

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCS1	Agency CMO	76,904	10/25/2028	0.03%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDG6	Agency CMO	7,509	1/25/2029	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XSS4	Agency CMO	99,266	2/25/2030	0.03%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0DT3	Agency CMO	50,167	1/25/2025	0.02%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0EF2	Agency CMO	512,420	3/25/2025	0.18%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FF1	Agency CMO	250,000	5/25/2025	0.09%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FT1	Agency CMO	265,246	12/25/2027	0.09%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0GF0	Agency CMO	573,486	3/25/2028	0.20%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0GT0	Agency CMO	330,267	4/25/2028	0.12%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0HF9	Agency CMO	477,345	5/25/2028	0.17%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0HT9	Agency CMO	650,000	7/25/2028	0.23%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0JR1	Agency CMO	400,000	10/25/2028	0.14%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KM0	Agency CMO	200,000	12/25/2028	0.07%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0MZ9	Agency CMO	238,922	8/25/2029	0.08%
ATLANTIC ASSET SECURITIZATION LLC	04821TZ81	Asset-backed commercial paper	700,000	12/8/2017	0.24%
CHARTA LLC	16115VZD4	Asset-backed commercial paper	1,000,000	12/13/2017	0.35%
LMA-AMERICAS LLC	53944QY20	Asset-backed commercial paper	300,000	11/2/2017	0.10%
LMA-AMERICAS LLC	53944QYM6	Asset-backed commercial paper	250,000	11/21/2017	0.09%
MATCHPOINT FINANCE PLC	57666AZC9	Asset-backed commercial paper	1,550,000	12/12/2017	0.54%
METLIFE SHORT TERM FUNDING LLC	59157TZK2	Asset-backed commercial paper	1,000,000	12/19/2017	0.35%
VICTORY RECEIVABLES CORP	92646KXW7	Asset-backed commercial paper	800,000	10/30/2017	0.28%
VICTORY RECEIVABLES CORP	92646KZF2	Asset-backed commercial paper	1,000,000	12/15/2017	0.35%
MORTGAGE REPURCHASE AGREEMENT FINANCING TRUST SERIES 2016-4	61916BAG5	Asset-backed securities	106,000	5/10/2019	0.04%
STATION PLACE SECURITIZATION TRUST 2017-1	85771YAA1	Asset-backed securities	37,667	2/25/2049	0.01%
BANK OF NOVA SCOTIA/HOUSTON	06417GUN6	Certificate of deposit	500,000	11/9/2018	0.17%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606BCA2	Certificate of deposit	500,000	2/2/2018	0.17%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606BLU8	Certificate of deposit	500,000	2/4/2019	0.17%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606BHL3	Certificate of deposit	800,000	5/29/2019	0.28%
DEUTSCHE BANK AG/NEW YORK NY	25158BYE6	Certificate of deposit	600,000	10/19/2017	0.21%
INTESA SANPAOLO SPA/NEW YORK NY	46115KZZ6	Certificate of deposit	1,200,000	10/10/2017	0.42%
INTESA SANPAOLO SPA/NEW YORK NY	46115KB58	Certificate of deposit	1,000,000	11/28/2017	0.35%
NATIONAL BANK OF CANADA/NEW YORK NY	63307ULQ2	Certificate of deposit	500,000	5/8/2019	0.17%
SKANDINAVISKA ENSKILDA BANKEN AB/NEW YORK NY	83050FUF6	Certificate of deposit	250,000	5/3/2019	0.09%
SUMITOMO MITSUI BANKING CORP/NEW YORK	86563YXB4	Certificate of deposit	350,000	6/5/2019	0.12%
SVENSKA HANDELSBANKEN/NEW YORK NY	86958JPR4	Certificate of deposit	250,000	6/7/2019	0.09%
SWEDBANK AB/NEW YORK	87019UW88	Certificate of deposit	1,500,000	8/24/2020	0.52%
AEGON NV	0076E0ZJ6	Commercial paper	1,000,000	12/18/2017	0.35%
AEGON NV	0076E0ZM9	Commercial paper	1,500,000	12/21/2017	0.52%
AGRIUM INC	00856BXL9	Commercial paper	250,000	10/20/2017	0.09%
AGRIUM INC	00856BXR6	Commercial paper	1,500,000	10/25/2017	0.52%
AGRIUM INC	00856BYW4	Commercial paper	1,000,000	11/30/2017	0.35%

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ALBEMARLE CORP	01265QX47	Commercial paper	750,000	10/4/2017	0.26%
ALBEMARLE CORP	01265QXB1	Commercial paper	1,150,000	10/11/2017	0.40%
ALBEMARLE CORP	01265QXR6	Commercial paper	300,000	10/25/2017	0.10%
ALBEMARLE CORP	01265QXS4	Commercial paper	500,000	10/26/2017	0.17%
AMCOR LTD/AUSTRALIA	0234E4YD7	Commercial paper	750,000	11/13/2017	0.26%
AMCOR LTD/AUSTRALIA	0234E4YH8	Commercial paper	1,200,000	11/17/2017	0.42%
AMCOR LTD/AUSTRALIA	0234E4YV7	Commercial paper	1,000,000	11/29/2017	0.35%
AMEREN CORP	02360RX21	Commercial paper	500,000	10/2/2017	0.17%
AMEREN CORP	02360RX62	Commercial paper	1,000,000	10/6/2017	0.35%
AMGEN INC	03116CXR4	Commercial paper	1,000,000	10/25/2017	0.35%
AMPHENOL CORP	03209LXC5	Commercial paper	1,750,000	10/12/2017	0.61%
AMPHENOL CORP	03209LY34	Commercial paper	750,000	11/3/2017	0.26%
ANHEUSER-BUSCH INBEV WORLDWIDE INC	03523KX51	Commercial paper	700,000	10/5/2017	0.24%
ANHEUSER-BUSCH INBEV WORLDWIDE INC	03523KZC4	Commercial paper	480,000	12/12/2017	0.17%
ANTHEM INC	03675LX22	Commercial paper	1,000,000	10/2/2017	0.35%
ANTHEM INC	03675LXW6	Commercial paper	1,500,000	10/30/2017	0.52%
AUTONATION INC	05330LX24	Commercial paper	2,500,000	10/2/2017	0.87%
AUTOZONE INC	05333TX32	Commercial paper	1,250,000	10/3/2017	0.43%
AXA FINANCIAL INC	05454JXX1	Commercial paper	500,000	10/31/2017	0.17%
BELL CANADA INC	07787PX60	Commercial paper	700,000	10/6/2017	0.24%
BELL CANADA INC	07787PXT0	Commercial paper	475,000	10/27/2017	0.16%
BELL CANADA INC	07787PZ43	Commercial paper	1,000,000	12/4/2017	0.35%
BERKSHIRE HATHAWAY ENERGY CO	08465RXA4	Commercial paper	1,000,000	10/10/2017	0.35%
BERKSHIRE HATHAWAY ENERGY CO	08465RXD8	Commercial paper	1,300,000	10/13/2017	0.45%
BOSTON SCIENTIFIC CORP	10114AX46	Commercial paper	333,000	10/4/2017	0.12%
BOSTON SCIENTIFIC CORP	10114AXK0	Commercial paper	1,000,000	10/19/2017	0.35%
BOSTON SCIENTIFIC CORP	10114AXQ7	Commercial paper	1,500,000	10/24/2017	0.52%
BPCE SA	05571BXX6	Commercial paper	1,455,000	10/31/2017	0.50%
BPCE SA	05571BZ48	Commercial paper	800,000	12/4/2017	0.28%
CAMPBELL SOUP CO	13443CXG1	Commercial paper	2,300,000	10/16/2017	0.80%
CANADIAN NATURAL RESOURCES LTD	13638WXP2	Commercial paper	2,000,000	10/23/2017	0.69%
CBS CORP	1248C2XG6	Commercial paper	1,000,000	10/16/2017	0.35%
CBS CORP	1248C2Y75	Commercial paper	500,000	11/7/2017	0.17%
CENTERPOINT ENERGY RESOURCES CORP	15200KXS5	Commercial paper	750,000	10/26/2017	0.26%
CENTERPOINT ENERGY RESOURCES CORP	15200KXW6	Commercial paper	1,500,000	10/30/2017	0.52%
CHURCH & DWIGHT CO INC	17133WX65	Commercial paper	1,000,000	10/6/2017	0.35%
CRH AMERICA FINANCE INC	12636CX39	Commercial paper	300,000	10/3/2017	0.10%
CRH AMERICA FINANCE INC	12636CXX3	Commercial paper	255,000	10/31/2017	0.09%
DANSKE CORP	2363F6XL9	Commercial paper	358,000	10/20/2017	0.12%
DARDEN RESTAURANTS INC	23719JX23	Commercial paper	2,500,000	10/2/2017	0.87%
DEUTSCHE TELEKOM AG	25156KY65	Commercial paper	400,000	11/6/2017	0.14%

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DNB BANK ASA	2332K4GM0	Commercial paper	500,000	6/20/2018	0.17%
DOMINION ENERGY GAS HOLDINGS LLC	25737LY87	Commercial paper	1,000,000	11/8/2017	0.35%
DOMINION ENERGY INC	2574P0XW9	Commercial paper	700,000	10/30/2017	0.24%
EASTMAN CHEMICAL CO	27743JXJ7	Commercial paper	500,000	10/18/2017	0.17%
EI DU PONT DE NEMOURS & CO	2635J4X31	Commercial paper	300,000	10/3/2017	0.10%
EI DU PONT DE NEMOURS & CO	2635J4XG2	Commercial paper	250,000	10/16/2017	0.09%
EI DU PONT DE NEMOURS & CO	2635J4YM8	Commercial paper	1,300,000	11/21/2017	0.45%
ELECTRICITE DE FRANCE SA	28504GXC5	Commercial paper	650,000	10/12/2017	0.23%
ENBRIDGE US INC	29251UXQ6	Commercial paper	1,000,000	10/24/2017	0.35%
ENBRIDGE US INC	29251UY85	Commercial paper	585,000	11/8/2017	0.20%
ENI FINANCE USA INC	26876AX57	Commercial paper	700,000	10/5/2017	0.24%
ENI FINANCE USA INC	26876AXT5	Commercial paper	1,500,000	10/27/2017	0.52%
ENTERGY CORP	29366EXD3	Commercial paper	700,000	10/13/2017	0.24%
ENTERGY CORP	29366EXR2	Commercial paper	500,000	10/25/2017	0.17%
ENTERPRISE PRODUCTS OPERATING LLC	29380BX66	Commercial paper	1,500,000	10/6/2017	0.52%
ENTERPRISE PRODUCTS OPERATING LLC	29380BXB5	Commercial paper	1,000,000	10/11/2017	0.35%
EQUIFAX INC	29442KX47	Commercial paper	500,000	10/4/2017	0.17%
EQUIFAX INC	29442KY12	Commercial paper	1,000,000	11/1/2017	0.35%
ERP OPERATING LP	26885TXP1	Commercial paper	1,000,000	10/23/2017	0.35%
ERP OPERATING LP	26885TXW6	Commercial paper	1,000,000	10/30/2017	0.35%
EXPERIAN FINANCE PLC	30217HX29	Commercial paper	500,000	10/2/2017	0.17%
EXPERIAN FINANCE PLC	30217HX52	Commercial paper	500,000	10/5/2017	0.17%
EXPERIAN FINANCE PLC	30217HXC7	Commercial paper	500,000	10/12/2017	0.17%
EXPERIAN FINANCE PLC	30217HY10	Commercial paper	750,000	11/1/2017	0.26%
FLORIDA POWER & LIGHT CO	34108AZB6	Commercial paper	800,000	12/11/2017	0.28%
FMC TECHNOLOGIES INC	3024X2XH4	Commercial paper	942,000	10/17/2017	0.33%
FORD MOTOR CREDIT CO LLC	3454G0YH5	Commercial paper	1,000,000	11/17/2017	0.35%
HAWAIIAN ELECTRIC INDUSTRIES INC	41987KX43	Commercial paper	1,000,000	10/4/2017	0.35%
HP INC	44331BXL2	Commercial paper	1,000,000	10/20/2017	0.35%
HP INC	44331BXS7	Commercial paper	1,000,000	10/26/2017	0.35%
HSBC USA INC	40434WBM2	Commercial paper	250,000	10/6/2017	0.09%
HUMANA INC	44486HXP3	Commercial paper	1,500,000	10/23/2017	0.52%
HUMANA INC	44486HYG2	Commercial paper	1,000,000	11/16/2017	0.35%
INTERPUBLIC GROUP OF COS INC/THE	46070DX38	Commercial paper	700,000	10/3/2017	0.24%
INTERPUBLIC GROUP OF COS INC/THE	46070DXG9	Commercial paper	500,000	10/16/2017	0.17%
KANSAS CITY SOUTHERN	48516VX69	Commercial paper	1,000,000	10/6/2017	0.35%
KINDER MORGAN INC/DE	49455LX21	Commercial paper	2,230,000	10/2/2017	0.77%
MACQUARIE BANK LTD	55607KY34	Commercial paper	500,000	11/3/2017	0.17%
MACQUARIE BANK LTD	55607KYD2	Commercial paper	260,000	11/13/2017	0.09%
MARRIOTT INTERNATIONAL INC/MD	57163TXG9	Commercial paper	760,000	10/16/2017	0.26%
MARRIOTT INTERNATIONAL INC/MD	57163TXH7	Commercial paper	300,000	10/17/2017	0.10%

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MARRIOTT INTERNATIONAL INC/MD	57163TY94	Commercial paper	1,000,000	11/9/2017	0.35%
MATTEL INC	57708LX60	Commercial paper	705,000	10/6/2017	0.24%
MATTEL INC	57708LXL7	Commercial paper	1,000,000	10/20/2017	0.35%
MCDONALD'S CORP	58013LXT8	Commercial paper	1,500,000	10/27/2017	0.52%
MIZUHO BANK LTD/NY	60689FYM4	Commercial paper	300,000	11/21/2017	0.10%
MOLSON COORS BREWING CO	60871VXC0	Commercial paper	1,200,000	10/12/2017	0.42%
MOLSON COORS BREWING CO	60871VXC9	Commercial paper	1,000,000	10/24/2017	0.35%
MONDELEZ INTERNATIONAL INC	60920VXJ6	Commercial paper	1,000,000	10/18/2017	0.35%
MOODY'S CORP	61536NXW9	Commercial paper	330,000	10/30/2017	0.11%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339MXP6	Commercial paper	300,000	10/23/2017	0.10%
NISOURCE FINANCE CORP	65475JXA0	Commercial paper	685,000	10/10/2017	0.24%
NRW BANK	62939LYG8	Commercial paper	1,000,000	11/16/2017	0.35%
NRW BANK	62939LZ77	Commercial paper	450,000	12/7/2017	0.16%
NRW BANK	62939LZ85	Commercial paper	1,000,000	12/8/2017	0.35%
RECKITT BENCKISER TREASURY SERVICES PLC	7562E0XG6	Commercial paper	1,000,000	10/16/2017	0.35%
RECKITT BENCKISER TREASURY SERVICES PLC	7562E0YW0	Commercial paper	1,000,000	11/30/2017	0.35%
ROGERS COMMUNICATIONS INC	77511LXR9	Commercial paper	2,000,000	10/25/2017	0.69%
ROGERS COMMUNICATIONS INC	77511LY15	Commercial paper	700,000	11/1/2017	0.24%
SCHLUMBERGER HOLDINGS CORP	80686DX25	Commercial paper	389,000	10/2/2017	0.13%
SCHLUMBERGER HOLDINGS CORP	80686DX33	Commercial paper	300,000	10/3/2017	0.10%
SCHLUMBERGER HOLDINGS CORP	80686DXL3	Commercial paper	600,000	10/20/2017	0.21%
SCHLUMBERGER HOLDINGS CORP	80686DY65	Commercial paper	700,000	11/6/2017	0.24%
SEMPRA GLOBAL	81685LXA8	Commercial paper	800,000	10/10/2017	0.28%
SOCIETE GENERALE SA	83369BXX7	Commercial paper	1,000,000	10/19/2017	0.35%
SOCIETE GENERALE SA	83369BXX9	Commercial paper	700,000	10/31/2017	0.24%
SOCIETE GENERALE SA	83369CAX2	Commercial paper	405,000	1/31/2018	0.14%
SOUTH CAROLINA ELECTRIC & GAS CO	83700EXA1	Commercial paper	1,000,000	10/10/2017	0.35%
SOUTH CAROLINA FUEL CO	83701LX48	Commercial paper	1,154,000	10/4/2017	0.40%
SOUTHERN CO GAS CAPITAL CORP	8426ELX51	Commercial paper	500,000	10/5/2017	0.17%
SUNCOR ENERGY INC	86723AXA5	Commercial paper	250,000	10/10/2017	0.09%
SUNCOR ENERGY INC	86723AY89	Commercial paper	1,000,000	11/8/2017	0.35%
SUNCOR ENERGY INC	86723AYN6	Commercial paper	1,500,000	11/22/2017	0.52%
SVENSKA HANDELSBANKEN AB	86960JX67	Commercial paper	450,000	10/6/2017	0.16%
SWEDBANK AB	87019RXJ0	Commercial paper	350,000	10/18/2017	0.12%
SWEDBANK AB	87019RY18	Commercial paper	160,000	11/1/2017	0.06%
SWEDBANK AB	87019RYH3	Commercial paper	1,000,000	11/17/2017	0.35%
THOMSON REUTERS CORP	88513AXX5	Commercial paper	1,000,000	10/31/2017	0.35%
THOMSON REUTERS CORP	88513AYD8	Commercial paper	1,500,000	11/13/2017	0.52%
TOTAL CAPITAL CANADA LTD	89153PXB3	Commercial paper	375,000	10/11/2017	0.13%
TRANSCANADA PIPELINES LTD	89355PY10	Commercial paper	1,000,000	11/1/2017	0.35%
TRANSCANADA PIPELINES LTD	89355PZJ0	Commercial paper	754,000	12/18/2017	0.26%

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UDR INC	90352PXD6	Commercial paper	1,500,000	10/13/2017	0.52%
UNITED TECHNOLOGIES CORP	91302CY68	Commercial paper	700,000	11/6/2017	0.24%
WASTE MANAGEMENT INC	94107MXB7	Commercial paper	2,000,000	10/11/2017	0.69%
WHIRLPOOL CORP	96332UYT1	Commercial paper	2,000,000	11/27/2017	0.69%
WPP CP FINANCE PLC	98212JX35	Commercial paper	500,000	10/3/2017	0.17%
WPP CP FINANCE PLC	98212JXA9	Commercial paper	500,000	10/10/2017	0.17%
WPP CP FINANCE PLC	98212JXB7	Commercial paper	800,000	10/11/2017	0.28%
WPP CP FINANCE PLC	98212KBC6	Commercial paper	750,000	2/12/2018	0.26%
XCEL ENERGY INC	9838T2XQ6	Commercial paper	602,000	10/24/2017	0.21%
ABN AMRO BANK NV	00084DAP5	Investment-grade corporate bonds	1,600,000	1/18/2019	0.56%
ABN AMRO BANK NV	N02598WA9	Investment-grade corporate bonds	250,000	1/18/2019	0.09%
AETNA INC	00817YAL2	Investment-grade corporate bonds	150,000	11/15/2017	0.05%
AETNA INC	00817YAR9	Investment-grade corporate bonds	1,950,000	12/8/2017	0.68%
AIG GLOBAL FUNDING	00138CAE8	Investment-grade corporate bonds	400,000	7/2/2020	0.14%
AIG GLOBAL FUNDING	00138EAE4	Investment-grade corporate bonds	1,300,000	7/2/2020	0.45%
ALIBABA GROUP HOLDING LTD	01609WAG7	Investment-grade corporate bonds	1,095,000	11/28/2017	0.38%
ALLERGAN FUNDING SCS	00507UAN1	Investment-grade corporate bonds	1,475,000	3/12/2018	0.51%
AMAZON.COM INC	023135AH9	Investment-grade corporate bonds	200,000	11/29/2017	0.07%
AMAZON.COM INC	023135AR7	Investment-grade corporate bonds	700,000	8/21/2020	0.24%
AMERICAN EXPRESS CREDIT CORP	0258M0DL0	Investment-grade corporate bonds	440,000	3/18/2019	0.15%
AMERICAN EXPRESS CREDIT CORP	0258M0EJ4	Investment-grade corporate bonds	749,000	5/3/2019	0.26%
AMERICAN EXPRESS CREDIT CORP	0258M0DQ9	Investment-grade corporate bonds	100,000	8/15/2019	0.03%
AMERICAN HONDA FINANCE CORP	02665WBN0	Investment-grade corporate bonds	300,000	2/14/2020	0.10%
ANHEUSER-BUSCH INBEV FINANCE INC	035242AK2	Investment-grade corporate bonds	1,330,000	2/1/2021	0.48%
AT&T INC	00206RCB6	Investment-grade corporate bonds	873,000	11/27/2018	0.31%
AT&T INC	00206RDU3	Investment-grade corporate bonds	900,000	1/15/2020	0.31%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACH2	Investment-grade corporate bonds	290,000	11/16/2018	0.10%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACS8	Investment-grade corporate bonds	260,000	9/23/2019	0.09%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252BCS6	Investment-grade corporate bonds	850,000	9/23/2019	0.30%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACU3	Investment-grade corporate bonds	650,000	8/19/2020	0.23%
BANK OF AMERICA CORP	060505DP6	Investment-grade corporate bonds	250,000	12/1/2017	0.09%
BANK OF AMERICA CORP	06051GET2	Investment-grade corporate bonds	1,223,000	1/11/2018	0.42%
BANK OF AMERICA CORP	590188JN9	Investment-grade corporate bonds	390,000	11/15/2018	0.14%
BANK OF AMERICA CORP	06051GEY1	Investment-grade corporate bonds	155,000	1/15/2019	0.05%
BANK OF AMERICA CORP	06051GFE4	Investment-grade corporate bonds	685,000	4/1/2019	0.24%
BANK OF MONTREAL	06367THR4	Investment-grade corporate bonds	500,000	7/18/2019	0.17%
BANK OF MONTREAL	06367TPY0	Investment-grade corporate bonds	400,000	12/12/2019	0.14%
BANK OF MONTREAL	06367TYM6	Investment-grade corporate bonds	400,000	6/15/2020	0.14%
BANK OF NEW YORK MELLON CORP/THE	06406HDC0	Investment-grade corporate bonds	275,000	5/22/2018	0.10%
BANK OF NOVA SCOTIA/THE	064159JY3	Investment-grade corporate bonds	1,000,000	7/14/2020	0.35%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAP2	Investment-grade corporate bonds	745,000	3/28/2019	0.26%

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BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAL1	Investment-grade corporate bonds	2,100,000	7/20/2020	0.73%
BARCLAYS BANK, PLC	06739GAE9	Investment-grade corporate bonds	1,498,000	12/4/2017	0.52%
BARCLAYS BANK, PLC	06744CFV8	Investment-grade corporate bonds	1,150,000	8/7/2020	0.40%
BAT CAPITAL CORP	05526DAS4	Investment-grade corporate bonds	500,000	8/14/2020	0.17%
BAT INTERNATIONAL FINANCE PLC	05530QAJ9	Investment-grade corporate bonds	600,000	6/15/2018	0.21%
BAYER US FINANCE LLC	07274EAC7	Investment-grade corporate bonds	350,000	10/6/2017	0.12%
BB&T CORP	05531FAT0	Investment-grade corporate bonds	1,812,000	1/15/2020	0.63%
BB&T CORP	05531FAW3	Investment-grade corporate bonds	715,000	6/15/2020	0.25%
BECTON DICKINSON AND CO	075887BQ1	Investment-grade corporate bonds	250,000	6/6/2019	0.09%
BERKSHIRE HATHAWAY FINANCE CORP	084664CN9	Investment-grade corporate bonds	250,000	1/10/2020	0.09%
BMW US CAPITAL LLC	05565EAN5	Investment-grade corporate bonds	710,000	9/13/2019	0.25%
BMW US CAPITAL LLC	05565EAO8	Investment-grade corporate bonds	200,000	4/6/2020	0.07%
BOSTON PROPERTIES LP	10112RAT1	Investment-grade corporate bonds	115,000	11/15/2018	0.04%
BP CAPITAL MARKETS PLC	05565QCW6	Investment-grade corporate bonds	286,000	2/13/2018	0.10%
BP CAPITAL MARKETS PLC	05565QCF3	Investment-grade corporate bonds	1,153,000	5/10/2018	0.40%
BP CAPITAL MARKETS PLC	05565QCQ9	Investment-grade corporate bonds	285,000	5/10/2019	0.10%
BP CAPITAL MARKETS PLC	05565QDR6	Investment-grade corporate bonds	200,000	9/19/2019	0.07%
BRANCH BANKING & TRUST CO	07330NAP0	Investment-grade corporate bonds	694,000	1/15/2020	0.24%
CAPITAL ONE NA/MCLEAN VA	14042E4K3	Investment-grade corporate bonds	400,000	2/5/2018	0.14%
CAPITAL ONE NA/MCLEAN VA	14042E5W6	Investment-grade corporate bonds	850,000	8/17/2018	0.30%
CAPITAL ONE NA/MCLEAN VA	14042RBU4	Investment-grade corporate bonds	780,000	9/13/2019	0.27%
CHEVRON CORP	166764AM2	Investment-grade corporate bonds	200,000	11/15/2019	0.07%
CHEVRON CORP	166764BQ2	Investment-grade corporate bonds	50,000	3/3/2020	0.02%
CITIGROUP INC	172967JV4	Investment-grade corporate bonds	400,000	7/30/2018	0.14%
CITIGROUP INC	172967KT7	Investment-grade corporate bonds	950,000	6/7/2019	0.33%
CITIGROUP INC	172967LE9	Investment-grade corporate bonds	393,000	1/10/2020	0.14%
CITIGROUP INC	172967KC4	Investment-grade corporate bonds	1,118,000	10/26/2020	0.40%
CITIGROUP INC	172967KL4	Investment-grade corporate bonds	200,000	3/30/2021	0.07%
CITIZENS BANK NA/PROVIDENCE RI	17401QAH4	Investment-grade corporate bonds	1,010,000	3/2/2020	0.35%
CITIZENS BANK NA/PROVIDENCE RI	17401QAK7	Investment-grade corporate bonds	1,849,000	5/26/2020	0.64%
CNA FINANCIAL CORP	126117AH3	Investment-grade corporate bonds	195,000	1/15/2018	0.07%
COMMONWEALTH BANK OF AUSTRALIA	2027A0HS1	Investment-grade corporate bonds	185,000	3/15/2019	0.06%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JA8	Investment-grade corporate bonds	1,153,000	11/7/2019	0.40%
COMMONWEALTH BANK OF AUSTRALIA	2027A1JA6	Investment-grade corporate bonds	300,000	11/7/2019	0.10%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JJ9	Investment-grade corporate bonds	350,000	3/10/2020	0.12%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JQ3	Investment-grade corporate bonds	800,000	9/18/2020	0.28%
CREDIT AGRICOLE SA/LONDON	22532LAN4	Investment-grade corporate bonds	1,070,000	4/15/2019	0.37%
CREDIT SUISSE AG/NEW YORK NY	22546QAT4	Investment-grade corporate bonds	289,000	1/29/2018	0.10%
CREDIT SUISSE AG/NEW YORK NY	22546QAU1	Investment-grade corporate bonds	250,000	1/29/2018	0.09%
CREDIT SUISSE AG/NEW YORK NY	22541HCC4	Investment-grade corporate bonds	947,000	2/15/2018	0.33%
CREDIT SUISSE AG/NEW YORK NY	22546QAW7	Investment-grade corporate bonds	615,000	4/27/2018	0.21%

## Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
DAIMLER FINANCE NORTH AMERICA LLC	233851BB9	Investment-grade corporate bonds	150,000	8/1/2018	0.05%
DAIMLER FINANCE NORTH AMERICA LLC	233851CW2	Investment-grade corporate bonds	270,000	11/5/2018	0.09%
DANSKE BANK A/S	23636AAG6	Investment-grade corporate bonds	1,946,000	9/6/2019	0.68%
DANSKE BANK A/S	23636AAL5	Investment-grade corporate bonds	410,000	3/2/2020	0.14%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAT0	Investment-grade corporate bonds	785,000	9/19/2019	0.27%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAX1	Investment-grade corporate bonds	900,000	1/17/2020	0.31%
DNB BANK ASA	23329PAB6	Investment-grade corporate bonds	1,695,000	10/2/2020	0.59%
DOMINION ENERGY INC	25746UCU1	Investment-grade corporate bonds	700,000	6/1/2019	0.24%
EI DU PONT DE NEMOURS & CO	263534CM9	Investment-grade corporate bonds	20,000	5/1/2020	0.01%
EQT CORP	26884LAD1	Investment-grade corporate bonds	1,500,000	10/1/2020	0.52%
EXXON MOBIL CORP	30231GAU6	Investment-grade corporate bonds	250,000	3/1/2018	0.09%
FIFTH THIRD BANCORP	316773AD2	Investment-grade corporate bonds	359,000	6/1/2018	0.13%
FIFTH THIRD BANK/CINCINNATI OH	31677QBE8	Investment-grade corporate bonds	285,000	8/20/2018	0.10%
FIFTH THIRD BANK/CINCINNATI OH	31677QBJ7	Investment-grade corporate bonds	1,225,000	9/27/2019	0.43%
FORD MOTOR CREDIT CO LLC	345397WQ2	Investment-grade corporate bonds	650,000	3/12/2019	0.23%
GENERAL ELECTRIC CO	36962G6X7	Investment-grade corporate bonds	165,000	4/2/2018	0.06%
GENERAL MOTORS FINANCIAL CO INC	37045XBN5	Investment-grade corporate bonds	50,000	10/4/2019	0.02%
GOLDMAN SACHS GROUP INC/THE	38141GVK7	Investment-grade corporate bonds	650,000	4/30/2018	0.23%
GOLDMAN SACHS GROUP INC/THE	38141EB73	Investment-grade corporate bonds	160,000	11/15/2018	0.06%
GOLDMAN SACHS GROUP INC/THE	38145GAK6	Investment-grade corporate bonds	280,000	12/13/2019	0.10%
GOLDMAN SACHS GROUP INC/THE	38148LAB2	Investment-grade corporate bonds	205,000	4/23/2020	0.07%
HALLIBURTON CO	406216BC4	Investment-grade corporate bonds	100,000	8/1/2018	0.03%
HBOS PLC	4041A2AH7	Investment-grade corporate bonds	905,000	5/21/2018	0.32%
HSBC BANK PLC	44328MBU7	Investment-grade corporate bonds	820,000	5/15/2018	0.29%
HSBC HOLDINGS PLC	404280AX7	Investment-grade corporate bonds	200,000	3/8/2021	0.07%
HSBC USA INC	40428HPW6	Investment-grade corporate bonds	850,000	8/7/2018	0.30%
HSBC USA INC	40428HPK2	Investment-grade corporate bonds	700,000	9/24/2018	0.24%
HSBC USA INC	40428HPP1	Investment-grade corporate bonds	207,000	11/13/2019	0.07%
HUNTINGTON NATIONAL BANK/THE	446438RL9	Investment-grade corporate bonds	1,150,000	2/26/2018	0.40%
HUNTINGTON NATIONAL BANK/THE	446438RV7	Investment-grade corporate bonds	930,000	3/10/2020	0.32%
IBM CREDIT LLC	44932HAD5	Investment-grade corporate bonds	1,135,000	9/6/2019	0.39%
IBM CREDIT LLC	44932HAE3	Investment-grade corporate bonds	1,135,000	1/20/2021	0.39%
ING BANK NV	44987CAF5	Investment-grade corporate bonds	200,000	8/17/2018	0.07%
ING BANK NV	44987CAK4	Investment-grade corporate bonds	1,100,000	3/22/2019	0.39%
ING BANK NV	449786BG6	Investment-grade corporate bonds	200,000	8/15/2019	0.07%
ING BANK NV	449786BE1	Investment-grade corporate bonds	625,000	10/1/2019	0.22%
ING BANK NV	44987CAH1	Investment-grade corporate bonds	200,000	8/17/2020	0.07%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSM4	Investment-grade corporate bonds	789,000	10/13/2017	0.27%
JOHNSON CONTROLS INTERNATIONAL PLC	478375AC2	Investment-grade corporate bonds	1,000,000	11/2/2017	0.35%
JPMORGAN CHASE & CO	46625HJF8	Investment-grade corporate bonds	100,000	1/25/2018	0.03%
JPMORGAN CHASE & CO	46625HJS0	Investment-grade corporate bonds	200,000	1/28/2019	0.07%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
JPMORGAN CHASE & CO	46625HKB5	Investment-grade corporate bonds	767,000	1/23/2020	0.27%
JPMORGAN CHASE & CO	46625HNY2	Investment-grade corporate bonds	1,587,000	10/29/2020	0.56%
JPMORGAN CHASE & CO	46625HOK9	Investment-grade corporate bonds	448,000	3/1/2021	0.16%
KEYBANK NA/CLEVELAND OH	49327M2A1	Investment-grade corporate bonds	1,271,000	2/1/2018	0.44%
KEYBANK NA/CLEVELAND OH	49327M2H6	Investment-grade corporate bonds	575,000	6/1/2018	0.20%
KEYBANK NA/CLEVELAND OH	49327M2L7	Investment-grade corporate bonds	250,000	6/1/2018	0.09%
KEYCORP	49326EEE9	Investment-grade corporate bonds	155,000	12/13/2018	0.05%
KRAFT HEINZ FOODS CO	50077LAN6	Investment-grade corporate bonds	962,000	8/9/2019	0.33%
KRAFT HEINZ FOODS CO	50077LAP1	Investment-grade corporate bonds	1,238,000	2/10/2021	0.43%
MACQUARIE BANK LTD	55608PAL8	Investment-grade corporate bonds	995,000	10/27/2017	0.35%
MANUFACTURERS & TRADERS TRUST CO	564760CA2	Investment-grade corporate bonds	575,000	12/4/2017	0.20%
MCDONALD'S CORP	58013MEW0	Investment-grade corporate bonds	1,008,000	12/7/2018	0.35%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCB3	Investment-grade corporate bonds	620,000	12/19/2018	0.22%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCH0	Investment-grade corporate bonds	700,000	9/19/2019	0.24%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCJ6	Investment-grade corporate bonds	200,000	9/19/2019	0.07%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AB0	Investment-grade corporate bonds	245,000	3/1/2021	0.09%
MIZUHO BANK LTD	60688XAV2	Investment-grade corporate bonds	1,500,000	10/20/2018	0.52%
MIZUHO BANK LTD	60688XAX8	Investment-grade corporate bonds	1,220,000	10/20/2018	0.43%
MOLSON COORS BREWING CO	60871RAE0	Investment-grade corporate bonds	106,000	7/15/2019	0.04%
MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV	60920LAB0	Investment-grade corporate bonds	915,000	10/28/2019	0.32%
MONDELEZ INTERNATIONAL INC	609207AC9	Investment-grade corporate bonds	400,000	2/1/2019	0.14%
MOODY'S CORP	615369AH8	Investment-grade corporate bonds	1,220,000	9/4/2018	0.42%
MORGAN STANLEY	61761JVN6	Investment-grade corporate bonds	400,000	1/5/2018	0.14%
MORGAN STANLEY	61746BDN3	Investment-grade corporate bonds	1,067,000	1/24/2019	0.37%
MORGAN STANLEY	61746BEH5	Investment-grade corporate bonds	1,050,000	2/14/2020	0.37%
MORGAN STANLEY	61761JB40	Investment-grade corporate bonds	199,000	6/16/2020	0.07%
NATIONAL AUSTRALIA BANK LTD	6325C0DE8	Investment-grade corporate bonds	70,000	1/14/2019	0.02%
NATIONAL AUSTRALIA BANK LTD	6325C0DG3	Investment-grade corporate bonds	755,000	1/10/2020	0.26%
NATIONAL AUSTRALIA BANK LTD	6325C0DP3	Investment-grade corporate bonds	1,497,000	5/22/2020	0.52%
NATIONAL BANK OF CANADA	63307A2F1	Investment-grade corporate bonds	962,000	6/12/2020	0.34%
NEW YORK LIFE GLOBAL FUNDING	64952WCD3	Investment-grade corporate bonds	195,000	4/6/2018	0.07%
NEW YORK LIFE GLOBAL FUNDING	64952WCL5	Investment-grade corporate bonds	525,000	10/24/2019	0.18%
NISSAN MOTOR ACCEPTANCE CORP	654740AP4	Investment-grade corporate bonds	520,000	4/6/2018	0.18%
NISSAN MOTOR ACCEPTANCE CORP	654740AU3	Investment-grade corporate bonds	250,000	1/13/2020	0.09%
NISSAN MOTOR ACCEPTANCE CORP	654740AY5	Investment-grade corporate bonds	500,000	7/13/2020	0.17%
NISSAN MOTOR ACCEPTANCE CORP	654740BC2	Investment-grade corporate bonds	500,000	9/28/2020	0.17%
NORDEA BANK AB	65557CAU7	Investment-grade corporate bonds	200,000	9/30/2019	0.07%
NORDEA BANK AB	65557CAW3	Investment-grade corporate bonds	2,000,000	5/29/2020	0.70%
NORDEA BANK AB	65557DAW1	Investment-grade corporate bonds	500,000	5/29/2020	0.17%
NORTHERN TRUST CO/THE	66586GCC9	Investment-grade corporate bonds	200,000	11/9/2017	0.07%
PACIFIC GAS & ELECTRIC CO	694308HQ3	Investment-grade corporate bonds	325,000	11/30/2017	0.11%



Security Detail

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PEPSICO INC	713448DG0	Investment-grade corporate bonds	255,000	2/22/2019	0.09%
PEPSICO INC	713448DK1	Investment-grade corporate bonds	900,000	10/4/2019	0.31%
PHILLIPS 66	718546AM6	Investment-grade corporate bonds	885,000	4/15/2019	0.31%
PHILLIPS 66	718546AP9	Investment-grade corporate bonds	300,000	4/15/2020	0.10%
PNC BANK NA	69353REN4	Investment-grade corporate bonds	200,000	6/1/2018	0.07%
PNC BANK NA	69353RFA1	Investment-grade corporate bonds	300,000	12/7/2018	0.10%
PNC BANK NA	69353RFD5	Investment-grade corporate bonds	672,000	5/19/2020	0.23%
PRINCIPAL LIFE GLOBAL FUNDING II	74256LAT6	Investment-grade corporate bonds	859,000	12/1/2017	0.30%
PROLOGIS LP	74340XAX9	Investment-grade corporate bonds	1,320,000	1/15/2018	0.46%
RABOBANK NEDERLAND NV NY	21688AAH5	Investment-grade corporate bonds	1,800,000	8/9/2019	0.63%
REALTY INCOME CORP	756109AM6	Investment-grade corporate bonds	375,000	1/31/2018	0.13%
REGIONS BANK/BIRMINGHAM AL	75913MAB5	Investment-grade corporate bonds	250,000	5/15/2018	0.09%
ROYAL BANK OF CANADA	78012KRL3	Investment-grade corporate bonds	1,424,000	7/29/2019	0.50%
ROYAL BANK OF CANADA	78012KC54	Investment-grade corporate bonds	230,000	3/2/2020	0.08%
ROYAL BANK OF CANADA	78012KCC9	Investment-grade corporate bonds	525,000	3/6/2020	0.18%
SANTANDER HOLDINGS USA INC	80282KAJ5	Investment-grade corporate bonds	1,347,000	11/24/2017	0.47%
SANTANDER UK PLC	80283LAG8	Investment-grade corporate bonds	400,000	8/24/2018	0.14%
SCHLUMBERGER HOLDINGS CORP	806851AA9	Investment-grade corporate bonds	250,000	12/21/2017	0.09%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAN3	Investment-grade corporate bonds	2,250,000	3/16/2020	0.78%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAG3	Investment-grade corporate bonds	2,650,000	9/13/2019	0.92%
SOUTHERN CO/THE	842587DA2	Investment-grade corporate bonds	1,000,000	9/30/2020	0.35%
STANDARD CHARTERED PLC	853254BD1	Investment-grade corporate bonds	455,000	8/19/2019	0.16%
STATE STREET CORP	857477AF0	Investment-grade corporate bonds	792,000	3/15/2018	0.28%
STATE STREET CORP	857477AK9	Investment-grade corporate bonds	200,000	5/15/2018	0.07%
SUMITOMO MITSUI BANKING CORP	865622BU7	Investment-grade corporate bonds	500,000	7/23/2018	0.17%
SUMITOMO MITSUI BANKING CORP	865622CD4	Investment-grade corporate bonds	1,310,000	10/19/2018	0.46%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAD2	Investment-grade corporate bonds	250,000	3/9/2021	0.09%
SUNTRUST BANK/ATLANTA GA	86787EAM9	Investment-grade corporate bonds	160,000	3/15/2018	0.06%
SUNTRUST BANK/ATLANTA GA	86787EAS6	Investment-grade corporate bonds	450,000	1/31/2020	0.16%
SUNTRUST BANKS, INC.	867914BF9	Investment-grade corporate bonds	155,000	11/1/2018	0.05%
SVENSKA HANDELSBANKEN AB	86960BAP7	Investment-grade corporate bonds	380,000	9/6/2019	0.13%
SVENSKA HANDELSBANKEN AB	86960BAS1	Investment-grade corporate bonds	1,000,000	9/8/2020	0.35%
SWEDBANK AB	87020PAC1	Investment-grade corporate bonds	400,000	3/12/2018	0.14%
SYNCHRONY FINANCIAL	87165BAK9	Investment-grade corporate bonds	1,355,000	11/9/2017	0.47%
TEXTRON INC	883203BL4	Investment-grade corporate bonds	500,000	12/1/2017	0.17%
TORONTO-DOMINION BANK/THE	89114QAZ1	Investment-grade corporate bonds	200,000	3/13/2018	0.07%
TORONTO-DOMINION BANK/THE	89114QB72	Investment-grade corporate bonds	300,000	7/23/2018	0.10%
TORONTO-DOMINION BANK/THE	89114QBR8	Investment-grade corporate bonds	250,000	1/18/2019	0.09%
TORONTO-DOMINION BANK/THE	89114QBK3	Investment-grade corporate bonds	283,000	8/13/2019	0.10%
TORONTO-DOMINION BANK/THE	89114QAW8	Investment-grade corporate bonds	535,000	11/5/2019	0.19%
TORONTO-DOMINION BANK/THE	89114QBD9	Investment-grade corporate bonds	725,000	12/14/2020	0.26%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
TOTAL CAPITAL INTERNATIONAL SA	89153VAN9	Investment-grade corporate bonds	240,000	6/19/2019	0.08%
TOYOTA MOTOR CREDIT CORP	89236TBC8	Investment-grade corporate bonds	185,000	1/17/2019	0.06%
TYSON FOODS INC	902494BA0	Investment-grade corporate bonds	225,000	5/30/2019	0.08%
TYSON FOODS INC	902494BE2	Investment-grade corporate bonds	1,000,000	8/21/2020	0.35%
UBS AG/LONDON	902674XE5	Investment-grade corporate bonds	1,200,000	6/8/2020	0.42%
UBS AG/STAMFORD CT	90261XHF2	Investment-grade corporate bonds	923,000	8/14/2019	0.32%
UBS GROUP FUNDING SWITZERLAND AG	90351DAC1	Investment-grade corporate bonds	770,000	9/24/2020	0.27%
UNITED TECHNOLOGIES CORP	913017BZ1	Investment-grade corporate bonds	145,000	5/4/2018	0.05%
UNITED TECHNOLOGIES CORP	913017CK3	Investment-grade corporate bonds	117,000	11/1/2019	0.04%
UNITEDHEALTH GROUP INC	91324PBJ0	Investment-grade corporate bonds	268,000	2/15/2018	0.09%
US BANCORP	91159HHF0	Investment-grade corporate bonds	670,000	11/15/2018	0.23%
US BANCORP	91159HHJ2	Investment-grade corporate bonds	377,000	4/25/2019	0.13%
US BANK NA/CINCINNATI OH	90331HNF6	Investment-grade corporate bonds	1,280,000	3/14/2019	0.44%
US BANK NA/CINCINNATI OH	90331HMZ3	Investment-grade corporate bonds	500,000	4/26/2019	0.17%
US BANK NA/CINCINNATI OH	90331HNC3	Investment-grade corporate bonds	930,000	1/24/2020	0.32%
WELLS FARGO & CO	94974BGG9	Investment-grade corporate bonds	994,000	1/30/2020	0.35%
WELLS FARGO & CO	94974BGN4	Investment-grade corporate bonds	1,181,000	7/22/2020	0.42%
WELLS FARGO & CO	94974BGS3	Investment-grade corporate bonds	453,000	12/7/2020	0.16%
WELLS FARGO & CO	949746RT0	Investment-grade corporate bonds	451,000	3/4/2021	0.16%
WELLTOWER INC	42217KAZ9	Investment-grade corporate bonds	108,000	3/15/2018	0.04%
WESTPAC BANKING CORP	961214CR2	Investment-grade corporate bonds	165,000	11/23/2018	0.06%
WESTPAC BANKING CORP	961214CZ4	Investment-grade corporate bonds	1,180,000	8/19/2019	0.41%
WESTPAC BANKING CORP	961214DL4	Investment-grade corporate bonds	975,000	3/6/2020	0.34%
ARGENT SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFICATE	040104JJ1	Residential MBS (non-agency)	685,690	5/25/2034	0.24%
BANC OF AMERICA FUNDING 2005-B TRUST	05946XRW5	Residential MBS (non-agency)	50,930	4/20/2035	0.02%
BANC OF AMERICA FUNDING 2015-R4 TRUST	05990RAS0	Residential MBS (non-agency)	450,194	8/27/2036	0.16%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC1	073879VF2	Residential MBS (non-agency)	99,139	5/25/2035	0.03%
BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD3	073877CP5	Residential MBS (non-agency)	89,203	7/25/2035	0.03%
CITIGROUP MORTGAGE LOAN TRUST 2006-AR9	17310RAC3	Residential MBS (non-agency)	941,453	11/25/2036	0.32%
CITIGROUP MORTGAGE LOAN TRUST INC	17309QAE4	Residential MBS (non-agency)	520,000	10/25/2036	0.18%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670UR7	Residential MBS (non-agency)	82,195	6/25/2036	0.03%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF1	32027NYL9	Residential MBS (non-agency)	67,397	1/25/2036	0.02%
FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2005-FF12	32027NXU0	Residential MBS (non-agency)	970,695	11/25/2036	0.34%
GE-WMC ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2005-2	367910AR7	Residential MBS (non-agency)	208,371	12/25/2035	0.07%
GSAMP TRUST 2005-SD1	36242DWD1	Residential MBS (non-agency)	485,225	12/25/2034	0.17%
OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NAX1	Residential MBS (non-agency)	100,000	4/25/2035	0.03%
RASC SERIES 2004-KS10 TRUST	76110WG34	Residential MBS (non-agency)	799,553	11/25/2034	0.28%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-8	86358EXP6	Residential MBS (non-agency)	51,721	10/25/2035	0.02%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE1	86358EUV6	Residential MBS (non-agency)	86,041	7/25/2035	0.03%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-W	863576FH2	Residential MBS (non-agency)	376,691	2/25/2036	0.13%

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

Holdings are unaudited and will vary over time.

Consider these risks before investing: Putnam Short Duration Income Fund is not a money market fund. The effects of inflation may erode the value of your investment over time. Funds that invest in government securities are not guaranteed. Mortgage-backed investments, unlike traditional debt investments, are also subject to prepayment risk, which means that they may increase in value less than other bonds when interest rates decline and decline in value more than other bonds when interest rates rise. We may have to invest the proceeds from prepaid investments, including mortgage-backed investments, in other investments with less attractive terms and yields. Bond prices may fall or fail to rise over time for several reasons, including general financial market conditions, changing market perceptions of the risk of default, changes in government intervention, and factors related to a specific issuer or industry. These factors may also lead to periods of high volatility and reduced liquidity in the bond markets. 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.

This material is not a Prospectus and does not constitute an offering of units. If investors would like further information regarding this Fund, including charges, expenses and risk considerations, they should contact their financial representative for a free Prospectus and Key Investor Information Document (KIID). Not all units are for sale in each jurisdiction. Investors should read the Prospectus and KIID carefully before investing. Fund units may not be offered or sold to citizens or residents of the United States of America or in any other country, state, or jurisdictions where it would be unlawful to offer, solicit an offer for, or sell the units. It is the responsibility of the dealer to ensure that the offering and sale of fund units comply with the relevant national law.

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Putnam Investments Limited®  
Cassini House  
57-59 St James's Street  
London SW1A 1LD  
United Kingdom  
Tel: +44 (0) 20-7907-8200

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