

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	1,187,370	10/25/2027	0.28%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCS1	Agency CMO	56,063	10/25/2028	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDG6	Agency CMO	6,009	1/25/2029	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XSS4	Agency CMO	96,995	2/25/2030	0.02%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0EF2	Agency CMO	386,191	3/25/2025	0.09%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FF1	Agency CMO	242,374	5/25/2025	0.06%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FT1	Agency CMO	369,310	12/25/2027	0.09%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0GF0	Agency CMO	488,919	3/25/2028	0.12%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0GT0	Agency CMO	1,194,523	4/25/2028	0.29%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0HF9	Agency CMO	420,728	5/25/2028	0.10%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0HT9	Agency CMO	650,000	7/25/2028	0.16%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0JR1	Agency CMO	665,149	10/25/2028	0.16%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KM0	Agency CMO	200,000	12/25/2028	0.05%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0MZ9	Agency CMO	234,156	8/25/2029	0.05%
ATLANTIC ASSET SECURITIZATION LLC	04821UCK6	Asset-backed commercial paper	425,000	3/19/2018	0.10%
CHARTA LLC	16115WCL9	Asset-backed commercial paper	500,000	3/20/2018	0.12%
CHARTA LLC	16115WCT2	Asset-backed commercial paper	1,000,000	3/27/2018	0.23%
CRC FUNDING LLC	12619UBS9	Asset-backed commercial paper	1,000,000	2/26/2018	0.23%
CRC FUNDING LLC	12619UC58	Asset-backed commercial paper	1,000,000	3/5/2018	0.23%
GOTHAM FUNDING CORP	38346MCU6	Asset-backed commercial paper	1,500,000	3/28/2018	0.35%
LIBERTY STREET FUNDING LLC	53127UCF5	Asset-backed commercial paper	2,500,000	3/15/2018	0.58%
LMA-AMERICAS LLC	53944RC14	Asset-backed commercial paper	550,000	3/1/2018	0.13%
LMA-AMERICAS LLC	53944RE38	Asset-backed commercial paper	400,000	5/3/2018	0.09%
MATCHPOINT FINANCE PLC	57666BD23	Asset-backed commercial paper	1,500,000	4/2/2018	0.35%
METLIFE SHORT TERM FUNDING LLC	59157UBS8	Asset-backed commercial paper	300,000	2/26/2018	0.07%
THUNDER BAY FUNDING LLC	88602UCF5	Asset-backed commercial paper	300,000	3/15/2018	0.07%
LOANDEPOT STATION PLACE AGENCY SECURITIZATION TRUST 2017-1	53947HAA5	Asset-backed securities	985,000	11/25/2050	0.23%
STATION PLACE SECURITIZATION TRUST 2017-1	85771YAA1	Asset-backed securities	37,667	2/25/2049	0.01%
STATION PLACE SECURITIZATION TRUST SERIES 2017-6	85771GAA0	Asset-backed securities	2,596,000	11/24/2018	0.60%
BANK OF NOVA SCOTIA/HOUSTON	06417GUN6	Certificate of deposit	500,000	11/9/2018	0.12%
BANK OF TOKYO-MITSUBISHI UFJ LTD/NEW YORK NY	06538NXN2	Certificate of deposit	500,000	2/22/2019	0.12%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606BCA2	Certificate of deposit	500,000	2/2/2018	0.12%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606BLU8	Certificate of deposit	500,000	2/4/2019	0.12%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606BHL3	Certificate of deposit	800,000	5/29/2019	0.19%
INTESA SANPAOLO SPA/NEW YORK NY	46115KD23	Certificate of deposit	1,000,000	1/29/2018	0.23%
MIZUHO BANK LTD/NY	60700AEL4	Certificate of deposit	250,000	2/9/2018	0.06%
MIZUHO BANK LTD/NY	60700ALN2	Certificate of deposit	500,000	5/10/2018	0.12%
NATIONAL BANK OF CANADA/NEW YORK NY	63307ULO2	Certificate of deposit	500,000	5/8/2019	0.12%
SKANDINAVISKA ENSKILDA BANKEN AB/NEW YORK NY	83050FUF6	Certificate of deposit	250,000	5/3/2019	0.06%
STATE STREET BANK & TRUST CO	8574P1LD6	Certificate of deposit	2,200,000	2/9/2018	0.51%
SUMITOMO MITSUI BANKING CORP/NEW YORK	86563YXB4	Certificate of deposit	350,000	6/5/2019	0.08%

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SVENSKA HANDELSBANKEN/NEW YORK NY	86958JPR4	Certificate of deposit	250,000	6/7/2019	0.06%
SWEDBANK AB/NEW YORK	87019UW88	Certificate of deposit	1,500,000	8/24/2020	0.35%
COMM 2005-C6 MORTGAGE TRUST	126171AQ0	Commercial MBS	508,908	6/10/2044	0.12%
AGRIUM INC	00856CAC2	Commercial paper	400,000	1/12/2018	0.09%
AIR LIQUIDE US LLC	00912UAQ3	Commercial paper	400,000	1/24/2018	0.09%
ALBEMARLE CORP	01265RA40	Commercial paper	1,000,000	1/4/2018	0.23%
ALBEMARLE CORP	01265RAK4	Commercial paper	900,000	1/19/2018	0.21%
ALBEMARLE CORP	01265RAP3	Commercial paper	1,600,000	1/23/2018	0.37%
AMCOR LTD/AUSTRALIA	0234E5AS7	Commercial paper	1,750,000	1/26/2018	0.40%
AMCOR LTD/AUSTRALIA	0234E5B23	Commercial paper	1,900,000	2/2/2018	0.44%
AMERICAN ELECTRIC POWER CO INC	0255E3A40	Commercial paper	2,000,000	1/4/2018	0.46%
AMERICAN ELECTRIC POWER CO INC	0255E3A81	Commercial paper	1,500,000	1/8/2018	0.35%
AMPHENOL CORP	03209MA95	Commercial paper	1,856,000	1/9/2018	0.43%
AUTONATION INC	05330NA25	Commercial paper	3,000,000	1/2/2018	0.70%
AUTOZONE INC	05333UAA8	Commercial paper	1,500,000	1/10/2018	0.35%
AUTOZONE INC	05333UAB6	Commercial paper	1,500,000	1/11/2018	0.35%
AXA FINANCIAL INC	05454KAN5	Commercial paper	1,000,000	1/22/2018	0.23%
AXA FINANCIAL INC	05454KB61	Commercial paper	1,300,000	2/6/2018	0.30%
AXA FINANCIAL INC	05454KBC8	Commercial paper	870,000	2/12/2018	0.20%
BARCLAYS BANK, PLC	06742QFG2	Commercial paper	500,000	2/16/2018	0.12%
BARCLAYS BANK, PLC	06742QGV8	Commercial paper	500,000	3/22/2018	0.12%
BAT INTERNATIONAL FINANCE PLC	05531NAA4	Commercial paper	2,000,000	1/10/2018	0.46%
BELL CANADA INC	07787QB13	Commercial paper	1,000,000	2/1/2018	0.23%
BELL CANADA INC	07787QB21	Commercial paper	1,000,000	2/2/2018	0.23%
BELL CANADA INC	07787QB70	Commercial paper	1,000,000	2/7/2018	0.23%
BERKSHIRE HATHAWAY ENERGY CO	08465SA90	Commercial paper	1,400,000	1/9/2018	0.32%
BERKSHIRE HATHAWAY ENERGY CO	08465SAH2	Commercial paper	3,000,000	1/17/2018	0.69%
BOSTON SCIENTIFIC CORP	10114BA23	Commercial paper	500,000	1/2/2018	0.12%
BOSTON SCIENTIFIC CORP	10114BA49	Commercial paper	945,000	1/4/2018	0.22%
BOSTON SCIENTIFIC CORP	10114BAC1	Commercial paper	250,000	1/12/2018	0.06%
BOSTON SCIENTIFIC CORP	10114BAG2	Commercial paper	1,750,000	1/16/2018	0.41%
BPCE SA	05571CA43	Commercial paper	500,000	1/4/2018	0.12%
BPCE SA	05571CB59	Commercial paper	1,200,000	2/5/2018	0.28%
CAMPBELL SOUP CO	13443DAW9	Commercial paper	1,655,000	1/30/2018	0.38%
CAMPBELL SOUP CO	13443DAX7	Commercial paper	1,000,000	1/31/2018	0.23%
CAMPBELL SOUP CO	13443DCK3	Commercial paper	300,000	3/19/2018	0.07%
CANADIAN NATURAL RESOURCES LTD	13638XAP5	Commercial paper	1,500,000	1/23/2018	0.35%
CATERPILLAR FINANCIAL SERVICES CORP	14912EBF3	Commercial paper	1,000,000	2/15/2018	0.23%
CBS CORP	1248C3AR5	Commercial paper	1,200,000	1/25/2018	0.28%
CBS CORP	1248C3AS3	Commercial paper	1,000,000	1/26/2018	0.23%
CBS CORP	1248C3AW4	Commercial paper	1,000,000	1/30/2018	0.23%

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CENTERPOINT ENERGY RESOURCES CORP	15200LAN9	Commercial paper	1,000,000	1/22/2018	0.23%
CENTERPOINT ENERGY RESOURCES CORP	15200LAQ2	Commercial paper	1,450,000	1/24/2018	0.34%
CENTERPOINT ENERGY RESOURCES CORP	15200LAR0	Commercial paper	1,000,000	1/25/2018	0.23%
CHURCH & DWIGHT CO INC	17133XA50	Commercial paper	1,000,000	1/5/2018	0.23%
CVS HEALTH CORP	12665KA22	Commercial paper	1,000,000	1/2/2018	0.23%
DANSKE CORP	2363F7B98	Commercial paper	1,100,000	2/9/2018	0.25%
DEUTSCHE TELEKOM AG	25156LAC6	Commercial paper	1,000,000	1/12/2018	0.23%
DNB BANK ASA	2332K4GM0	Commercial paper	500,000	6/20/2018	0.12%
DOLLAR GENERAL CORP	25667MA44	Commercial paper	1,000,000	1/4/2018	0.23%
DOMINION ENERGY GAS HOLDINGS LLC	25737MAG3	Commercial paper	500,000	1/16/2018	0.12%
DOMINION ENERGY INC	2574P1AQ5	Commercial paper	600,000	1/24/2018	0.14%
DUKE ENERGY CORP	26244JA41	Commercial paper	1,000,000	1/4/2018	0.23%
DUKE ENERGY CORP	26244JA58	Commercial paper	400,000	1/5/2018	0.09%
EDISON INTERNATIONAL	28103BA85	Commercial paper	1,500,000	1/8/2018	0.35%
EDISON INTERNATIONAL	28103BA93	Commercial paper	1,000,000	1/9/2018	0.23%
EDISON INTERNATIONAL	28103BAG7	Commercial paper	1,000,000	1/16/2018	0.23%
EI DU PONT DE NEMOURS & CO	2635J5A82	Commercial paper	500,000	1/8/2018	0.12%
ELECTRICITE DE FRANCE SA	28504HA95	Commercial paper	500,000	1/9/2018	0.12%
ENBRIDGE ENERGY PARTNERS LP	2925A3B64	Commercial paper	4,000,000	2/6/2018	0.93%
ENERGY TRANSFER LP	29277FA27	Commercial paper	3,500,000	1/2/2018	0.81%
ENERGY CORP	29366GAG6	Commercial paper	500,000	1/16/2018	0.12%
ENERGY CORP	29366GAH4	Commercial paper	500,000	1/17/2018	0.12%
ENERGY CORP	29366GAW1	Commercial paper	1,000,000	1/30/2018	0.23%
ENERGY CORP	29366GB91	Commercial paper	1,500,000	2/9/2018	0.35%
ENTERPRISE PRODUCTS OPERATING LLC	29380DAV2	Commercial paper	500,000	1/29/2018	0.12%
ENTERPRISE PRODUCTS OPERATING LLC	29380DAW0	Commercial paper	1,000,000	1/30/2018	0.23%
ERP OPERATING LP	26885UAG3	Commercial paper	1,000,000	1/16/2018	0.23%
ERP OPERATING LP	26885UAW8	Commercial paper	1,500,000	1/30/2018	0.35%
EVERSOURCE ENERGY	30040YA38	Commercial paper	1,000,000	1/3/2018	0.23%
FLORIDA POWER & LIGHT CO	34108BAX3	Commercial paper	1,052,000	1/31/2018	0.24%
FMC TECHNOLOGIES INC	3024X3AB0	Commercial paper	1,000,000	1/11/2018	0.23%
FORD MOTOR CREDIT CO LLC	3454G1C12	Commercial paper	1,250,000	3/1/2018	0.29%
FORTIVE CORP	34961EAB1	Commercial paper	1,000,000	1/11/2018	0.23%
FORTIVE CORP	34961EAJ4	Commercial paper	500,000	1/18/2018	0.12%
FORTIVE CORP	34961EAV7	Commercial paper	457,000	1/29/2018	0.11%
HAWAIIAN ELECTRIC INDUSTRIES INC	41987LA20	Commercial paper	750,000	1/2/2018	0.17%
HAWAIIAN ELECTRIC INDUSTRIES INC	41987LA46	Commercial paper	1,000,000	1/4/2018	0.23%
HP INC	44331CAQ4	Commercial paper	2,100,000	1/24/2018	0.49%
KCP&L GREATER MISSOURI OPERATIONS CO	48668DA29	Commercial paper	1,500,000	1/2/2018	0.35%
KCP&L GREATER MISSOURI OPERATIONS CO	48668DA52	Commercial paper	2,000,000	1/5/2018	0.46%
KINDER MORGAN INC/DE	49455MA24	Commercial paper	3,500,000	1/2/2018	0.81%

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MACQUARIE BANK LTD	55607LB86	Commercial paper	600,000	2/8/2018	0.14%
MACQUARIE BANK LTD	55607LBC7	Commercial paper	1,000,000	2/12/2018	0.23%
MACQUARIE BANK LTD	55607LBG8	Commercial paper	800,000	2/16/2018	0.18%
MACQUARIE BANK LTD	55607LEE0	Commercial paper	970,000	5/14/2018	0.22%
MARRIOTT INTERNATIONAL INC/MD	57163UAN6	Commercial paper	500,000	1/22/2018	0.12%
MCCORMICK & CO INC/MD	57978DA33	Commercial paper	291,000	1/3/2018	0.07%
MOLSON COORS BREWING CO	60871WA82	Commercial paper	1,000,000	1/8/2018	0.23%
MOLSON COORS BREWING CO	60871WAB5	Commercial paper	2,000,000	1/11/2018	0.46%
MOLSON COORS BREWING CO	60871WAC3	Commercial paper	500,000	1/12/2018	0.12%
MONDELEZ INTERNATIONAL INC	60920WA83	Commercial paper	500,000	1/8/2018	0.12%
MOODY'S CORP	61536PAN9	Commercial paper	1,000,000	1/22/2018	0.23%
NATIONWIDE BUILDING SOCIETY	6385E1AV3	Commercial paper	2,450,000	1/29/2018	0.57%
NISOURCE FINANCE CORP	65478KA50	Commercial paper	500,000	1/5/2018	0.12%
NISOURCE FINANCE CORP	65478KAG6	Commercial paper	1,500,000	1/16/2018	0.35%
NISOURCE FINANCE CORP	65478KAH4	Commercial paper	1,800,000	1/17/2018	0.42%
NISSAN MOTOR ACCEPTANCE CORP	65475MA26	Commercial paper	800,000	1/2/2018	0.19%
NRW BANK	62939MAG2	Commercial paper	1,000,000	1/16/2018	0.23%
NRW BANK	62939MB55	Commercial paper	1,500,000	2/5/2018	0.35%
NRW BANK	62939MB97	Commercial paper	1,000,000	2/9/2018	0.23%
ONEOK INC	68269FA90	Commercial paper	1,000,000	1/9/2018	0.23%
ROGERS COMMUNICATIONS INC	77511MA35	Commercial paper	1,000,000	1/3/2018	0.23%
ROGERS COMMUNICATIONS INC	77511MAJ0	Commercial paper	2,000,000	1/18/2018	0.46%
SCHLUMBERGER HOLDINGS CORP	80686EAW2	Commercial paper	300,000	1/30/2018	0.07%
SCHLUMBERGER HOLDINGS CORP	80686ECK6	Commercial paper	2,000,000	3/19/2018	0.46%
SEMPRA GLOBAL	81685MAG8	Commercial paper	2,000,000	1/16/2018	0.46%
SOCIETE GENERALE SA	83369CAX2	Commercial paper	2,512,000	1/31/2018	0.58%
SOCIETE GENERALE SA	83369CB29	Commercial paper	197,000	2/2/2018	0.05%
SOUTHERN CO GAS CAPITAL CORP	8426EMAG0	Commercial paper	1,000,000	1/16/2018	0.23%
SOUTHERN POWER CO	84364UA31	Commercial paper	1,400,000	1/3/2018	0.32%
SUNCOR ENERGY INC	86723BA34	Commercial paper	300,000	1/3/2018	0.07%
SUNCOR ENERGY INC	86723BA83	Commercial paper	1,000,000	1/8/2018	0.23%
SUNCOR ENERGY INC	86723BB17	Commercial paper	500,000	2/1/2018	0.12%
SUNCORP-METWAY LTD	8672E3BL9	Commercial paper	597,000	2/20/2018	0.14%
SWEDBANK AB	87019SC77	Commercial paper	1,000,000	3/7/2018	0.23%
SYSCO CORP	87183BA27	Commercial paper	2,000,000	1/2/2018	0.46%
THOMSON REUTERS CORP	88513BAX8	Commercial paper	1,500,000	1/31/2018	0.35%
THOMSON REUTERS CORP	88513BBD1	Commercial paper	1,500,000	2/13/2018	0.35%
THOMSON REUTERS CORP	88513BBL3	Commercial paper	600,000	2/20/2018	0.14%
TIME WARNER INC	88732HAV4	Commercial paper	2,000,000	1/29/2018	0.46%
TRANSCANADA AMERICAN INVESTMENTS LTD	89354XAA0	Commercial paper	1,100,000	1/10/2018	0.25%
TRANSCANADA PIPELINES LTD	89355QB54	Commercial paper	1,500,000	2/5/2018	0.35%

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TYSON FOODS INC	90247NAS2	Commercial paper	590,000	1/26/2018	0.14%
UDR INC	90352QAA0	Commercial paper	700,000	1/24/2018	0.16%
UDR INC	90352QAR8	Commercial paper	1,800,000	1/25/2018	0.42%
UNITED TECHNOLOGIES CORP	91302DAB1	Commercial paper	1,000,000	1/11/2018	0.23%
VIACOM INC	9255M3A26	Commercial paper	924,000	1/2/2018	0.21%
WESTAR ENERGY INC	95709XA92	Commercial paper	1,000,000	1/9/2018	0.23%
WESTAR ENERGY INC	95709XAH4	Commercial paper	670,000	1/17/2018	0.16%
WESTROCK CO	96145NAJ2	Commercial paper	1,000,000	1/18/2018	0.23%
WESTROCK CO	96145NAK9	Commercial paper	2,000,000	1/19/2018	0.46%
WPP CP FINANCE PLC	98212KAK9	Commercial paper	2,000,000	1/19/2018	0.46%
WPP CP FINANCE PLC	98212KBC6	Commercial paper	750,000	2/12/2018	0.17%
WYNDHAM WORLDWIDE CORP	98310MA34	Commercial paper	1,000,000	1/3/2018	0.23%
WYNDHAM WORLDWIDE CORP	98310MA59	Commercial paper	1,000,000	1/5/2018	0.23%
ABN AMRO BANK NV	00084DAP5	Investment-grade corporate bonds	2,800,000	1/18/2019	0.65%
ABN AMRO BANK NV	N02598WA9	Investment-grade corporate bonds	807,000	1/18/2019	0.19%
AIG GLOBAL FUNDING	00138CAE8	Investment-grade corporate bonds	400,000	7/2/2020	0.09%
AIG GLOBAL FUNDING	00138EAE4	Investment-grade corporate bonds	1,300,000	7/2/2020	0.30%
ALIMENTATION COUCHE-TARD INC	01626PAL0	Investment-grade corporate bonds	400,000	12/13/2019	0.09%
ALLERGAN FUNDING SCS	00507UAM3	Investment-grade corporate bonds	105,000	3/12/2018	0.02%
ALLERGAN FUNDING SCS	00507UAN1	Investment-grade corporate bonds	1,475,000	3/12/2018	0.34%
AMAZON.COM INC	023135AR7	Investment-grade corporate bonds	700,000	8/21/2020	0.16%
AMERICAN EXPRESS CO	025816BQ1	Investment-grade corporate bonds	1,600,000	10/30/2020	0.37%
AMERICAN EXPRESS CREDIT CORP	0258M0DL0	Investment-grade corporate bonds	440,000	3/18/2019	0.10%
AMERICAN EXPRESS CREDIT CORP	0258M0EJ4	Investment-grade corporate bonds	749,000	5/3/2019	0.17%
AMERICAN EXPRESS CREDIT CORP	0258M0DQ9	Investment-grade corporate bonds	100,000	8/15/2019	0.02%
AMERICAN HONDA FINANCE CORP	02665WBNO	Investment-grade corporate bonds	300,000	2/14/2020	0.07%
ANHEUSER-BUSCH INBEV FINANCE INC	035242AK2	Investment-grade corporate bonds	1,330,000	2/1/2021	0.32%
ASTRAZENECA PLC	046353AJ7	Investment-grade corporate bonds	1,595,000	11/16/2018	0.37%
AT&T INC	00206RCB6	Investment-grade corporate bonds	873,000	11/27/2018	0.20%
AT&T INC	00206RDU3	Investment-grade corporate bonds	900,000	1/15/2020	0.21%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACS8	Investment-grade corporate bonds	260,000	9/23/2019	0.06%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252BCS6	Investment-grade corporate bonds	850,000	9/23/2019	0.20%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACU3	Investment-grade corporate bonds	1,850,000	8/19/2020	0.43%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACY5	Investment-grade corporate bonds	1,100,000	11/9/2020	0.25%
BANK OF AMERICA CORP	06051GET2	Investment-grade corporate bonds	1,223,000	1/11/2018	0.28%
BANK OF AMERICA CORP	590188JN9	Investment-grade corporate bonds	390,000	11/15/2018	0.09%
BANK OF AMERICA CORP	06051GEY1	Investment-grade corporate bonds	155,000	1/15/2019	0.04%
BANK OF AMERICA CORP	06051GFE4	Investment-grade corporate bonds	685,000	4/1/2019	0.16%
BANK OF AMERICA CORP	06051GFV6	Investment-grade corporate bonds	1,549,000	4/19/2021	0.37%
BANK OF MONTREAL	06367THR4	Investment-grade corporate bonds	500,000	7/18/2019	0.12%
BANK OF MONTREAL	06367TPY0	Investment-grade corporate bonds	400,000	12/12/2019	0.09%

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BANK OF MONTREAL	06367TYM6	Investment-grade corporate bonds	400,000	6/15/2020	0.09%
BANK OF NEW YORK MELLON CORP/THE	06406HDC0	Investment-grade corporate bonds	275,000	5/22/2018	0.06%
BANK OF NEW YORK MELLON CORP/THE	06406HDE6	Investment-grade corporate bonds	395,000	8/17/2020	0.09%
BANK OF NOVA SCOTIA/THE	064159JY3	Investment-grade corporate bonds	1,000,000	7/14/2020	0.23%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAP2	Investment-grade corporate bonds	745,000	3/28/2019	0.17%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAL1	Investment-grade corporate bonds	2,100,000	7/20/2020	0.49%
BARCLAYS BANK, PLC	06744CFV8	Investment-grade corporate bonds	1,750,000	8/7/2020	0.41%
BAT INTERNATIONAL FINANCE PLC	05530QAJ9	Investment-grade corporate bonds	600,000	6/15/2018	0.14%
BB&T CORP	05531FAR4	Investment-grade corporate bonds	500,000	2/1/2019	0.12%
BB&T CORP	05531FAT0	Investment-grade corporate bonds	1,812,000	1/15/2020	0.42%
BB&T CORP	05531FAW3	Investment-grade corporate bonds	715,000	6/15/2020	0.17%
BB&T CORP	05531FBA0	Investment-grade corporate bonds	250,000	2/1/2021	0.06%
BECTON DICKINSON AND CO	075887BQ1	Investment-grade corporate bonds	1,200,000	6/6/2019	0.28%
BERKSHIRE HATHAWAY FINANCE CORP	084664CN9	Investment-grade corporate bonds	250,000	1/10/2020	0.06%
BMW US CAPITAL LLC	05565EAN5	Investment-grade corporate bonds	710,000	9/13/2019	0.17%
BMW US CAPITAL LLC	05565EAO8	Investment-grade corporate bonds	200,000	4/6/2020	0.05%
BNP PARIBAS / BNP PARIBAS US MEDIUM-TERM NOTE PROGRAM LLC	05574LPT9	Investment-grade corporate bonds	1,186,000	8/20/2018	0.28%
BP CAPITAL MARKETS PLC	05565QCW6	Investment-grade corporate bonds	686,000	2/13/2018	0.16%
BP CAPITAL MARKETS PLC	05565QCY2	Investment-grade corporate bonds	1,295,000	2/13/2018	0.30%
BP CAPITAL MARKETS PLC	05565QCF3	Investment-grade corporate bonds	1,153,000	5/10/2018	0.27%
BP CAPITAL MARKETS PLC	05565QCQ9	Investment-grade corporate bonds	285,000	5/10/2019	0.07%
BP CAPITAL MARKETS PLC	05565QDR6	Investment-grade corporate bonds	200,000	9/19/2019	0.05%
BPCE SA	05578DAQ5	Investment-grade corporate bonds	1,425,000	1/26/2018	0.33%
BRANCH BANKING & TRUST CO	07330NAP0	Investment-grade corporate bonds	694,000	1/15/2020	0.16%
BRITISH TELECOMMUNICATIONS PLC	11102AAA9	Investment-grade corporate bonds	1,440,000	1/15/2018	0.33%
BROADCOM CRP / CAYMN FI	11134LAJ8	Investment-grade corporate bonds	1,350,000	1/15/2021	0.31%
CAPITAL ONE NA/MCLEAN VA	14042E4K3	Investment-grade corporate bonds	1,150,000	2/5/2018	0.27%
CAPITAL ONE NA/MCLEAN VA	14042E5W6	Investment-grade corporate bonds	850,000	8/17/2018	0.20%
CAPITAL ONE NA/MCLEAN VA	14042RBU4	Investment-grade corporate bonds	1,530,000	9/13/2019	0.36%
CHEVRON CORP	166764AM2	Investment-grade corporate bonds	200,000	11/15/2019	0.05%
CHEVRON CORP	166764BQ2	Investment-grade corporate bonds	50,000	3/3/2020	0.01%
CISCO SYSTEMS INC	17275RBA9	Investment-grade corporate bonds	700,000	2/28/2018	0.16%
CITIGROUP INC	172967JV4	Investment-grade corporate bonds	82,000	7/30/2018	0.02%
CITIGROUP INC	172967KT7	Investment-grade corporate bonds	9,000	6/7/2019	0.00%
CITIGROUP INC	172967LE9	Investment-grade corporate bonds	393,000	1/10/2020	0.09%
CITIGROUP INC	172967KC4	Investment-grade corporate bonds	1,368,000	10/26/2020	0.32%
CITIGROUP INC	172967KL4	Investment-grade corporate bonds	2,604,000	3/30/2021	0.62%
CITIZENS BANK NA/PROVIDENCE RI	17401QAH4	Investment-grade corporate bonds	1,010,000	3/2/2020	0.23%
CITIZENS BANK NA/PROVIDENCE RI	17401QAK7	Investment-grade corporate bonds	2,359,000	5/26/2020	0.55%
CNA FINANCIAL CORP	126117AH3	Investment-grade corporate bonds	195,000	1/15/2018	0.05%
COMMONWEALTH BANK OF AUSTRALIA	2027A0HS1	Investment-grade corporate bonds	185,000	3/15/2019	0.04%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
COMMONWEALTH BANK OF AUSTRALIA	2027A0JA8	Investment-grade corporate bonds	1,153,000	11/7/2019	0.27%
COMMONWEALTH BANK OF AUSTRALIA	2027A1JA6	Investment-grade corporate bonds	300,000	11/7/2019	0.07%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JJ9	Investment-grade corporate bonds	350,000	3/10/2020	0.08%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JQ3	Investment-grade corporate bonds	1,500,000	9/18/2020	0.35%
CONAGRA BRANDS INC	205887BW1	Investment-grade corporate bonds	1,090,000	10/9/2020	0.25%
CREDIT AGRICOLE SA/LONDON	22532LAN4	Investment-grade corporate bonds	1,370,000	4/15/2019	0.32%
CREDIT AGRICOLE SA/LONDON	225313AH8	Investment-grade corporate bonds	900,000	6/10/2020	0.21%
CREDIT SUISSE AG/NEW YORK NY	22546QAT4	Investment-grade corporate bonds	289,000	1/29/2018	0.07%
CREDIT SUISSE AG/NEW YORK NY	22546QAU1	Investment-grade corporate bonds	250,000	1/29/2018	0.06%
CREDIT SUISSE AG/NEW YORK NY	22541HCC4	Investment-grade corporate bonds	1,423,000	2/15/2018	0.33%
CREDIT SUISSE AG/NEW YORK NY	22546QAW7	Investment-grade corporate bonds	1,165,000	4/27/2018	0.27%
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	225433AP6	Investment-grade corporate bonds	1,450,000	4/16/2021	0.35%
CVS HEALTH CORP	126650CH1	Investment-grade corporate bonds	1,432,000	7/20/2018	0.33%
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	0.06%
DANSKE BANK A/S	23636AAG6	Investment-grade corporate bonds	1,946,000	9/6/2019	0.45%
DANSKE BANK A/S	23636AAL5	Investment-grade corporate bonds	1,020,000	3/2/2020	0.24%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAT0	Investment-grade corporate bonds	785,000	9/19/2019	0.18%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAX1	Investment-grade corporate bonds	900,000	1/17/2020	0.21%
DISCOVER BANK	25466AAC5	Investment-grade corporate bonds	965,000	2/21/2018	0.22%
DNB BANK ASA	23329PAB6	Investment-grade corporate bonds	3,952,000	10/2/2020	0.92%
DOMINION ENERGY INC	25746UCU1	Investment-grade corporate bonds	1,450,000	6/1/2019	0.34%
DOMINION ENERGY INC	25746UCV9	Investment-grade corporate bonds	500,000	12/1/2020	0.12%
DUKE ENERGY FLORIDA LLC	26444HAD3	Investment-grade corporate bonds	1,000,000	12/15/2019	0.23%
EI DU PONT DE NEMOURS & CO	263534CM9	Investment-grade corporate bonds	20,000	5/1/2020	0.00%
EQT CORP	26884LAD1	Investment-grade corporate bonds	1,125,000	10/1/2020	0.26%
EXXON MOBIL CORP	30231GAU6	Investment-grade corporate bonds	250,000	3/1/2018	0.06%
FIFTH THIRD BANCORP	316773AD2	Investment-grade corporate bonds	509,000	6/1/2018	0.12%
FIFTH THIRD BANK/CINCINNATI OH	31677QBE8	Investment-grade corporate bonds	585,000	8/20/2018	0.14%
FIFTH THIRD BANK/CINCINNATI OH	31677QBJ7	Investment-grade corporate bonds	1,625,000	9/27/2019	0.38%
FIFTH THIRD BANK/CINCINNATI OH	31677QBL2	Investment-grade corporate bonds	1,275,000	10/30/2020	0.29%
FORD MOTOR CREDIT CO LLC	345397WQ2	Investment-grade corporate bonds	650,000	3/12/2019	0.15%
GENERAL ELECTRIC CO	36962G6X7	Investment-grade corporate bonds	165,000	4/2/2018	0.04%
GENERAL MOTORS FINANCIAL CO INC	37045XAU0	Investment-grade corporate bonds	120,000	4/10/2018	0.03%
GENERAL MOTORS FINANCIAL CO INC	37045XBN5	Investment-grade corporate bonds	443,000	10/4/2019	0.10%
GOLDMAN SACHS GROUP INC/THE	38141GVK7	Investment-grade corporate bonds	1,442,000	4/30/2018	0.34%
GOLDMAN SACHS GROUP INC/THE	38141EB73	Investment-grade corporate bonds	719,000	11/15/2018	0.17%
GOLDMAN SACHS GROUP INC/THE	38145GAK6	Investment-grade corporate bonds	280,000	12/13/2019	0.07%
GOLDMAN SACHS GROUP INC/THE	38148LAB2	Investment-grade corporate bonds	205,000	4/23/2020	0.05%
HALLIBURTON CO	406216BC4	Investment-grade corporate bonds	100,000	8/1/2018	0.02%
HBOS PLC	4041A2AH7	Investment-grade corporate bonds	2,315,000	5/21/2018	0.55%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
HSBC BANK PLC	44328MBU7	Investment-grade corporate bonds	820,000	5/15/2018	0.19%
HSBC HOLDINGS PLC	404280AX7	Investment-grade corporate bonds	1,900,000	3/8/2021	0.46%
HSBC HOLDINGS PLC	404280AZ2	Investment-grade corporate bonds	215,000	5/25/2021	0.05%
HSBC USA INC	40428HPW6	Investment-grade corporate bonds	850,000	8/7/2018	0.20%
HSBC USA INC	40428HPK2	Investment-grade corporate bonds	700,000	9/24/2018	0.16%
HSBC USA INC	40428HPP1	Investment-grade corporate bonds	407,000	11/13/2019	0.09%
HUNTINGTON NATIONAL BANK/THE	446438RL9	Investment-grade corporate bonds	1,450,000	2/26/2018	0.34%
HUNTINGTON NATIONAL BANK/THE	446438RV7	Investment-grade corporate bonds	1,860,000	3/10/2020	0.43%
IBM CREDIT LLC	44932HAD5	Investment-grade corporate bonds	1,135,000	9/6/2019	0.26%
IBM CREDIT LLC	44932HAE3	Investment-grade corporate bonds	1,135,000	1/20/2021	0.26%
ING BANK NV	44987CAA6	Investment-grade corporate bonds	300,000	3/16/2018	0.07%
ING BANK NV	44987CAF5	Investment-grade corporate bonds	550,000	8/17/2018	0.13%
ING BANK NV	44987CAK4	Investment-grade corporate bonds	1,100,000	3/22/2019	0.26%
ING BANK NV	449786BG6	Investment-grade corporate bonds	200,000	8/15/2019	0.05%
ING BANK NV	449786BE1	Investment-grade corporate bonds	825,000	10/1/2019	0.19%
ING BANK NV	44987CAH1	Investment-grade corporate bonds	200,000	8/17/2020	0.05%
ING BANK NV	44987DAH9	Investment-grade corporate bonds	200,000	8/17/2020	0.05%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSV4	Investment-grade corporate bonds	500,000	2/13/2019	0.12%
JPMORGAN CHASE & CO	46625HJF8	Investment-grade corporate bonds	100,000	1/25/2018	0.02%
JPMORGAN CHASE & CO	46625HJS0	Investment-grade corporate bonds	200,000	1/28/2019	0.05%
JPMORGAN CHASE & CO	46625HKB5	Investment-grade corporate bonds	767,000	1/23/2020	0.18%
JPMORGAN CHASE & CO	46625HNY2	Investment-grade corporate bonds	1,587,000	10/29/2020	0.38%
JPMORGAN CHASE & CO	46625HQB9	Investment-grade corporate bonds	1,343,000	3/1/2021	0.32%
JPMORGAN CHASE & CO	46647PAC0	Investment-grade corporate bonds	500,000	3/9/2021	0.12%
KEYBANK NA/CLEVELAND OH	49327M2A1	Investment-grade corporate bonds	1,471,000	2/1/2018	0.34%
KEYBANK NA/CLEVELAND OH	49327M2H6	Investment-grade corporate bonds	835,000	6/1/2018	0.19%
KEYBANK NA/CLEVELAND OH	49327M2L7	Investment-grade corporate bonds	250,000	6/1/2018	0.06%
KEYCORP	49326EEE9	Investment-grade corporate bonds	777,000	12/13/2018	0.18%
KRAFT HEINZ FOODS CO	50077LAN6	Investment-grade corporate bonds	1,437,000	8/9/2019	0.33%
KRAFT HEINZ FOODS CO	50077LAP1	Investment-grade corporate bonds	1,391,000	2/10/2021	0.32%
MCDONALD'S CORP	58013MEW0	Investment-grade corporate bonds	1,330,000	12/7/2018	0.31%
MELLON FUNDING CORP	585515AE9	Investment-grade corporate bonds	122,000	11/15/2018	0.03%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCB3	Investment-grade corporate bonds	620,000	12/19/2018	0.14%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GBV0	Investment-grade corporate bonds	259,000	9/13/2019	0.06%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCH0	Investment-grade corporate bonds	441,000	9/19/2019	0.10%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCJ6	Investment-grade corporate bonds	1,400,000	9/19/2019	0.32%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AB0	Investment-grade corporate bonds	795,000	3/1/2021	0.19%
MIZUHO BANK LTD	60688XAV2	Investment-grade corporate bonds	1,500,000	10/20/2018	0.35%
MIZUHO BANK LTD	60688XAX8	Investment-grade corporate bonds	1,220,000	10/20/2018	0.28%
MIZUHO FINANCIAL GROUP INC	60687YAC3	Investment-grade corporate bonds	850,000	4/12/2021	0.20%
MOLSON COORS BREWING CO	60871RAE0	Investment-grade corporate bonds	106,000	7/15/2019	0.02%



Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV	60920LAB0	Investment-grade corporate bonds	915,000	10/28/2019	0.21%
MONDELEZ INTERNATIONAL INC	609207AC9	Investment-grade corporate bonds	400,000	2/1/2019	0.09%
MOODY'S CORP	615369AH8	Investment-grade corporate bonds	1,220,000	9/4/2018	0.28%
MORGAN STANLEY	61761JVN6	Investment-grade corporate bonds	400,000	1/5/2018	0.09%
MORGAN STANLEY	61746BDN3	Investment-grade corporate bonds	417,000	1/24/2019	0.10%
MORGAN STANLEY	61746BEH5	Investment-grade corporate bonds	1,050,000	2/14/2020	0.24%
MORGAN STANLEY	61761JB40	Investment-grade corporate bonds	199,000	6/16/2020	0.05%
MORGAN STANLEY	61746BEB8	Investment-grade corporate bonds	1,921,000	4/21/2021	0.46%
NATIONAL AUSTRALIA BANK LTD	6325C0DE8	Investment-grade corporate bonds	570,000	1/14/2019	0.13%
NATIONAL AUSTRALIA BANK LTD	6325C0DG3	Investment-grade corporate bonds	1,355,000	1/10/2020	0.32%
NATIONAL AUSTRALIA BANK LTD	6325C0DP3	Investment-grade corporate bonds	1,497,000	5/22/2020	0.35%
NATIONAL BANK OF CANADA	63307A2F1	Investment-grade corporate bonds	962,000	6/12/2020	0.22%
NATIONAL BANK OF CANADA	63307A2H7	Investment-grade corporate bonds	1,300,000	11/2/2020	0.30%
NEW YORK LIFE GLOBAL FUNDING	64952WCD3	Investment-grade corporate bonds	195,000	4/6/2018	0.05%
NEW YORK LIFE GLOBAL FUNDING	64952WCL5	Investment-grade corporate bonds	525,000	10/24/2019	0.12%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339KAJ9	Investment-grade corporate bonds	676,000	9/1/2018	0.16%
NISSAN MOTOR ACCEPTANCE CORP	654740AP4	Investment-grade corporate bonds	520,000	4/6/2018	0.12%
NISSAN MOTOR ACCEPTANCE CORP	654740AQ2	Investment-grade corporate bonds	500,000	9/13/2019	0.12%
NISSAN MOTOR ACCEPTANCE CORP	654740AU3	Investment-grade corporate bonds	250,000	1/13/2020	0.06%
NISSAN MOTOR ACCEPTANCE CORP	654740AY5	Investment-grade corporate bonds	500,000	7/13/2020	0.12%
NISSAN MOTOR ACCEPTANCE CORP	654740BC2	Investment-grade corporate bonds	500,000	9/28/2020	0.12%
NORDEA BANK AB	65557CAU7	Investment-grade corporate bonds	200,000	9/30/2019	0.05%
NORDEA BANK AB	65557CAW3	Investment-grade corporate bonds	2,300,000	5/29/2020	0.54%
NORDEA BANK AB	65557DAW1	Investment-grade corporate bonds	500,000	5/29/2020	0.12%
PEPSICO INC	713448DG0	Investment-grade corporate bonds	255,000	2/22/2019	0.06%
PEPSICO INC	713448DK1	Investment-grade corporate bonds	900,000	10/4/2019	0.21%
PHILLIPS 66	718546AM6	Investment-grade corporate bonds	885,000	4/15/2019	0.21%
PHILLIPS 66	718546AP9	Investment-grade corporate bonds	934,000	4/15/2020	0.22%
PNC BANK NA	69353REM6	Investment-grade corporate bonds	990,000	6/1/2018	0.23%
PNC BANK NA	69353REN4	Investment-grade corporate bonds	200,000	6/1/2018	0.05%
PNC BANK NA	69353REZ7	Investment-grade corporate bonds	510,000	12/7/2018	0.12%
PNC BANK NA	69353RFA1	Investment-grade corporate bonds	763,000	12/7/2018	0.18%
PNC BANK NA	69353RFD5	Investment-grade corporate bonds	937,000	5/19/2020	0.22%
RABOBANK NEDERLAND NV NY	21688AAH5	Investment-grade corporate bonds	2,450,000	8/9/2019	0.57%
REALTY INCOME CORP	756109AM6	Investment-grade corporate bonds	375,000	1/31/2018	0.09%
REGIONS BANK/BIRMINGHAM AL	75913MAB5	Investment-grade corporate bonds	250,000	5/15/2018	0.06%
REGIONS BANK/BIRMINGHAM AL	759187BL0	Investment-grade corporate bonds	2,109,000	9/14/2018	0.49%
REGIONS FINANCIAL CORP	7591EPAJ9	Investment-grade corporate bonds	956,000	5/15/2018	0.22%
ROYAL BANK OF CANADA	78012KRL3	Investment-grade corporate bonds	1,424,000	7/29/2019	0.33%
ROYAL BANK OF CANADA	78012KC54	Investment-grade corporate bonds	230,000	3/2/2020	0.05%
ROYAL BANK OF CANADA	78012KCC9	Investment-grade corporate bonds	525,000	3/6/2020	0.12%

Security Detail

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SANTANDER HOLDINGS USA INC	U8029KAB8	Investment-grade corporate bonds	500,000	7/15/2019	0.12%
SANTANDER UK PLC	80283LAM5	Investment-grade corporate bonds	500,000	8/23/2018	0.12%
SANTANDER UK PLC	80283LAG8	Investment-grade corporate bonds	400,000	8/24/2018	0.09%
SANTANDER UK PLC	80283LAQ6	Investment-grade corporate bonds	800,000	11/3/2020	0.19%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAN3	Investment-grade corporate bonds	2,250,000	3/16/2020	0.52%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAG3	Investment-grade corporate bonds	2,650,000	9/13/2019	0.62%
SOCIETE GENERALE SA	83368RAE2	Investment-grade corporate bonds	750,000	10/1/2018	0.17%
SOUTHERN CO/THE	842587DA2	Investment-grade corporate bonds	1,000,000	9/30/2020	0.23%
STANDARD CHARTERED PLC	853254BD1	Investment-grade corporate bonds	455,000	8/19/2019	0.11%
STATE STREET BANK & TRUST CO	857449AB8	Investment-grade corporate bonds	350,000	10/15/2018	0.08%
STATE STREET CORP	857477AF0	Investment-grade corporate bonds	1,605,000	3/15/2018	0.37%
STATE STREET CORP	857477AK9	Investment-grade corporate bonds	200,000	5/15/2018	0.05%
SUMITOMO MITSUI BANKING CORP	865622BU7	Investment-grade corporate bonds	750,000	7/23/2018	0.17%
SUMITOMO MITSUI BANKING CORP	865622CD4	Investment-grade corporate bonds	1,310,000	10/19/2018	0.30%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAD2	Investment-grade corporate bonds	455,000	3/9/2021	0.11%
SUNTRUST BANK/ATLANTA GA	86787EAM9	Investment-grade corporate bonds	160,000	3/15/2018	0.04%
SUNTRUST BANK/ATLANTA GA	86787EAS6	Investment-grade corporate bonds	973,000	1/31/2020	0.23%
SUNTRUST BANKS, INC.	867914BF9	Investment-grade corporate bonds	1,620,000	11/1/2018	0.38%
SVENSKA HANDELSBANKEN AB	86960BAP7	Investment-grade corporate bonds	380,000	9/6/2019	0.09%
SVENSKA HANDELSBANKEN AB	86960BAS1	Investment-grade corporate bonds	2,303,000	9/8/2020	0.53%
SWEDBANK AB	87020PAC1	Investment-grade corporate bonds	1,550,000	3/12/2018	0.36%
TORONTO-DOMINION BANK/THE	89114QAZ1	Investment-grade corporate bonds	200,000	3/13/2018	0.05%
TORONTO-DOMINION BANK/THE	89114QB23	Investment-grade corporate bonds	495,000	3/13/2018	0.11%
TORONTO-DOMINION BANK/THE	89114QB72	Investment-grade corporate bonds	300,000	7/23/2018	0.07%
TORONTO-DOMINION BANK/THE	89114QBR8	Investment-grade corporate bonds	250,000	1/18/2019	0.06%
TORONTO-DOMINION BANK/THE	89114QBK3	Investment-grade corporate bonds	283,000	8/13/2019	0.07%
TORONTO-DOMINION BANK/THE	89114QAW8	Investment-grade corporate bonds	535,000	11/5/2019	0.12%
TORONTO-DOMINION BANK/THE	89114QBD9	Investment-grade corporate bonds	725,000	12/14/2020	0.17%
TORONTO-DOMINION BANK/THE	89114QBH0	Investment-grade corporate bonds	1,342,000	4/7/2021	0.32%
TOTAL CAPITAL INTERNATIONAL SA	89153VAN9	Investment-grade corporate bonds	240,000	6/19/2019	0.06%
TOYOTA MOTOR CREDIT CORP	89236TBC8	Investment-grade corporate bonds	185,000	1/17/2019	0.04%
TRANSCANADA PIPELINES LTD	89352HAU3	Investment-grade corporate bonds	900,000	11/15/2019	0.21%
TYSON FOODS INC	902494BA0	Investment-grade corporate bonds	225,000	5/30/2019	0.05%
TYSON FOODS INC	902494BE2	Investment-grade corporate bonds	1,000,000	8/21/2020	0.23%
UBS AG/LONDON	902674XE5	Investment-grade corporate bonds	1,200,000	6/8/2020	0.28%
UBS AG/LONDON	902674XJ4	Investment-grade corporate bonds	1,423,000	12/1/2020	0.33%
UBS GROUP FUNDING SWITZERLAND AG	90351DAC1	Investment-grade corporate bonds	770,000	9/24/2020	0.18%
UBS GROUP FUNDING SWITZERLAND AG	90351DAE7	Investment-grade corporate bonds	1,049,000	4/14/2021	0.25%
UNITED TECHNOLOGIES CORP	913017BZ1	Investment-grade corporate bonds	845,000	5/4/2018	0.20%
UNITED TECHNOLOGIES CORP	913017CK3	Investment-grade corporate bonds	1,387,000	11/1/2019	0.32%
UNITEDHEALTH GROUP INC	91324PBJ0	Investment-grade corporate bonds	268,000	2/15/2018	0.06%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
US BANCORP	91159HHF0	Investment-grade corporate bonds	670,000	11/15/2018	0.16%
US BANCORP	91159HHJ2	Investment-grade corporate bonds	527,000	4/25/2019	0.12%
US BANK NA/CINCINNATI OH	90331HNF6	Investment-grade corporate bonds	1,280,000	3/14/2019	0.30%
US BANK NA/CINCINNATI OH	90331HMZ3	Investment-grade corporate bonds	500,000	4/26/2019	0.12%
US BANK NA/CINCINNATI OH	90331HNC3	Investment-grade corporate bonds	1,280,000	1/24/2020	0.30%
WELLS FARGO & CO	94974BGG9	Investment-grade corporate bonds	564,000	1/30/2020	0.13%
WELLS FARGO & CO	94974BGN4	Investment-grade corporate bonds	1,181,000	7/22/2020	0.28%
WELLS FARGO & CO	94974BGS3	Investment-grade corporate bonds	453,000	12/7/2020	0.11%
WELLS FARGO & CO	949746RT0	Investment-grade corporate bonds	2,201,000	3/4/2021	0.52%
WELLTOWER INC	42217KAZ9	Investment-grade corporate bonds	108,000	3/15/2018	0.03%
WESTPAC BANKING CORP	961214CR2	Investment-grade corporate bonds	165,000	11/23/2018	0.04%
WESTPAC BANKING CORP	961214CZ4	Investment-grade corporate bonds	1,180,000	8/19/2019	0.27%
WESTPAC BANKING CORP	961214DL4	Investment-grade corporate bonds	975,000	3/6/2020	0.23%
ANGEL OAK MORTGAGE TRUST LLC 2015-1	03463LAA5	Residential MBS (non-agency)	779,445	11/25/2047	0.18%
ARGENT SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFICATE	040104JJ1	Residential MBS (non-agency)	591,976	5/25/2034	0.14%
BANC OF AMERICA FUNDING 2005-B TRUST	05946XRW5	Residential MBS (non-agency)	45,103	4/20/2035	0.01%
BANC OF AMERICA FUNDING 2015-R4 TRUST	05990RAS0	Residential MBS (non-agency)	401,929	8/27/2036	0.09%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC1	073879VF2	Residential MBS (non-agency)	90,073	5/25/2035	0.02%
BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD3	073877CP5	Residential MBS (non-agency)	81,070	7/25/2035	0.02%
BELLEMEADE RE LTD	078769AB2	Residential MBS (non-agency)	799,832	7/25/2025	0.19%
CITIGROUP MORTGAGE LOAN TRUST 2006-AR9	17310RAC3	Residential MBS (non-agency)	865,702	11/25/2036	0.20%
CITIGROUP MORTGAGE LOAN TRUST INC	17309QAE4	Residential MBS (non-agency)	520,000	10/25/2036	0.12%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670UR7	Residential MBS (non-agency)	64,908	6/25/2036	0.02%
CREDIT-BASED ASSET SERVICING AND SECURITIZATION	1248MHAC6	Residential MBS (non-agency)	286,566	3/25/2046	0.07%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2017-3	24381FAA3	Residential MBS (non-agency)	351,128	10/25/2047	0.08%
ELLINGTON FINANCIAL MORTGAGE TRUST 2017-1	31572XAA8	Residential MBS (non-agency)	804,503	10/25/2047	0.19%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF1	32027NYL9	Residential MBS (non-agency)	54,903	1/25/2036	0.01%
FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2005-FF12	32027NXU0	Residential MBS (non-agency)	540,414	11/25/2036	0.13%
GE-WMC ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2005-2	367910AR7	Residential MBS (non-agency)	174,099	12/25/2035	0.04%
GSAMP TRUST 2005-SD1	36242DWD1	Residential MBS (non-agency)	371,123	12/25/2034	0.09%
OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NAX1	Residential MBS (non-agency)	405,000	4/25/2035	0.09%
RAMP SERIES 2006-EFC2 TRUST	749238AC5	Residential MBS (non-agency)	1,241,837	12/25/2036	0.29%
RASC SERIES 2004-KS10 TRUST	76110WG34	Residential MBS (non-agency)	754,767	11/25/2034	0.18%
RASC SERIES 2006-KS2 TRUST	75406BAE7	Residential MBS (non-agency)	926,013	3/25/2036	0.21%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-3	86358ERW8	Residential MBS (non-agency)	365,960	4/25/2035	0.09%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-8	86358EXP6	Residential MBS (non-agency)	45,522	10/25/2035	0.01%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE1	86358EUV6	Residential MBS (non-agency)	77,295	7/25/2035	0.02%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-W	863576FH2	Residential MBS (non-agency)	252,314	2/25/2036	0.06%
VERUS SECURITIZATION TRUST	92536KAA3	Residential MBS (non-agency)	440,627	11/25/2047	0.10%
WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2005-3 TRUS	9497EMAGO	Residential MBS (non-agency)	767,036	12/25/2035	0.18%

<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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