

## Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
BELLEMEADE RE 2017-1 LTD	078767AA8	Agency CMO	1,064,112	10/25/2027	0.20%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBJ2	Agency CMO	380,574	8/25/2028	0.07%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBZ6	Agency CMO	73,802	9/25/2028	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCS1	Agency CMO	100,887	10/25/2028	0.02%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCZ5	Agency CMO	599,533	1/25/2029	0.11%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDG6	Agency CMO	65,451	1/25/2029	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XEK6	Agency CMO	72,366	7/25/2029	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XLS1	Agency CMO	96,128	11/25/2029	0.02%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XC28	Agency CMO	271,829	8/25/2030	0.05%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0EF2	Agency CMO	231,601	3/25/2025	0.04%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FF1	Agency CMO	214,809	5/25/2025	0.04%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FT1	Agency CMO	299,456	12/25/2027	0.06%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0GF0	Agency CMO	393,550	3/25/2028	0.08%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0GT0	Agency CMO	1,028,335	4/25/2028	0.20%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0HF9	Agency CMO	576,879	5/25/2028	0.11%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0HT9	Agency CMO	636,624	7/25/2028	0.12%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0JF7	Agency CMO	232,973	9/25/2028	0.04%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0JR1	Agency CMO	693,285	10/25/2028	0.13%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KB4	Agency CMO	746,489	11/25/2028	0.14%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KM0	Agency CMO	200,000	12/25/2028	0.04%
LMA-AMERICAS LLC	53944RGC6	Asset-backed commercial paper	885,000	7/12/2018	0.17%
LMA-AMERICAS LLC	53944RH27	Asset-backed commercial paper	1,000,000	8/2/2018	0.19%
VICTORY RECEIVABLES CORP	92646LG53	Asset-backed commercial paper	750,000	7/5/2018	0.14%
VICTORY RECEIVABLES CORP	92646LHA1	Asset-backed commercial paper	1,750,000	8/10/2018	0.33%
LOANDEPOT STATION PLACE AGENCY SECURITIZATION TRUST 2017-1	53947HAA5	Asset-backed securities	985,000	11/25/2050	0.18%
STATION PLACE SECURITIZATION TRUST	85771HAA8	Asset-backed securities	845,000	7/24/2019	0.16%
STATION PLACE SECURITIZATION TRUST 2018-1	85771EAA5	Asset-backed securities	1,074,000	4/24/2019	0.20%
STATION PLACE SECURITIZATION TRUST SERIES 2017-6	85771GAA0	Asset-backed securities	2,596,000	11/24/2018	0.49%
BANK OF MONTREAL/CHICAGO IL	06371EV46	Certificate of deposit	1,500,000	9/12/2018	0.28%
BANK OF NOVA SCOTIA/HOUSTON	06417GP93	Certificate of deposit	2,000,000	9/14/2018	0.38%
BANK OF NOVA SCOTIA/HOUSTON	06417GUN6	Certificate of deposit	500,000	11/9/2018	0.09%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606BLU8	Certificate of deposit	500,000	2/4/2019	0.09%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606BHL3	Certificate of deposit	800,000	5/29/2019	0.15%
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK/NEW YORK	22532XJG4	Certificate of deposit	250,000	5/11/2020	0.05%
CREDIT SUISSE AG/NEW YORK NY	22549LEF8	Certificate of deposit	1,750,000	7/18/2018	0.33%
MUFG BANK LTD/NEW YORK NY	06538NXN2	Certificate of deposit	500,000	2/22/2019	0.09%
NATIONAL BANK OF CANADA/NEW YORK NY	63307ULQ2	Certificate of deposit	1,500,000	5/8/2019	0.28%
NORDEA BANK AB/NEW YORK NY	65590ATE6	Certificate of deposit	600,000	3/14/2019	0.11%
ROYAL BANK OF CANADA/NEW YORK NY	78012UBM6	Certificate of deposit	1,500,000	9/17/2018	0.28%
SKANDINAVISKA ENSKILDA BANKEN AB/NEW YORK NY	83050FUF6	Certificate of deposit	250,000	5/3/2019	0.05%
SOCIETE GENERALE/NEW YORK NY	83369YE36	Certificate of deposit	500,000	10/5/2018	0.09%

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SUMITOMO MITSUI BANKING CORP/NEW YORK	86563YXB4	Certificate of deposit	350,000	6/5/2019	0.07%
SVENSKA HANDELSBANKEN/NEW YORK NY	86958JB65	Certificate of deposit	250,000	4/1/2020	0.05%
SWEDBANK AB/NEW YORK	87019UW88	Certificate of deposit	1,500,000	8/24/2020	0.28%
COMM 2005-C6 MORTGAGE TRUST	126171AQ0	Commercial MBS	204,213	6/10/2044	0.04%
ABBVIE INC	00287CFK8	Commercial paper	1,500,000	6/19/2018	0.28%
AIR LIQUIDE US LLC	00912UF54	Commercial paper	1,000,000	6/5/2018	0.19%
AIR LIQUIDE US LLC	00912UG95	Commercial paper	2,000,000	7/9/2018	0.37%
ALBEMARLE CORP	01265RFS2	Commercial paper	2,000,000	6/26/2018	0.37%
ALBEMARLE CORP	01265RFT0	Commercial paper	1,250,000	6/27/2018	0.23%
ALBEMARLE CORP	01265RFU7	Commercial paper	1,000,000	6/28/2018	0.19%
AMCOR LTD/AUSTRALIA	0234E5GA0	Commercial paper	2,000,000	7/10/2018	0.37%
AMCOR LTD/AUSTRALIA	0234E5GG7	Commercial paper	1,000,000	7/16/2018	0.19%
AMEREN CORP	02360SFR4	Commercial paper	2,000,000	6/25/2018	0.37%
AMEREN CORP	02360SFT0	Commercial paper	1,000,000	6/27/2018	0.19%
AMERICAN ELECTRIC POWER CO INC	0255E3FK9	Commercial paper	1,000,000	6/19/2018	0.19%
AMERICAN ELECTRIC POWER CO INC	0255E3FT0	Commercial paper	3,000,000	6/27/2018	0.56%
AMPHENOL CORP	03209MG24	Commercial paper	1,500,000	7/2/2018	0.28%
AMPHENOL CORP	03209MGP3	Commercial paper	400,000	7/23/2018	0.07%
AMPHENOL CORP	03209MGQ1	Commercial paper	1,000,000	7/24/2018	0.19%
AON CORP	03739PF84	Commercial paper	500,000	6/8/2018	0.09%
AON CORP	03739PFM3	Commercial paper	1,000,000	6/21/2018	0.19%
AON CORP	03739PFN1	Commercial paper	2,500,000	6/22/2018	0.47%
ARROW ELECTRONICS INC	04273MF57	Commercial paper	2,000,000	6/5/2018	0.37%
ARROW ELECTRONICS INC	04273MFB4	Commercial paper	1,000,000	6/11/2018	0.19%
ARROW ELECTRONICS INC	04273MFD0	Commercial paper	1,000,000	6/13/2018	0.19%
ASTRAZENECA PLC	04635RF42	Commercial paper	1,000,000	6/4/2018	0.19%
ASTRAZENECA PLC	04635RFM2	Commercial paper	400,000	6/21/2018	0.07%
ASTRAZENECA PLC	04635RG25	Commercial paper	1,096,000	7/2/2018	0.20%
AUTONATION INC	05330NF12	Commercial paper	4,000,000	6/1/2018	0.75%
AUTOZONE INC	05333UF54	Commercial paper	2,000,000	6/5/2018	0.37%
AVERY DENNISON CORP	05361MF57	Commercial paper	2,500,000	6/5/2018	0.47%
AVIATION CAPITAL GROUP LLC	05369CF77	Commercial paper	2,000,000	6/7/2018	0.37%
AVIATION CAPITAL GROUP LLC	05369CF85	Commercial paper	2,000,000	6/8/2018	0.37%
BARCLAYS BANK, PLC	06742QLS9	Commercial paper	2,500,000	8/24/2018	0.47%
BAT INTERNATIONAL FINANCE PLC	05531NF43	Commercial paper	3,000,000	6/4/2018	0.56%
BELL CANADA INC	07787QGP5	Commercial paper	500,000	7/23/2018	0.09%
BELL CANADA INC	07787QGW0	Commercial paper	1,000,000	7/30/2018	0.19%
BELL CANADA INC	07787QH17	Commercial paper	500,000	8/1/2018	0.09%
BOSTON SCIENTIFIC CORP	10114BF69	Commercial paper	2,000,000	6/6/2018	0.37%
BOSTON SCIENTIFIC CORP	10114BFD4	Commercial paper	1,000,000	6/13/2018	0.19%
BOSTON SCIENTIFIC CORP	10114BFS1	Commercial paper	1,000,000	6/26/2018	0.19%

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BPCE SA	05571CH12	Commercial paper	4,500,000	8/1/2018	0.84%
BPCE SA	05571CH61	Commercial paper	250,000	8/6/2018	0.05%
CABOT CORP	12705XFB1	Commercial paper	1,000,000	6/11/2018	0.19%
CABOT CORP	12705XFE5	Commercial paper	301,000	6/14/2018	0.06%
CABOT CORP	12705XFL9	Commercial paper	500,000	6/20/2018	0.09%
CABOT CORP	12705XFV7	Commercial paper	2,750,000	6/29/2018	0.51%
CANADIAN NATURAL RESOURCES LTD	13638XFB1	Commercial paper	1,000,000	6/11/2018	0.19%
CANADIAN NATURAL RESOURCES LTD	13638XFR6	Commercial paper	3,135,000	6/25/2018	0.59%
CBS CORP	1248C3FR0	Commercial paper	500,000	6/25/2018	0.09%
CBS CORP	1248C3FT6	Commercial paper	2,000,000	6/27/2018	0.37%
CBS CORP	1248C3GG3	Commercial paper	1,600,000	7/16/2018	0.30%
CBS CORP	1248C3GH1	Commercial paper	500,000	7/17/2018	0.09%
CHURCH & DWIGHT CO INC	17133XF71	Commercial paper	1,000,000	6/7/2018	0.19%
CHURCH & DWIGHT CO INC	17133XGA3	Commercial paper	1,300,000	7/10/2018	0.24%
CIGNA CORP	17181BG53	Commercial paper	1,000,000	7/5/2018	0.19%
CONSTELLATION BRANDS INC	21037DFB5	Commercial paper	500,000	6/11/2018	0.09%
CONSTELLATION BRANDS INC	21037DFU3	Commercial paper	3,000,000	6/28/2018	0.56%
CONSTELLATION BRANDS INC	21037DG24	Commercial paper	500,000	7/2/2018	0.09%
CRH AMERICA FINANCE INC	12636DF86	Commercial paper	400,000	6/8/2018	0.07%
CRH AMERICA FINANCE INC	12636DFS2	Commercial paper	1,750,000	6/26/2018	0.33%
CRH AMERICA FINANCE INC	12636DGA0	Commercial paper	1,000,000	7/10/2018	0.19%
CRH AMERICA FINANCE INC	12636DGR3	Commercial paper	250,000	7/25/2018	0.05%
CRH AMERICA FINANCE INC	12636DGX0	Commercial paper	600,000	7/31/2018	0.11%
DANSKE CORP	2363F7F45	Commercial paper	1,900,000	6/4/2018	0.36%
DEUTSCHE TELEKOM AG	25156LG63	Commercial paper	2,000,000	7/6/2018	0.37%
DIAGEO CAPITAL PLC	2524H5FC6	Commercial paper	2,000,000	6/12/2018	0.37%
DISCOVERY COMMUNICATIONS LLC	25471KFN7	Commercial paper	1,740,000	6/22/2018	0.33%
DISCOVERY COMMUNICATIONS LLC	25471KVV9	Commercial paper	2,000,000	6/29/2018	0.37%
DNB BANK ASA	2332K4GM0	Commercial paper	500,000	6/20/2018	0.09%
DOMINION ENERGY GAS HOLDINGS LLC	25737MFJ2	Commercial paper	2,000,000	6/18/2018	0.37%
DOMINION ENERGY GAS HOLDINGS LLC	25737MFR4	Commercial paper	500,000	6/25/2018	0.09%
DOW CHEMICAL CO/THE	26055BG57	Commercial paper	1,000,000	7/5/2018	0.19%
DUKE ENERGY CORP	26244JFM6	Commercial paper	2,000,000	6/21/2018	0.37%
EASTMAN CHEMICAL CO	27743KF62	Commercial paper	2,000,000	6/6/2018	0.37%
EASTMAN CHEMICAL CO	27743KFC9	Commercial paper	2,500,000	6/12/2018	0.47%
EI DU PONT DE NEMOURS & CO	2635J5FS3	Commercial paper	2,000,000	6/26/2018	0.37%
ENBRIDGE ENERGY PARTNERS LP	2925A3FE3	Commercial paper	1,000,000	6/14/2018	0.19%
ENBRIDGE ENERGY PARTNERS LP	2925A3FF0	Commercial paper	1,294,000	6/15/2018	0.24%
ENBRIDGE ENERGY PARTNERS LP	2925A3FJ2	Commercial paper	500,000	6/18/2018	0.09%
ENERGY TRANSFER LP	29277FF14	Commercial paper	4,000,000	6/1/2018	0.75%
ENI FINANCE USA INC	26876BFR7	Commercial paper	1,000,000	6/25/2018	0.19%

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ENI FINANCE USA INC	26876BG96	Commercial paper	1,000,000	7/9/2018	0.19%
ENI FINANCE USA INC	26876BGC9	Commercial paper	351,000	7/12/2018	0.07%
ENI FINANCE USA INC	26876BGP0	Commercial paper	400,000	7/23/2018	0.07%
ENI FINANCE USA INC	26876BGR6	Commercial paper	1,600,000	7/25/2018	0.30%
ENERGY CORP	29366GG62	Commercial paper	1,500,000	7/6/2018	0.28%
ENERGY CORP	29366GHD6	Commercial paper	3,000,000	8/13/2018	0.56%
ENTERPRISE PRODUCTS OPERATING LLC	29380DFB1	Commercial paper	3,000,000	6/11/2018	0.56%
ENTERPRISE PRODUCTS OPERATING LLC	29380DFV7	Commercial paper	1,000,000	6/29/2018	0.19%
ENTERPRISE PRODUCTS OPERATING LLC	29380DG38	Commercial paper	737,000	7/3/2018	0.14%
ERAC USA FINANCE LLC	26882SFL5	Commercial paper	2,000,000	6/20/2018	0.37%
ERAC USA FINANCE LLC	26882SFM3	Commercial paper	2,000,000	6/21/2018	0.37%
FMC CORP	34410XF13	Commercial paper	4,000,000	6/1/2018	0.75%
FMC TECHNOLOGIES INC	3024X3FF6	Commercial paper	1,000,000	6/15/2018	0.19%
FMC TECHNOLOGIES INC	3024X3FL3	Commercial paper	750,000	6/20/2018	0.14%
FMC TECHNOLOGIES INC	3024X3G57	Commercial paper	1,000,000	7/5/2018	0.19%
FMC TECHNOLOGIES INC	3024X3GA6	Commercial paper	325,000	7/10/2018	0.06%
FMC TECHNOLOGIES INC	3024X3GC2	Commercial paper	905,000	7/12/2018	0.17%
FORD MOTOR CREDIT CO LLC	3454G1F43	Commercial paper	375,000	6/4/2018	0.07%
FORD MOTOR CREDIT CO LLC	3454G1FF8	Commercial paper	500,000	6/15/2018	0.09%
FORD MOTOR CREDIT CO LLC	3454G1HE9	Commercial paper	252,000	8/14/2018	0.05%
FORD MOTOR CREDIT CO LLC	3454G1HF6	Commercial paper	500,000	8/15/2018	0.09%
FORD MOTOR CREDIT CO LLC	3454G1HL3	Commercial paper	225,000	8/20/2018	0.04%
FORTIVE CORP	34961EF67	Commercial paper	2,000,000	6/6/2018	0.37%
HAWAIIAN ELECTRIC INDUSTRIES INC	41987LF41	Commercial paper	500,000	6/4/2018	0.09%
HUMANA INC	44486JFU8	Commercial paper	1,000,000	6/28/2018	0.19%
INTERPUBLIC GROUP OF COS INC/THE	46070QF13	Commercial paper	1,500,000	6/1/2018	0.28%
INTERPUBLIC GROUP OF COS INC/THE	46070QFB1	Commercial paper	1,181,000	6/11/2018	0.22%
KINDER MORGAN INC/DE	49455MF11	Commercial paper	4,000,000	6/1/2018	0.75%
LVMH MOET HENNESSY LOUIS VUITTON INC	55078UFR0	Commercial paper	391,000	6/25/2018	0.07%
LVMH MOET HENNESSY LOUIS VUITTON INC	55078UFS8	Commercial paper	500,000	6/26/2018	0.09%
LVMH MOET HENNESSY LOUIS VUITTON INC	55078UFT6	Commercial paper	3,000,000	6/27/2018	0.56%
LVMH MOET HENNESSY LOUIS VUITTON INC	55078UGP3	Commercial paper	500,000	7/23/2018	0.09%
MAGNA INTERNATIONAL INC	55922QF48	Commercial paper	2,500,000	6/4/2018	0.47%
MARRIOTT INTERNATIONAL INC/MD	57163UFT8	Commercial paper	2,000,000	6/27/2018	0.37%
MARRIOTT INTERNATIONAL INC/MD	57163UG59	Commercial paper	1,000,000	7/5/2018	0.19%
MARRIOTT INTERNATIONAL INC/MD	57163UGH3	Commercial paper	1,000,000	7/17/2018	0.19%
MCCORMICK & CO INC/MD	57978DGJ2	Commercial paper	1,700,000	7/18/2018	0.32%
MONDELEZ INTERNATIONAL INC	60920WF88	Commercial paper	1,000,000	6/8/2018	0.19%
MONDELEZ INTERNATIONAL INC	60920WFS4	Commercial paper	659,000	6/26/2018	0.12%
NATIONAL GRID USA	6362P3GC2	Commercial paper	2,250,000	7/12/2018	0.42%
NATIONAL GRID USA	6362P3GD0	Commercial paper	1,750,000	7/13/2018	0.33%

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NBCUNIVERSAL ENTERPRISE INC	63946EFK5	Commercial paper	2,000,000	6/19/2018	0.37%
NEWELL BRANDS INC	65119KF43	Commercial paper	300,000	6/4/2018	0.06%
NEWELL BRANDS INC	65119KFS0	Commercial paper	1,500,000	6/26/2018	0.28%
NORTHROP GRUMMAN CORP	66681MFT0	Commercial paper	250,000	6/27/2018	0.05%
NRW BANK	62939MGW1	Commercial paper	1,035,000	7/30/2018	0.19%
NUTRIEN LTD	67077VF78	Commercial paper	3,000,000	6/7/2018	0.56%
OMNICOM CAPITAL INC	6821A3F83	Commercial paper	1,500,000	6/8/2018	0.28%
OMNICOM CAPITAL INC	6821A3FD2	Commercial paper	3,000,000	6/13/2018	0.56%
ONCOR ELECTRIC DELIVERY	68236GF44	Commercial paper	1,000,000	6/4/2018	0.19%
ONCOR ELECTRIC DELIVERY	68236GFL6	Commercial paper	1,000,000	6/20/2018	0.19%
ONCOR ELECTRIC DELIVERY	68236GFR3	Commercial paper	500,000	6/25/2018	0.09%
ONCOR ELECTRIC DELIVERY	68236GFV4	Commercial paper	1,500,000	6/29/2018	0.28%
ONEOK INC	68269FF12	Commercial paper	2,475,000	6/1/2018	0.46%
POTASH CORP OF SASKATCHEWAN INC	73754MFB7	Commercial paper	250,000	6/11/2018	0.05%
POTASH CORP OF SASKATCHEWAN INC	73754MFU5	Commercial paper	1,000,000	6/28/2018	0.19%
PPL CAPITAL FUNDING INC	69354HFM6	Commercial paper	4,000,000	6/21/2018	0.75%
PUGET SOUND ENERGY INC	74533BF43	Commercial paper	500,000	6/4/2018	0.09%
PUGET SOUND ENERGY INC	74533BF76	Commercial paper	500,000	6/7/2018	0.09%
PUGET SOUND ENERGY INC	74533BFF8	Commercial paper	603,000	6/15/2018	0.11%
PUGET SOUND ENERGY INC	74533BFJ0	Commercial paper	750,000	6/18/2018	0.14%
RECKITT BENCKISER TREASURY SERVICES PLC	7562E1F66	Commercial paper	2,000,000	6/6/2018	0.37%
ROGERS COMMUNICATIONS INC	77511MF71	Commercial paper	1,000,000	6/7/2018	0.19%
ROGERS COMMUNICATIONS INC	77511MFU0	Commercial paper	3,000,000	6/28/2018	0.56%
SCHLUMBERGER HOLDINGS CORP	80686EFJ6	Commercial paper	1,700,000	6/18/2018	0.32%
SHERWIN-WILLIAMS CO/THE	82434UFE2	Commercial paper	3,000,000	6/14/2018	0.56%
SHERWIN-WILLIAMS CO/THE	82434UFU6	Commercial paper	1,000,000	6/28/2018	0.19%
SOUTHERN CO GAS CAPITAL CORP	8426EMFJ9	Commercial paper	1,500,000	6/18/2018	0.28%
SOUTHERN CO/THE	84262MFK9	Commercial paper	343,000	6/19/2018	0.06%
SOUTHERN POWER CO	84364UF85	Commercial paper	1,000,000	6/8/2018	0.19%
SUNCOR ENERGY INC	86723BFK1	Commercial paper	1,000,000	6/19/2018	0.19%
SUNCOR ENERGY INC	86723BFN5	Commercial paper	1,500,000	6/22/2018	0.28%
SUNCOR ENERGY INC	86723BFR6	Commercial paper	500,000	6/25/2018	0.09%
TIME WARNER INC	88732HF80	Commercial paper	500,000	6/8/2018	0.09%
TIME WARNER INC	88732HFC1	Commercial paper	1,000,000	6/12/2018	0.19%
TIME WARNER INC	88732HFN7	Commercial paper	2,500,000	6/22/2018	0.47%
TOTAL CAPITAL CANADA LTD	89153QGJ3	Commercial paper	500,000	7/18/2018	0.09%
TRANSCANADA AMERICAN INVESTMENTS LTD	89354XF56	Commercial paper	500,000	6/5/2018	0.09%
TRANSCANADA AMERICAN INVESTMENTS LTD	89354XF72	Commercial paper	2,500,000	6/7/2018	0.47%
TRANSCANADA PIPELINES LTD	89355QFK7	Commercial paper	250,000	6/19/2018	0.05%
TYCO INTERNATIONAL HOLDING SARL	90220MFE1	Commercial paper	2,000,000	6/14/2018	0.37%
TYCO INTERNATIONAL HOLDING SARL	90220MGW0	Commercial paper	2,000,000	7/30/2018	0.37%

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UDR INC	90352QFF9	Commercial paper	1,800,000	6/15/2018	0.34%
UDR INC	90352QG27	Commercial paper	1,000,000	7/2/2018	0.19%
VIACOM INC	9255M3FF2	Commercial paper	1,590,000	6/15/2018	0.30%
WALGREENS BOOTS ALLIANCE INC	93142XFM8	Commercial paper	500,000	6/21/2018	0.09%
WASTE MANAGEMENT INC	94107NFE9	Commercial paper	750,000	6/14/2018	0.14%
WESTAR ENERGY INC	95709XFB2	Commercial paper	500,000	6/11/2018	0.09%
WESTAR ENERGY INC	95709XFK2	Commercial paper	1,000,000	6/19/2018	0.19%
WESTAR ENERGY INC	95709XFL0	Commercial paper	3,000,000	6/20/2018	0.56%
WPP CP LLC	92939BGG7	Commercial paper	2,500,000	7/16/2018	0.47%
ABN AMRO BANK NV	00084DAP5	Investment-grade corporate bonds	1,800,000	1/18/2019	0.34%
ABN AMRO BANK NV	N02598WA9	Investment-grade corporate bonds	807,000	1/18/2019	0.15%
ABN AMRO BANK NV	00084DAR1	Investment-grade corporate bonds	2,000,000	1/19/2021	0.37%
AIG GLOBAL FUNDING	00138CAE8	Investment-grade corporate bonds	400,000	7/2/2020	0.08%
AIG GLOBAL FUNDING	00138EAE4	Investment-grade corporate bonds	1,300,000	7/2/2020	0.24%
ALIMENTATION COUCHE-TARD INC	01626PAL0	Investment-grade corporate bonds	1,985,000	12/13/2019	0.37%
AMAZON.COM INC	023135AR7	Investment-grade corporate bonds	700,000	8/21/2020	0.13%
AMERICAN EXPRESS CO	025816BQ1	Investment-grade corporate bonds	1,600,000	10/30/2020	0.30%
AMERICAN EXPRESS CO	025816BV0	Investment-grade corporate bonds	500,000	5/17/2021	0.09%
AMERICAN EXPRESS CREDIT CORP	0258M0DL0	Investment-grade corporate bonds	440,000	3/18/2019	0.08%
AMERICAN EXPRESS CREDIT CORP	0258M0EJ4	Investment-grade corporate bonds	749,000	5/3/2019	0.14%
AMERICAN EXPRESS CREDIT CORP	0258M0DQ9	Investment-grade corporate bonds	100,000	8/15/2019	0.02%
AMERICAN EXPRESS CREDIT CORP	0258M0ED7	Investment-grade corporate bonds	440,000	10/30/2019	0.08%
AMERICAN EXPRESS CREDIT CORP	0258M0EF2	Investment-grade corporate bonds	350,000	3/3/2020	0.07%
AMERICAN HONDA FINANCE CORP	02665WBNO	Investment-grade corporate bonds	300,000	2/14/2020	0.06%
ANHEUSER-BUSCH INBEV FINANCE INC	035242AK2	Investment-grade corporate bonds	1,330,000	2/1/2021	0.26%
ASTRAZENECA PLC	046353AJ7	Investment-grade corporate bonds	1,595,000	11/16/2018	0.30%
AT&T INC	00206RCB6	Investment-grade corporate bonds	873,000	11/27/2018	0.16%
AT&T INC	00206RDU3	Investment-grade corporate bonds	900,000	1/15/2020	0.17%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACS8	Investment-grade corporate bonds	260,000	9/23/2019	0.05%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252BCS6	Investment-grade corporate bonds	850,000	9/23/2019	0.16%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACU3	Investment-grade corporate bonds	1,850,000	8/19/2020	0.35%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACY5	Investment-grade corporate bonds	1,600,000	11/9/2020	0.30%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ADC2	Investment-grade corporate bonds	375,000	5/17/2021	0.07%
BANK OF AMERICA CORP	590188JN9	Investment-grade corporate bonds	390,000	11/15/2018	0.07%
BANK OF AMERICA CORP	06051GEY1	Investment-grade corporate bonds	155,000	1/15/2019	0.03%
BANK OF AMERICA CORP	06051GFE4	Investment-grade corporate bonds	685,000	4/1/2019	0.13%
BANK OF AMERICA CORP	06051GFV6	Investment-grade corporate bonds	1,764,000	4/19/2021	0.34%
BANK OF AMERICA CORP	06051GGN3	Investment-grade corporate bonds	1,570,000	7/21/2021	0.30%
BANK OF AMERICA CORP	06051GGU7	Investment-grade corporate bonds	385,000	10/1/2021	0.07%
BANK OF MONTREAL	06367THR4	Investment-grade corporate bonds	500,000	7/18/2019	0.09%
BANK OF MONTREAL	06367TYM6	Investment-grade corporate bonds	400,000	6/15/2020	0.08%

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Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
BANK OF MONTREAL	06367T4X5	Investment-grade corporate bonds	400,000	4/13/2021	0.08%
BANK OF NEW YORK MELLON CORP/THE	06406HDE6	Investment-grade corporate bonds	395,000	8/17/2020	0.08%
BANK OF NOVA SCOTIA/THE	064159JY3	Investment-grade corporate bonds	1,000,000	7/14/2020	0.19%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAP2	Investment-grade corporate bonds	745,000	3/28/2019	0.14%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAL1	Investment-grade corporate bonds	3,050,000	7/20/2020	0.57%
BARCLAYS BANK, PLC	06744CFV8	Investment-grade corporate bonds	1,750,000	8/7/2020	0.33%
BAT INTERNATIONAL FINANCE PLC	05530QAJ9	Investment-grade corporate bonds	600,000	6/15/2018	0.11%
BB&T CORP	05531FAR4	Investment-grade corporate bonds	500,000	2/1/2019	0.09%
BB&T CORP	05531FAT0	Investment-grade corporate bonds	1,812,000	1/15/2020	0.34%
BB&T CORP	05531FAW3	Investment-grade corporate bonds	1,115,000	6/15/2020	0.21%
BB&T CORP	05531FBA0	Investment-grade corporate bonds	795,000	2/1/2021	0.15%
BECTON DICKINSON AND CO	075887BQ1	Investment-grade corporate bonds	1,200,000	6/6/2019	0.22%
BERKSHIRE HATHAWAY FINANCE CORP	084664CN9	Investment-grade corporate bonds	250,000	1/10/2020	0.05%
BMW US CAPITAL LLC	05565EAN5	Investment-grade corporate bonds	710,000	9/13/2019	0.13%
BMW US CAPITAL LLC	05565EAQ8	Investment-grade corporate bonds	200,000	4/6/2020	0.04%
BMW US CAPITAL LLC	05565EAV7	Investment-grade corporate bonds	1,000,000	4/12/2021	0.19%
BNP PARIBAS SA	05574LPT9	Investment-grade corporate bonds	2,686,000	8/20/2018	0.50%
BP CAPITAL MARKETS PLC	05565QCG1	Investment-grade corporate bonds	730,000	9/26/2018	0.14%
BP CAPITAL MARKETS PLC	05565QCQ9	Investment-grade corporate bonds	285,000	5/10/2019	0.05%
BP CAPITAL MARKETS PLC	05565QDR6	Investment-grade corporate bonds	200,000	9/19/2019	0.04%
BRANCH BANKING & TRUST CO	07330NAP0	Investment-grade corporate bonds	694,000	1/15/2020	0.13%
BROADCOM CRP / CAYMN FI	11134LAK5	Investment-grade corporate bonds	1,350,000	1/15/2021	0.25%
CANADIAN IMPERIAL BANK OF COMMERCE	136069XZ9	Investment-grade corporate bonds	2,700,000	2/2/2021	0.51%
CAPITAL ONE NA	14042E5V8	Investment-grade corporate bonds	250,000	8/17/2018	0.05%
CAPITAL ONE NA	14042E5W6	Investment-grade corporate bonds	1,220,000	8/17/2018	0.23%
CAPITAL ONE NA	14042RBU4	Investment-grade corporate bonds	1,930,000	9/13/2019	0.36%
CHARLES SCHWAB CORP/THE	808513AV7	Investment-grade corporate bonds	1,500,000	5/21/2021	0.28%
CHEVRON CORP	166764AM2	Investment-grade corporate bonds	200,000	11/15/2019	0.04%
CHEVRON CORP	166764BQ2	Investment-grade corporate bonds	50,000	3/3/2020	0.01%
CITIGROUP INC	172967JV4	Investment-grade corporate bonds	82,000	7/30/2018	0.02%
CITIGROUP INC	172967LE9	Investment-grade corporate bonds	393,000	1/10/2020	0.07%
CITIGROUP INC	172967KC4	Investment-grade corporate bonds	1,368,000	10/26/2020	0.26%
CITIGROUP INC	172967KL4	Investment-grade corporate bonds	2,604,000	3/30/2021	0.50%
CITIGROUP INC	172967KW0	Investment-grade corporate bonds	711,000	8/2/2021	0.14%
CITIZENS BANK NA/PROVIDENCE RI	17401QAH4	Investment-grade corporate bonds	1,805,000	3/2/2020	0.34%
CITIZENS BANK NA/PROVIDENCE RI	17401QAK7	Investment-grade corporate bonds	2,609,000	5/26/2020	0.49%
COMMONWEALTH BANK OF AUSTRALIA	2027A0HS1	Investment-grade corporate bonds	185,000	3/15/2019	0.03%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JA8	Investment-grade corporate bonds	1,153,000	11/7/2019	0.22%
COMMONWEALTH BANK OF AUSTRALIA	2027A1JA6	Investment-grade corporate bonds	300,000	11/7/2019	0.06%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JJ9	Investment-grade corporate bonds	350,000	3/10/2020	0.07%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JQ3	Investment-grade corporate bonds	1,500,000	9/18/2020	0.28%

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CONAGRA BRANDS INC	205887BW1	Investment-grade corporate bonds	1,090,000	10/9/2020	0.20%
CREDIT AGRICOLE SA/LONDON	22532LAN4	Investment-grade corporate bonds	1,590,000	4/15/2019	0.30%
CREDIT AGRICOLE SA/LONDON	225313AH8	Investment-grade corporate bonds	900,000	6/10/2020	0.17%
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	225433AN1	Investment-grade corporate bonds	250,000	4/16/2021	0.05%
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	225433AP6	Investment-grade corporate bonds	2,700,000	4/16/2021	0.53%
CVS HEALTH CORP	126650CH1	Investment-grade corporate bonds	2,092,000	7/20/2018	0.39%
DAIMLER FINANCE NORTH AMERICA LLC	233851BB9	Investment-grade corporate bonds	150,000	8/1/2018	0.03%
DAIMLER FINANCE NORTH AMERICA LLC	233851CW2	Investment-grade corporate bonds	270,000	11/5/2018	0.05%
DANSKE BANK A/S	23636AAG6	Investment-grade corporate bonds	1,946,000	9/6/2019	0.37%
DANSKE BANK A/S	23636AAL5	Investment-grade corporate bonds	1,020,000	3/2/2020	0.19%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAT0	Investment-grade corporate bonds	1,170,000	9/19/2019	0.22%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAX1	Investment-grade corporate bonds	900,000	1/17/2020	0.17%
DIAGEO CAPITAL PLC	25243YAW9	Investment-grade corporate bonds	1,500,000	5/18/2020	0.28%
DNB BANK ASA	23329PAB6	Investment-grade corporate bonds	3,952,000	10/2/2020	0.74%
DOMINION ENERGY INC	25746UCU1	Investment-grade corporate bonds	1,450,000	6/1/2019	0.27%
DOMINION ENERGY INC	25746UCV9	Investment-grade corporate bonds	500,000	12/1/2020	0.09%
DUKE ENERGY FLORIDA LLC	26444HAD3	Investment-grade corporate bonds	875,000	12/15/2019	0.16%
EQT CORP	26884LAD1	Investment-grade corporate bonds	1,125,000	10/1/2020	0.21%
FIFTH THIRD BANCORP	316773AD2	Investment-grade corporate bonds	509,000	6/1/2018	0.10%
FIFTH THIRD BANK/CINCINNATI OH	31677QBE8	Investment-grade corporate bonds	585,000	8/20/2018	0.11%
FIFTH THIRD BANK/CINCINNATI OH	31677QBJ7	Investment-grade corporate bonds	1,625,000	9/27/2019	0.31%
FIFTH THIRD BANK/CINCINNATI OH	31677QBL2	Investment-grade corporate bonds	1,475,000	10/30/2020	0.28%
FORD MOTOR CREDIT CO LLC	345397WQ2	Investment-grade corporate bonds	650,000	3/12/2019	0.12%
GENERAL MOTORS FINANCIAL CO INC	37045XBA3	Investment-grade corporate bonds	1,099,000	1/15/2019	0.21%
GENERAL MOTORS FINANCIAL CO INC	37045XBN5	Investment-grade corporate bonds	443,000	10/4/2019	0.08%
GLAXOSMITHKLINE CAPITAL PLC	377373AF2	Investment-grade corporate bonds	1,250,000	5/14/2021	0.23%
GOLDMAN SACHS GROUP INC/THE	38141EB73	Investment-grade corporate bonds	976,000	11/15/2018	0.18%
GOLDMAN SACHS GROUP INC/THE	38145GAK6	Investment-grade corporate bonds	280,000	12/13/2019	0.05%
GOLDMAN SACHS GROUP INC/THE	38148LAB2	Investment-grade corporate bonds	205,000	4/23/2020	0.04%
HALLIBURTON CO	406216BC4	Investment-grade corporate bonds	100,000	8/1/2018	0.02%
HSBC HOLDINGS PLC	404280AX7	Investment-grade corporate bonds	1,900,000	3/8/2021	0.37%
HSBC HOLDINGS PLC	404280BQ1	Investment-grade corporate bonds	2,000,000	5/18/2021	0.38%
HSBC HOLDINGS PLC	404280AZ2	Investment-grade corporate bonds	215,000	5/25/2021	0.04%
HSBC USA INC	40428HPW6	Investment-grade corporate bonds	850,000	8/7/2018	0.16%
HSBC USA INC	40428HPK2	Investment-grade corporate bonds	700,000	9/24/2018	0.13%
HSBC USA INC	40428HPP1	Investment-grade corporate bonds	407,000	11/13/2019	0.08%
HUNTINGTON BANCSHARES INC/OH	446150AH7	Investment-grade corporate bonds	1,366,000	8/2/2018	0.26%
HUNTINGTON NATIONAL BANK/THE	446438RV7	Investment-grade corporate bonds	1,860,000	3/10/2020	0.35%
IBM CREDIT LLC	44932HAE3	Investment-grade corporate bonds	1,135,000	1/20/2021	0.21%
ING BANK NV	44987CAE8	Investment-grade corporate bonds	339,000	8/17/2018	0.06%
ING BANK NV	44987CAF5	Investment-grade corporate bonds	550,000	8/17/2018	0.10%



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ING BANK NV	44987CAK4	Investment-grade corporate bonds	1,100,000	3/22/2019	0.21%
ING BANK NV	449786BG6	Investment-grade corporate bonds	500,000	8/15/2019	0.09%
ING BANK NV	449786BE1	Investment-grade corporate bonds	825,000	10/1/2019	0.16%
ING BANK NV	44987CAH1	Investment-grade corporate bonds	200,000	8/17/2020	0.04%
ING BANK NV	44987DAH9	Investment-grade corporate bonds	200,000	8/17/2020	0.04%
ING BANK NV	449786BF8	Investment-grade corporate bonds	200,000	8/15/2021	0.04%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSY8	Investment-grade corporate bonds	1,015,000	12/27/2018	0.19%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSV4	Investment-grade corporate bonds	500,000	2/13/2019	0.09%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSZ5	Investment-grade corporate bonds	2,500,000	4/27/2020	0.47%
JPMORGAN CHASE & CO	46625HKB5	Investment-grade corporate bonds	767,000	1/23/2020	0.15%
JPMORGAN CHASE & CO	46625HNY2	Investment-grade corporate bonds	1,587,000	10/29/2020	0.30%
JPMORGAN CHASE & CO	46625HQB9	Investment-grade corporate bonds	1,598,000	3/1/2021	0.31%
JPMORGAN CHASE & CO	46647PAC0	Investment-grade corporate bonds	500,000	3/9/2021	0.09%
JPMORGAN CHASE & CO	46647PAG1	Investment-grade corporate bonds	400,000	6/1/2021	0.08%
JPMORGAN CHASE BANK NA	48125LRP9	Investment-grade corporate bonds	250,000	4/26/2021	0.05%
KEYBANK NA/CLEVELAND OH	49327M2H6	Investment-grade corporate bonds	1,414,000	6/1/2018	0.26%
KEYBANK NA/CLEVELAND OH	49327M2L7	Investment-grade corporate bonds	250,000	6/1/2018	0.05%
KEYCORP	49326EEE9	Investment-grade corporate bonds	1,052,000	12/13/2018	0.20%
KRAFT HEINZ FOODS CO	50077LAN6	Investment-grade corporate bonds	1,437,000	8/9/2019	0.27%
KRAFT HEINZ FOODS CO	50077LAP1	Investment-grade corporate bonds	1,545,000	2/10/2021	0.29%
LLOYDS BANK PLC	53944VAQ2	Investment-grade corporate bonds	1,950,000	5/7/2021	0.37%
MANUFACTURERS & TRADERS TRUST CO	55279HAE0	Investment-grade corporate bonds	246,000	1/30/2019	0.05%
MANUFACTURERS & TRADERS TRUST CO	55279HAS9	Investment-grade corporate bonds	2,500,000	1/25/2021	0.47%
MCDONALD'S CORP	58013MEW0	Investment-grade corporate bonds	3,844,000	12/7/2018	0.72%
MELLON FUNDING CORP	585515AE9	Investment-grade corporate bonds	122,000	11/15/2018	0.02%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCB3	Investment-grade corporate bonds	620,000	12/19/2018	0.12%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GBV0	Investment-grade corporate bonds	259,000	9/13/2019	0.05%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCH0	Investment-grade corporate bonds	441,000	9/19/2019	0.08%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCJ6	Investment-grade corporate bonds	1,400,000	9/19/2019	0.26%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCM9	Investment-grade corporate bonds	500,000	1/8/2021	0.09%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AB0	Investment-grade corporate bonds	739,000	3/1/2021	0.14%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AF1	Investment-grade corporate bonds	965,000	9/13/2021	0.18%
MIZUHO BANK LTD	60688XAV2	Investment-grade corporate bonds	1,500,000	10/20/2018	0.28%
MIZUHO BANK LTD	60688XAX8	Investment-grade corporate bonds	1,220,000	10/20/2018	0.23%
MIZUHO FINANCIAL GROUP INC	60687YAC3	Investment-grade corporate bonds	850,000	4/12/2021	0.16%
MIZUHO FINANCIAL GROUP INC	60687YAF6	Investment-grade corporate bonds	1,250,000	9/13/2021	0.24%
MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV	60920LAB0	Investment-grade corporate bonds	1,860,000	10/28/2019	0.35%
MONDELEZ INTERNATIONAL INC	609207AC9	Investment-grade corporate bonds	400,000	2/1/2019	0.08%
MOODY'S CORP	615369AH8	Investment-grade corporate bonds	1,220,000	9/4/2018	0.23%
MORGAN STANLEY	61746BEH5	Investment-grade corporate bonds	1,577,000	2/14/2020	0.30%
MORGAN STANLEY	61761JB40	Investment-grade corporate bonds	500,000	6/16/2020	0.09%

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MORGAN STANLEY	61744YAM0	Investment-grade corporate bonds	170,000	2/10/2021	0.03%
MORGAN STANLEY	61746BEB8	Investment-grade corporate bonds	2,302,000	4/21/2021	0.44%
NATIONAL AUSTRALIA BANK LTD	6325C0DG3	Investment-grade corporate bonds	355,000	1/10/2020	0.07%
NATIONAL AUSTRALIA BANK LTD	6325C0DP3	Investment-grade corporate bonds	1,497,000	5/22/2020	0.28%
NATIONAL AUSTRALIA BANK LTD	6325C0DT5	Investment-grade corporate bonds	2,100,000	1/12/2021	0.39%
NATIONAL BANK OF CANADA	63307A2F1	Investment-grade corporate bonds	962,000	6/12/2020	0.18%
NATIONAL BANK OF CANADA	63307A2H7	Investment-grade corporate bonds	1,300,000	11/2/2020	0.24%
NEW YORK LIFE GLOBAL FUNDING	64952WCL5	Investment-grade corporate bonds	525,000	10/24/2019	0.10%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339KAJ9	Investment-grade corporate bonds	676,000	9/1/2018	0.13%
NISSAN MOTOR ACCEPTANCE CORP	654740AQ2	Investment-grade corporate bonds	500,000	9/13/2019	0.09%
NISSAN MOTOR ACCEPTANCE CORP	654740AU3	Investment-grade corporate bonds	250,000	1/13/2020	0.05%
NISSAN MOTOR ACCEPTANCE CORP	654740AY5	Investment-grade corporate bonds	1,675,000	7/13/2020	0.31%
NISSAN MOTOR ACCEPTANCE CORP	654740BC2	Investment-grade corporate bonds	1,060,000	9/28/2020	0.20%
NORDEA BANK AB	65557CAU7	Investment-grade corporate bonds	200,000	9/30/2019	0.04%
NORDEA BANK AB	65557CAW3	Investment-grade corporate bonds	3,300,000	5/29/2020	0.62%
NORDEA BANK AB	65557DAW1	Investment-grade corporate bonds	500,000	5/29/2020	0.09%
PEPSICO INC	713448DG0	Investment-grade corporate bonds	255,000	2/22/2019	0.05%
PEPSICO INC	713448DK1	Investment-grade corporate bonds	900,000	10/4/2019	0.17%
PHILLIPS 66	718546AM6	Investment-grade corporate bonds	885,000	4/15/2019	0.17%
PHILLIPS 66	718546AP9	Investment-grade corporate bonds	1,509,000	4/15/2020	0.28%
PNC BANK NA	69353REM6	Investment-grade corporate bonds	990,000	6/1/2018	0.19%
PNC BANK NA	69353REN4	Investment-grade corporate bonds	200,000	6/1/2018	0.04%
PNC BANK NA	69353REZ7	Investment-grade corporate bonds	510,000	12/7/2018	0.10%
PNC BANK NA	69353RFD5	Investment-grade corporate bonds	937,000	5/19/2020	0.18%
PNC BANK NA	69353RFK9	Investment-grade corporate bonds	2,030,000	1/22/2021	0.38%
PRICOA GLOBAL FUNDING I	74153WCJ6	Investment-grade corporate bonds	805,000	6/27/2018	0.15%
RABOBANK NEDERLAND NV NY	21688AAH5	Investment-grade corporate bonds	2,450,000	8/9/2019	0.46%
RABOBANK NEDERLAND NV NY	21688AAP7	Investment-grade corporate bonds	850,000	4/26/2021	0.16%
REGIONS BANK/BIRMINGHAM AL	759187BL0	Investment-grade corporate bonds	2,599,000	9/14/2018	0.49%
REGIONS BANK/BIRMINGHAM AL	759187CC9	Investment-grade corporate bonds	900,000	4/1/2021	0.17%
ROYAL BANK OF CANADA	78012KC54	Investment-grade corporate bonds	230,000	3/2/2020	0.04%
ROYAL BANK OF CANADA	78012KCC9	Investment-grade corporate bonds	525,000	3/6/2020	0.10%
ROYAL BANK OF CANADA	78013XKH0	Investment-grade corporate bonds	1,550,000	4/30/2021	0.29%
SANTANDER HOLDINGS USA INC	U8029KAB8	Investment-grade corporate bonds	500,000	7/15/2019	0.09%
SANTANDER UK PLC	80283LAM5	Investment-grade corporate bonds	500,000	8/23/2018	0.09%
SANTANDER UK PLC	80283LAG8	Investment-grade corporate bonds	400,000	8/24/2018	0.08%
SANTANDER UK PLC	80283LAQ6	Investment-grade corporate bonds	800,000	11/3/2020	0.15%
SANTANDER UK PLC	80283LAU7	Investment-grade corporate bonds	2,800,000	6/1/2021	0.52%
SHELL INTERNATIONAL FINANCE BV	822582AW2	Investment-grade corporate bonds	394,000	8/10/2018	0.07%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAN3	Investment-grade corporate bonds	2,250,000	3/16/2020	0.42%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAG3	Investment-grade corporate bonds	2,900,000	9/13/2019	0.55%

## Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAH1	Investment-grade corporate bonds	1,500,000	5/17/2021	0.28%
SOCIETE GENERALE SA	83368RAE2	Investment-grade corporate bonds	750,000	10/1/2018	0.14%
SOUTHERN CO/THE	842587DA2	Investment-grade corporate bonds	1,100,000	9/30/2020	0.21%
STATE STREET BANK & TRUST CO	857449AB8	Investment-grade corporate bonds	350,000	10/15/2018	0.07%
SUMITOMO MITSUI BANKING CORP	865622BU7	Investment-grade corporate bonds	750,000	7/23/2018	0.14%
SUMITOMO MITSUI BANKING CORP	865622CD4	Investment-grade corporate bonds	1,310,000	10/19/2018	0.25%
SUMITOMO MITSUI BANKING CORP	865622CK8	Investment-grade corporate bonds	1,000,000	1/17/2020	0.19%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAD2	Investment-grade corporate bonds	455,000	3/9/2021	0.09%
SUNTRUST BANK/ATLANTA GA	86787EAS6	Investment-grade corporate bonds	973,000	1/31/2020	0.18%
SUNTRUST BANKS, INC.	867914BF9	Investment-grade corporate bonds	1,620,000	11/1/2018	0.30%
SVENSKA HANDELSBANKEN AB	86960BAS1	Investment-grade corporate bonds	2,303,000	9/8/2020	0.43%
SVENSKA HANDELSBANKEN AB	86960BAM4	Investment-grade corporate bonds	1,200,000	3/30/2021	0.23%
SVENSKA HANDELSBANKEN AB	86960BAU6	Investment-grade corporate bonds	2,000,000	5/24/2021	0.38%
TORONTO-DOMINION BANK/THE	89114QB72	Investment-grade corporate bonds	300,000	7/23/2018	0.06%
TORONTO-DOMINION BANK/THE	89114QBR8	Investment-grade corporate bonds	250,000	1/18/2019	0.05%
TORONTO-DOMINION BANK/THE	89114QBK3	Investment-grade corporate bonds	283,000	8/13/2019	0.05%
TORONTO-DOMINION BANK/THE	89114QAW8	Investment-grade corporate bonds	535,000	11/5/2019	0.10%
TORONTO-DOMINION BANK/THE	89114QBD9	Investment-grade corporate bonds	725,000	12/14/2020	0.14%
TORONTO-DOMINION BANK/THE	89114QBW7	Investment-grade corporate bonds	1,500,000	1/25/2021	0.28%
TORONTO-DOMINION BANK/THE	89114QBH0	Investment-grade corporate bonds	1,342,000	4/7/2021	0.26%
TOTAL CAPITAL INTERNATIONAL SA	89153VAK5	Investment-grade corporate bonds	924,000	1/10/2019	0.17%
TOTAL CAPITAL INTERNATIONAL SA	89153VAN9	Investment-grade corporate bonds	240,000	6/19/2019	0.05%
TOTAL CAPITAL SA	89152UAG7	Investment-grade corporate bonds	161,000	8/10/2018	0.03%
TOYOTA MOTOR CREDIT CORP	89236TBC8	Investment-grade corporate bonds	185,000	1/17/2019	0.03%
TRANSCANADA PIPELINES LTD	89352HAU3	Investment-grade corporate bonds	900,000	11/15/2019	0.17%
TYSON FOODS INC	902494BA0	Investment-grade corporate bonds	225,000	5/30/2019	0.04%
TYSON FOODS INC	902494BE2	Investment-grade corporate bonds	1,250,000	8/21/2020	0.23%
UBS AG/LONDON	902674XE5	Investment-grade corporate bonds	1,200,000	6/8/2020	0.23%
UBS AG/LONDON	902674XJ4	Investment-grade corporate bonds	1,623,000	12/1/2020	0.30%
UBS GROUP FUNDING SWITZERLAND AG	90351DAC1	Investment-grade corporate bonds	770,000	9/24/2020	0.15%
UBS GROUP FUNDING SWITZERLAND AG	90351DAE7	Investment-grade corporate bonds	1,049,000	4/14/2021	0.20%
UNITED TECHNOLOGIES CORP	913017CK3	Investment-grade corporate bonds	1,017,000	11/1/2019	0.19%
US BANK NA/CINCINNATI OH	90331HNO2	Investment-grade corporate bonds	1,300,000	4/26/2021	0.24%
US BANK NA/CINCINNATI OH	90331HNT6	Investment-grade corporate bonds	4,050,000	5/21/2021	0.76%
WELLS FARGO & CO	94974BGG9	Investment-grade corporate bonds	564,000	1/30/2020	0.11%
WELLS FARGO & CO	94974BGN4	Investment-grade corporate bonds	1,256,000	7/22/2020	0.24%
WELLS FARGO & CO	94974BGS3	Investment-grade corporate bonds	773,000	12/7/2020	0.15%
WELLS FARGO & CO	949746RT0	Investment-grade corporate bonds	2,201,000	3/4/2021	0.42%
WELLS FARGO & CO	949746SB8	Investment-grade corporate bonds	355,000	7/26/2021	0.07%
WESTPAC BANKING CORP	961214CR2	Investment-grade corporate bonds	165,000	11/23/2018	0.03%
WESTPAC BANKING CORP	961214CZ4	Investment-grade corporate bonds	1,180,000	8/19/2019	0.22%

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WESTPAC BANKING CORP	961214DL4	Investment-grade corporate bonds	975,000	3/6/2020	0.18%
WESTPAC BANKING CORP	961214DY6	Investment-grade corporate bonds	700,000	5/15/2020	0.13%
WESTPAC BANKING CORP	961214DV2	Investment-grade corporate bonds	1,550,000	1/25/2021	0.29%
ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2005-WF1	004421QQ9	Residential MBS (non-agency)	83,661	5/25/2035	0.02%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUG	03072SQC2	Residential MBS (non-agency)	129,944	5/25/2034	0.02%
ANGEL OAK MORTGAGE TRUST LLC 2015-1	03463LAA5	Residential MBS (non-agency)	619,064	11/25/2047	0.12%
ARGENT SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFICATE	040104JJ1	Residential MBS (non-agency)	523,570	5/25/2034	0.10%
BANC OF AMERICA FUNDING 2005-B TRUST	05946XRW5	Residential MBS (non-agency)	35,347	4/20/2035	0.01%
BANC OF AMERICA FUNDING 2015-R4 TRUST	05990RAS0	Residential MBS (non-agency)	347,924	8/27/2036	0.06%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-EC1	0738795D6	Residential MBS (non-agency)	192,078	11/25/2035	0.04%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC1	073879VF2	Residential MBS (non-agency)	70,382	5/25/2035	0.01%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC2	073879E38	Residential MBS (non-agency)	500,825	8/25/2035	0.09%
BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD3	073877CP5	Residential MBS (non-agency)	63,823	7/25/2035	0.01%
BELLEMEADE RE LTD	078769AB2	Residential MBS (non-agency)	585,358	7/25/2025	0.11%
CITIGROUP MORTGAGE LOAN TRUST 2006-AR9	17310RAC3	Residential MBS (non-agency)	730,108	11/25/2036	0.14%
CITIGROUP MORTGAGE LOAN TRUST INC	17309QAE4	Residential MBS (non-agency)	520,000	10/25/2036	0.10%
COLT 2018-1 MORTGAGE LOAN TRUST	19687UAA1	Residential MBS (non-agency)	364,813	2/25/2048	0.07%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670UR7	Residential MBS (non-agency)	48,808	6/25/2036	0.01%
CREDIT-BASED ASSET SERVICING AND SECURITIZATION	1248MHAC6	Residential MBS (non-agency)	89,655	3/25/2046	0.02%
CSMC SERIES 2010-9R	12644NAE6	Residential MBS (non-agency)	884,279	8/27/2037	0.17%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2017-3	24381FAA3	Residential MBS (non-agency)	275,735	10/25/2047	0.05%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2018-1	24380PAA2	Residential MBS (non-agency)	379,618	12/25/2057	0.07%
ELLINGTON FINANCIAL MORTGAGE TRUST 2017-1	31572XAA8	Residential MBS (non-agency)	678,122	10/25/2047	0.13%
ELLINGTON LOAN ACQUISITION TRUST 2007-1	288542AD5	Residential MBS (non-agency)	478,559	5/25/2037	0.09%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF1	32027NYL9	Residential MBS (non-agency)	32,290	1/25/2036	0.01%
GALTON FUNDING MORTGAGE TRUST 2017-1	36417JAY5	Residential MBS (non-agency)	475,055	11/25/2057	0.09%
GE-WMC ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2005-2	367910AR7	Residential MBS (non-agency)	143,415	12/25/2035	0.03%
GSAMP TRUST 2005-SD1	36242DWD1	Residential MBS (non-agency)	192,533	12/25/2034	0.04%
JP MORGAN MORTGAGE ACQUISITION CORP 2005-FLD1	46626LAW0	Residential MBS (non-agency)	101,925	7/25/2035	0.02%
JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH1	46630LAY0	Residential MBS (non-agency)	450,000	11/25/2036	0.08%
MASTR ASSET-BACKED SECURITIES TRUST 2006-FRE1	57643LPP5	Residential MBS (non-agency)	111,343	12/25/2035	0.02%
NEW CENTURY HOME EQUITY LOAN TRUST 2005-3	64352VLL3	Residential MBS (non-agency)	300,000	7/25/2035	0.06%
OPTIMUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NAX1	Residential MBS (non-agency)	405,000	4/25/2035	0.08%
PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SE	70069FEK9	Residential MBS (non-agency)	656,088	2/25/2035	0.12%
POPULAR ABS MORTGAGE PASS-THROUGH TRUST 2005-A	73316PDA5	Residential MBS (non-agency)	258,618	6/25/2035	0.05%
RAMP SERIES 2006-EFC2 TRUST	749238AC5	Residential MBS (non-agency)	1,053,529	12/25/2036	0.20%
RASC SERIES 2004-KS10 TRUST	76110WG34	Residential MBS (non-agency)	688,578	11/25/2034	0.13%
RASC SERIES 2006-KS2 TRUST	75406BAE7	Residential MBS (non-agency)	790,507	3/25/2036	0.15%
SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-CB1	81375WHF6	Residential MBS (non-agency)	776,368	1/25/2036	0.14%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-1	86358EQJ8	Residential MBS (non-agency)	345,713	2/25/2035	0.07%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-3	86358ERW8	Residential MBS (non-agency)	316,817	4/25/2035	0.06%

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STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-5	86358ETG1	Residential MBS (non-agency)	139,261	6/25/2035	0.03%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-8	86358EXP6	Residential MBS (non-agency)	34,967	10/25/2035	0.01%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE1	86358EUV6	Residential MBS (non-agency)	66,092	7/25/2035	0.01%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-G	86360XAC4	Residential MBS (non-agency)	148,203	7/25/2036	0.03%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-W	863576FH2	Residential MBS (non-agency)	118,673	2/25/2036	0.02%
VERUS SECURITIZATION TRUST	92536KAA3	Residential MBS (non-agency)	346,954	11/25/2047	0.06%
WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2005-2 TRUS	9497ENAD5	Residential MBS (non-agency)	70,000	11/25/2035	0.01%
WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2005-3 TRUS	9497EMAG0	Residential MBS (non-agency)	580,786	12/25/2035	0.11%

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

Holdings are unaudited and will vary over time.

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