUND I TRUST 2018-1	43789AAA2	Residential MBS (non-agency)	12,972,297	6/25/2048	0.10%
JP MORGAN MORTGAGE ACQUISITION CORP 2005-FLD1	46626LAW0	Residential MBS (non-agency)	1,358,327	7/25/2035	0.01%
JP MORGAN MORTGAGE ACQUISITION TRUST 2006-CH1	46629TAE0	Residential MBS (non-agency)	555,548	7/25/2036	0.00%
JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH1	46630LAY0	Residential MBS (non-agency)	6,650,000	11/25/2036	0.05%
JP MORGAN RESECURITIZATION TRUST SERIES 2014-1	46641TBG8	Residential MBS (non-agency)	8,174,016	6/26/2035	0.06%
LONG BEACH MORTGAGE LOAN TRUST 2004-1	542514EU4	Residential MBS (non-agency)	859,338	2/25/2034	0.01%
MASTR ASSET-BACKED SECURITIES TRUST 2006-FRE1	57643LPP5	Residential MBS (non-agency)	1,808,227	12/25/2035	0.01%
MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2005-AR1	59020UG90	Residential MBS (non-agency)	1,853,893	6/25/2036	0.01%

Security Detail

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MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2006-FF1	59023WAB4	Residential MBS (non-agency)	3,564,192	8/25/2036	0.03%
NEW CENTURY HOME EQUITY LOAN TRUST 2005-3	64352VLL3	Residential MBS (non-agency)	4,446,674	7/25/2035	0.04%
NOMURA RESECURITIZATION TRUST 2015-8R	65541AAL0	Residential MBS (non-agency)	5,250,564	11/25/2047	0.04%
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)	8,799,836	7/25/2035	0.07%
OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NBP7	Residential MBS (non-agency)	12,082,000	7/25/2035	0.10%
PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFI	70069FFK8	Residential MBS (non-agency)	1,414,032	1/25/2036	0.01%
PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SE	70069FEK9	Residential MBS (non-agency)	10,311,848	2/25/2035	0.08%
POPULAR ABS MORTGAGE PASS-THROUGH TRUST 2005-A	73316PDA5	Residential MBS (non-agency)	301,343	6/25/2035	0.00%
RASC SERIES 2004-KS10 TRUST	76110WG34	Residential MBS (non-agency)	4,402,592	11/25/2034	0.04%
RASC SERIES 2004-KS12 TRUST	76110WK88	Residential MBS (non-agency)	1,609,940	1/25/2035	0.01%
RASC SERIES 2005-KS11 TRUST	76110W7D2	Residential MBS (non-agency)	1,548,726	12/25/2035	0.01%
SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-CB1	81375WHF6	Residential MBS (non-agency)	13,730,026	1/25/2036	0.11%
SOUNDVIEW HOME LOAN TRUST 2005-CTX1	83611PBV2	Residential MBS (non-agency)	2,750,741	11/25/2035	0.02%
SOUNDVIEW HOME LOAN TRUST 2006-2	83611MNH7	Residential MBS (non-agency)	3,827,243	3/25/2036	0.03%
STARWOOD MORTGAGE RESIDENTIAL TRUST 2018-IMC1	85572KAA2	Residential MBS (non-agency)	14,802,068	3/25/2048	0.12%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2004-7	86358EKH8	Residential MBS (non-agency)	3,683,308	8/25/2034	0.03%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-1	86358EQJ8	Residential MBS (non-agency)	4,411,216	2/25/2035	0.04%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-3	86358ERW8	Residential MBS (non-agency)	1,251,280	4/25/2035	0.01%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-5	86358ETG1	Residential MBS (non-agency)	2,017,354	6/25/2035	0.02%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-8	86358EXP6	Residential MBS (non-agency)	722,104	10/25/2035	0.01%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE1	86358EUV6	Residential MBS (non-agency)	1,426,578	7/25/2035	0.01%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-G	86360XAC4	Residential MBS (non-agency)	4,205,495	7/25/2036	0.03%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-N	86360PAD9	Residential MBS (non-agency)	706,440	5/25/2036	0.01%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-O	86359UAE9	Residential MBS (non-agency)	2,588,119	4/25/2036	0.02%
VERUS SECURITIZATION TRUST	92536KAA3	Residential MBS (non-agency)	5,799,517	11/25/2047	0.05%
VERUS SECURITIZATION TRUST 2017-2	92536EAA7	Residential MBS (non-agency)	18,131,251	7/25/2047	0.14%
VERUS SECURITIZATION TRUST 2018-2	92535TAA5	Residential MBS (non-agency)	30,317,139	6/1/2058	0.24%
WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2005-2 TRUS	9497ENAD5	Residential MBS (non-agency)	1,330,000	11/25/2035	0.01%
WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2005-3 TRUS	9497EMAG0	Residential MBS (non-agency)	2,388,998	12/25/2035	0.02%

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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