

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BELLEMEADE RE 2017-1 LTD	078767AA8	Agency CMO	11,031,900	10/25/2027	0.07%
BELLEMEADE RE 2018-2 LTD	07877DAA4	Agency CMO	16,038,728	08/25/2028	0.10%
BELLEMEADE RE 2019-2 LTD	07877BAA8	Agency CMO	17,500,000	04/25/2029	0.11%
CONNECTICUT AVENUE SECURITIES TRUST 2019-R02	20753KAA0	Agency CMO	15,990,614	08/25/2031	0.10%
CONNECTICUT AVENUE SECURITIES TRUST 2019-R03	20753MAA6	Agency CMO	5,445,186	09/25/2031	0.03%
EAGLE RE 2019-1 LTD	269822AA0	Agency CMO	5,304,000	04/25/2029	0.03%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAC8	Agency CMO	147,168	01/25/2024	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDA9	Agency CMO	4,497,000	01/25/2029	0.03%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDC5	Agency CMO	6,999,981	01/25/2029	0.05%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAV6	Agency CMO	26,309,916	02/25/2025	0.17%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAH7	Agency CMO	2,561,667	05/25/2024	0.02%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAZ7	Agency CMO	22,932,699	05/25/2025	0.15%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XUS1	Agency CMO	7,396,885	05/28/2030	0.05%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAM6	Agency CMO	9,365,198	07/25/2024	0.06%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBD5	Agency CMO	42,040,030	07/25/2025	0.27%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XYS7	Agency CMO	12,124,153	07/25/2030	0.07%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBM5	Agency CMO	39,150,907	08/25/2028	0.27%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBU7	Agency CMO	15,227,958	08/25/2028	0.10%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCB8	Agency CMO	68,021,125	09/25/2028	0.46%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XJS4	Agency CMO	654,581	10/25/2029	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XJ21	Agency CMO	2,191,524	10/25/2030	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAR5	Agency CMO	18,138,335	11/25/2024	0.12%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XLS1	Agency CMO	468,490	11/25/2029	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XQ31	Agency CMO	1,747,462	12/25/2030	0.01%
FANNIE MAE POOL	31402DRN2	Agency CMO	0	09/01/2019	0.00%
FANNIE MAE POOL	31403C5N7	Agency CMO	7	12/01/2019	0.00%
FANNIE MAE REMICS	31398RCS2	Agency CMO	2,484	01/25/2021	0.00%
FANNIE MAE REMICS	31394DA42	Agency CMO	5,503	02/25/2035	0.00%
FANNIE MAE REMICS	31396YHT2	Agency CMO	13,358	02/25/2038	0.00%
FANNIE MAE REMICS	31397NEB7	Agency CMO	350	03/25/2024	0.00%
FANNIE MAE REMICS	31393A5B9	Agency CMO	118,143	03/25/2033	0.00%
FANNIE MAE REMICS	31397Q6H6	Agency CMO	8,212	03/25/2039	0.00%
FANNIE MAE REMICS	31358NCV2	Agency CMO	382	05/25/2022	0.00%
FANNIE MAE REMICS	31397SAY0	Agency CMO	247	06/25/2020	0.00%
FANNIE MAE REMICS	31398TH53	Agency CMO	55,737	07/25/2040	0.00%
FANNIE MAE REMICS	31396KMG4	Agency CMO	244,954	08/25/2036	0.00%
FANNIE MAE REMICS	31398TXE6	Agency CMO	553,246	08/25/2040	0.00%
FANNIE MAE REMICS	31397Q5M6	Agency CMO	3,668	09/25/2025	0.00%
FANNIE MAE REMICS	31394EGS1	Agency CMO	574,456	10/25/2031	0.00%
FANNIE MAE REMICS	31397U3J6	Agency CMO	10,238	10/25/2039	0.00%
FREDDIE MAC GOLD POOL	3132A6E41	Agency CMO	3,173	05/01/2021	0.00%

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FREDDIE MAC REMICS	31398EHW7	Agency CMO	13,239	05/15/2037	0.00%
FREDDIE MAC REMICS	31397HJC3	Agency CMO	48,988	05/15/2037	0.00%
FREDDIE MAC REMICS	3137A1Z30	Agency CMO	132,469	06/15/2037	0.00%
FREDDIE MAC REMICS	31398LSE9	Agency CMO	41,736	07/15/2034	0.00%
FREDDIE MAC REMICS	3133T12W1	Agency CMO	47,478	11/15/2023	0.00%
FREDDIE MAC STACR TRUST 2018-HQA2	35563XAA0	Agency CMO	690,000	10/25/2048	0.00%
FREDDIE MAC STACR TRUST 2019-HQA1	35563MAA4	Agency CMO	11,800,000	02/25/2049	0.07%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0DW6	Agency CMO	2,064,046	01/25/2025	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AL3	Agency CMO	4,967,087	02/25/2024	0.03%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0EJ4	Agency CMO	28,246,228	03/25/2025	0.18%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KX6	Agency CMO	1,072,364	03/25/2029	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0LH0	Agency CMO	367,120	03/25/2029	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0QP7	Agency CMO	1,323,714	03/25/2030	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AX7	Agency CMO	10,040,459	04/25/2024	0.06%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0GT0	Agency CMO	25,164,071	04/25/2028	0.16%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0LT4	Agency CMO	10,845,392	04/25/2029	0.07%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FF1	Agency CMO	6,994,415	05/25/2025	0.04%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0HT9	Agency CMO	9,023,822	07/25/2028	0.06%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0MC0	Agency CMO	2,433,055	07/25/2029	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0BW8	Agency CMO	7,395,623	08/25/2024	0.05%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0BK4	Agency CMO	14,168,316	08/25/2024	0.09%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0MZ9	Agency CMO	3,101,594	08/25/2029	0.02%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0CG2	Agency CMO	5,993,284	09/25/2024	0.04%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0UC1	Agency CMO	997,633	09/25/2030	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0DF3	Agency CMO	8,686,132	10/25/2024	0.06%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0CU1	Agency CMO	19,750,893	10/25/2024	0.13%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0ET2	Agency CMO	10,695,893	10/25/2027	0.07%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0NW5	Agency CMO	18,500,464	10/25/2029	0.11%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FW4	Agency CMO	5,100,000	12/25/2027	0.03%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0QC6	Agency CMO	29,100,000	12/25/2029	0.18%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0PT0	Agency CMO	12,785,635	12/25/2029	0.08%
GNMA	38374UBP5	Agency CMO	14,323	05/16/2039	0.00%
HOME RE 2018-1 LTD	43730MAA6	Agency CMO	8,322,261	10/25/2028	0.05%
STACR TRUST 2018-DNA2	35563TAA9	Agency CMO	1,438,411	12/25/2030	0.01%
STACR TRUST 2018-DNA3	35563WAA2	Agency CMO	1,623,198	09/25/2048	0.01%
STACR TRUST 2018-HRP2	35564AAK7	Agency CMO	7,710,000	02/25/2047	0.05%
FANNIE MAE POOL	3138EBZ4	Agency Pass-Through	6,626	05/01/2023	0.00%
FANNIE MAE POOL	31403C2Z3	Agency Pass-Through	283	06/01/2020	0.00%
FANNIE MAE POOL	31402QR78	Agency Pass-Through	118	11/01/2019	0.00%
FANNIE MAE POOL	31418MSV5	Agency Pass-Through	2,757	11/01/2023	0.00%
FREDDIE MAC GOLD POOL	3132A5SN6	Agency Pass-Through	585	11/01/2019	0.00%

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GINNIE MAE I POOL	36241KAJ7	Agency Pass-Through	71	10/15/2019	0.00%
CHARIOT FUNDING LLC	15963RBD4	Asset-backed commercial paper	50,000,000	02/05/2020	0.30%
SALISBURY RECEIVABLES CO LLC	79490BW51	Asset-backed commercial paper	48,000,000	09/05/2019	0.29%
SHEFFIELD RECEIVABLES CO LLC	82124MZD5	Asset-backed commercial paper	20,620,000	12/13/2019	0.12%
AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST	02582JHN3	Asset-backed securities	6,630,000	05/16/2022	0.04%
BUNKER HILL LOAN DEPOSITARY TRUST 2019-1	12061AAA6	Asset-backed securities	4,551,911	10/26/2048	0.03%
CAPITAL ONE MULTI-ASSET EXECUTION TRUST	14041NES6	Asset-backed securities	53,595,000	06/15/2022	0.33%
COLT 2018-2 MORTGAGE LOAN TRUST	19687VAA9	Asset-backed securities	7,581,528	07/27/2048	0.05%
FINANCE OF AMERICA STRUCTURED SECURITIES TRUST 2019-HB1	31739HAA3	Asset-backed securities	8,684,102	04/25/2029	0.05%
FORD CREDIT FLOORPLAN MASTER OWNER TRUST A	34528QDX9	Asset-backed securities	7,034,000	01/15/2022	0.04%
FORD CREDIT FLOORPLAN MASTER OWNER TRUST A	34528QFZ2	Asset-backed securities	7,540,000	05/15/2023	0.05%
MELLO WAREHOUSE SECURITIZATION TRUST 2018-1	585492AA9	Asset-backed securities	20,053,000	11/25/2051	0.12%
MELLO WAREHOUSE SECURITIZATION TRUST 2019-1	585503AA3	Asset-backed securities	21,799,000	06/25/2052	0.13%
RMF BUYOUT ISSUANCE TRUST 2018-1	76971BAA8	Asset-backed securities	4,570,520	11/25/2028	0.03%
STATION PLACE SECURITIZATION TRUST	85769FAA6	Asset-backed securities	8,957,000	08/25/2052	0.05%
STATION PLACE SECURITIZATION TRUST SERIES 2019-7	85775CAA5	Asset-backed securities	15,576,000	09/24/2020	0.09%
TOWD POINT ASSET TRUST 2018-SL1	89174UAA4	Asset-backed securities	2,640,340	01/25/2046	0.02%
BARCLAYS BANK PLC/NY	06742TKR6	Certificate of deposit	28,000,000	10/15/2019	0.17%
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK/NEW YORK	22532XJG4	Certificate of deposit	21,250,000	05/11/2020	0.13%
GOLDMAN SACHS BANK USA/NEW YORK NY	40054PBN4	Certificate of deposit	36,000,000	12/10/2020	0.22%
NATIXIS SA/NEW YORK NY	63873N2C4	Certificate of deposit	51,250,000	12/11/2020	0.31%
NORDEA BANK ABP/NEW YORK NY	65558TEF8	Certificate of deposit	28,000,000	02/12/2021	0.17%
NORDEA BANK ABP/NEW YORK NY	65558TKJ3	Certificate of deposit	47,000,000	07/24/2020	0.29%
RABOBANK NEDERLAND NV NY	21684L3W0	Certificate of deposit	32,500,000	06/17/2021	0.20%
SKANDINAVISKA ENSKILDA BANKEN AB/NEW YORK NY	83050PCF4	Certificate of deposit	47,000,000	07/20/2020	0.29%
STANDARD CHARTERED BANK/NEW YORK	85325T4W2	Certificate of deposit	46,000,000	12/11/2019	0.28%
SUMITOMO MITSUI BANKING CORP/NEW YORK	86565BZV6	Certificate of deposit	28,000,000	05/13/2021	0.17%
SUMITOMO MITSUI BANKING CORP/NEW YORK	86565BG39	Certificate of deposit	27,900,000	07/12/2021	0.17%
SVENSKA HANDELSBANKEN/NEW YORK NY	86958JB65	Certificate of deposit	14,750,000	04/01/2020	0.09%
SVENSKA HANDELSBANKEN/NEW YORK NY	86959RBA7	Certificate of deposit	23,000,000	07/24/2020	0.14%
SWEDBANK AB/NEW YORK	87019UW88	Certificate of deposit	28,500,000	08/24/2020	0.17%
ALBEMARLE CORP	01265RV62	Commercial paper	20,900,000	08/06/2019	0.13%
ALBEMARLE CORP	01265RVG0	Commercial paper	20,000,000	08/16/2019	0.12%
ALBEMARLE CORP	01265RVT2	Commercial paper	23,500,000	08/27/2019	0.14%
AMEREN ILLINOIS CO	02361LVG4	Commercial paper	27,000,000	08/16/2019	0.16%
AMEREN ILLINOIS CO	02361LVN9	Commercial paper	38,450,000	08/22/2019	0.23%
AMERICAN ELECTRIC POWER CO INC	0255E3V62	Commercial paper	28,000,000	08/06/2019	0.17%
AMERICAN ELECTRIC POWER CO INC	0255E3V70	Commercial paper	31,450,000	08/07/2019	0.19%
AMERICAN ELECTRIC POWER CO INC	0255E3VM7	Commercial paper	14,000,000	08/21/2019	0.09%
AMERICAN ELECTRIC POWER CO INC	0255E3VS4	Commercial paper	18,500,000	08/26/2019	0.11%
AMERICAN ELECTRIC POWER CO INC	0255E3VT2	Commercial paper	17,000,000	08/27/2019	0.10%

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AMERICAN ELECTRIC POWER CO INC	0255E3W46	Commercial paper	8,000,000	09/04/2019	0.05%
ARROW ELECTRONICS INC	04273MV59	Commercial paper	37,000,000	08/05/2019	0.23%
ARROW ELECTRONICS INC	04273MV67	Commercial paper	28,000,000	08/06/2019	0.17%
ARROW ELECTRONICS INC	04273MV75	Commercial paper	9,000,000	08/07/2019	0.05%
ARROW ELECTRONICS INC	04273MVF7	Commercial paper	9,000,000	08/15/2019	0.05%
ARROW ELECTRONICS INC	04273MVT7	Commercial paper	32,500,000	08/27/2019	0.20%
AT&T INC	0020A3WS5	Commercial paper	42,000,000	09/26/2019	0.25%
AUTONATION INC	05330NV14	Commercial paper	95,000,000	08/01/2019	0.58%
AVIATION CAPITAL GROUP LLC	05369CV79	Commercial paper	19,000,000	08/07/2019	0.12%
BELL CANADA INC	07787QV86	Commercial paper	56,000,000	08/08/2019	0.34%
BELL CANADA INC	07787QX84	Commercial paper	48,000,000	10/08/2019	0.29%
BELL CANADA INC	07787QXA9	Commercial paper	10,000,000	10/10/2019	0.06%
BELL CANADA INC	07787QY18	Commercial paper	28,000,000	11/01/2019	0.17%
BOEING CO/THE	09702MZB2	Commercial paper	7,000,000	12/11/2019	0.04%
BOSTON SCIENTIFIC CORP	10114BV12	Commercial paper	13,000,000	08/01/2019	0.08%
BOSTON SCIENTIFIC CORP	10114BV20	Commercial paper	9,000,000	08/02/2019	0.05%
BOSTON SCIENTIFIC CORP	10114BV79	Commercial paper	28,000,000	08/07/2019	0.17%
BOSTON SCIENTIFIC CORP	10114BVG9	Commercial paper	19,000,000	08/16/2019	0.12%
BOSTON SCIENTIFIC CORP	10114BVP9	Commercial paper	27,675,000	08/23/2019	0.17%
BOSTON SCIENTIFIC CORP	10114BVS3	Commercial paper	15,000,000	08/26/2019	0.09%
BOSTON SCIENTIFIC CORP	10114BWD5	Commercial paper	5,500,000	09/13/2019	0.03%
BPCE SA	05571CZG9	Commercial paper	45,000,000	12/16/2019	0.27%
BROADCOM INC	11135NVV3	Commercial paper	23,500,000	08/29/2019	0.14%
CABOT CORP	12705XV15	Commercial paper	27,500,000	08/01/2019	0.17%
CABOT CORP	12705XVD9	Commercial paper	29,500,000	08/13/2019	0.18%
CANADIAN NATURAL RESOURCES LTD	13638XVF4	Commercial paper	56,000,000	08/15/2019	0.34%
CENTERPOINT ENERGY INC	1518T3VN9	Commercial paper	35,925,000	08/22/2019	0.22%
CIGNA CORP	12553YVD0	Commercial paper	6,000,000	08/13/2019	0.04%
CIGNA CORP	12553YWK3	Commercial paper	86,000,000	09/19/2019	0.52%
CRH AMERICA FINANCE INC	12636DV96	Commercial paper	19,000,000	08/09/2019	0.12%
CRH AMERICA FINANCE INC	12636DVV5	Commercial paper	4,500,000	08/30/2019	0.03%
CRH AMERICA FINANCE INC	12636DWP9	Commercial paper	6,700,000	09/23/2019	0.04%
CRH AMERICA FINANCE INC	12636DWS3	Commercial paper	37,000,000	09/26/2019	0.22%
CRH AMERICA FINANCE INC	12636DWT1	Commercial paper	27,000,000	09/27/2019	0.16%
CROWN CASTLE INTERNATIONAL CORP	22823QV73	Commercial paper	23,500,000	08/07/2019	0.14%
CROWN CASTLE INTERNATIONAL CORP	22823QVF5	Commercial paper	23,500,000	08/15/2019	0.14%
DNB BANK ASA	2332K4JY1	Commercial paper	47,000,000	07/22/2020	0.29%
DUPONT DE NEMOURS INC	26082NVD4	Commercial paper	23,000,000	08/13/2019	0.14%
DUPONT DE NEMOURS INC	26082NX91	Commercial paper	23,000,000	10/09/2019	0.14%
DUPONT DE NEMOURS INC	26082NXN0	Commercial paper	18,000,000	10/22/2019	0.11%
ENBRIDGE US INC	29251VV86	Commercial paper	9,500,000	08/08/2019	0.06%

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ENBRIDGE US INC	29251VVC7	Commercial paper	46,500,000	08/12/2019	0.28%
ENBRIDGE US INC	29251VVL7	Commercial paper	11,500,000	08/20/2019	0.07%
ENBRIDGE US INC	29251VWC6	Commercial paper	9,275,000	09/12/2019	0.06%
ENBRIDGE US INC	29251VWQ5	Commercial paper	9,700,000	09/24/2019	0.06%
ENBRIDGE US INC	29251VXQ4	Commercial paper	20,000,000	10/24/2019	0.12%
ENBRIDGE US INC	29251VXR2	Commercial paper	24,000,000	10/25/2019	0.15%
ENCANA CORP	29250BV24	Commercial paper	33,500,000	08/02/2019	0.20%
ENCANA CORP	29250BVE8	Commercial paper	4,700,000	08/14/2019	0.03%
ENCANA CORP	29250BVL2	Commercial paper	46,500,000	08/20/2019	0.28%
ENGIE SA	29287BWP9	Commercial paper	42,986,000	09/23/2019	0.26%
ENGIE SA	29287BX37	Commercial paper	23,000,000	10/03/2019	0.14%
ENGIE SA	29287BX78	Commercial paper	46,500,000	10/07/2019	0.28%
ENGIE SA	29287BXA1	Commercial paper	13,250,000	10/10/2019	0.08%
ENI FINANCE USA INC	26876BVK4	Commercial paper	2,780,000	08/19/2019	0.02%
ENI FINANCE USA INC	26876BVL2	Commercial paper	25,950,000	08/20/2019	0.16%
ENI FINANCE USA INC	26876BWD9	Commercial paper	20,460,000	09/13/2019	0.12%
ENI FINANCE USA INC	26876BWG2	Commercial paper	42,320,000	09/16/2019	0.26%
ENI FINANCE USA INC	26876BWL1	Commercial paper	18,500,000	09/20/2019	0.11%
ENTERGY CORP	29366GVV0	Commercial paper	46,750,000	08/29/2019	0.28%
ENTERGY CORP	29366GX48	Commercial paper	33,000,000	10/04/2019	0.20%
ENTERGY CORP	29366GXA4	Commercial paper	31,500,000	10/10/2019	0.19%
ERAC USA FINANCE LLC	26882SVP8	Commercial paper	70,000,000	08/23/2019	0.43%
ERAC USA FINANCE LLC	26882SVT0	Commercial paper	3,400,000	08/27/2019	0.02%
ERAC USA FINANCE LLC	26882SWG7	Commercial paper	13,700,000	09/16/2019	0.08%
ERAC USA FINANCE LLC	26882SWP7	Commercial paper	43,450,000	09/23/2019	0.26%
ETP LEGACY LP	29277FV16	Commercial paper	130,000,000	08/01/2019	0.79%
FIDELITY NATIONAL INFORMATION SERVICES INC	31622GVT1	Commercial paper	23,000,000	08/27/2019	0.14%
FMC CORP	34410XV15	Commercial paper	43,900,000	08/01/2019	0.27%
FMC CORP	34410XVN7	Commercial paper	23,500,000	08/22/2019	0.14%
FMC TECHNOLOGIES INC	3024X3V68	Commercial paper	29,000,000	08/06/2019	0.18%
FMC TECHNOLOGIES INC	3024X3VE1	Commercial paper	15,700,000	08/14/2019	0.10%
FMC TECHNOLOGIES INC	3024X3VF8	Commercial paper	25,000,000	08/15/2019	0.15%
FMC TECHNOLOGIES INC	3024X3WA8	Commercial paper	10,000,000	09/10/2019	0.06%
FMC TECHNOLOGIES INC	3024X3WG5	Commercial paper	25,000,000	09/16/2019	0.15%
FMC TECHNOLOGIES INC	3024X3WL4	Commercial paper	32,500,000	09/20/2019	0.20%
FMC TECHNOLOGIES INC	3024X3XN9	Commercial paper	13,000,000	10/22/2019	0.08%
FORTIVE CORP	34961EV10	Commercial paper	24,500,000	08/01/2019	0.15%
FORTIVE CORP	34961EV51	Commercial paper	41,500,000	08/05/2019	0.25%
FORTIVE CORP	34961EV69	Commercial paper	9,500,000	08/06/2019	0.06%
FORTIVE CORP	34961EVD4	Commercial paper	20,000,000	08/13/2019	0.12%
FORTIVE CORP	34961EVK8	Commercial paper	15,000,000	08/19/2019	0.09%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FORTIVE CORP	34961EVL6	Commercial paper	10,000,000	08/20/2019	0.06%
FORTIVE CORP	34961EVN2	Commercial paper	10,000,000	08/22/2019	0.06%
GENERAL MOTORS FINANCIAL CO INC	37046UV57	Commercial paper	9,000,000	08/05/2019	0.05%
GENERAL MOTORS FINANCIAL CO INC	37046UV73	Commercial paper	10,000,000	08/07/2019	0.06%
GENERAL MOTORS FINANCIAL CO INC	37046UVL2	Commercial paper	28,000,000	08/20/2019	0.17%
GENERAL MOTORS FINANCIAL CO INC	37046UVN8	Commercial paper	7,500,000	08/22/2019	0.05%
GENERAL MOTORS FINANCIAL CO INC	37046UVP3	Commercial paper	10,000,000	08/23/2019	0.06%
HAWAIIAN ELECTRIC INDUSTRIES INC	41987LV50	Commercial paper	46,500,000	08/05/2019	0.28%
HUMANA INC	44486JWG0	Commercial paper	23,500,000	09/16/2019	0.14%
INTERNATIONAL BUSINESS MACHINES CORP	45920GZ90	Commercial paper	9,000,000	12/09/2019	0.05%
KEURIG DR PEPPER INC	49271KV27	Commercial paper	46,000,000	08/02/2019	0.28%
KEURIG DR PEPPER INC	49271KW91	Commercial paper	92,650,000	09/09/2019	0.56%
LLOYDS BANK PLC	53946BEA5	Commercial paper	47,000,000	04/20/2020	0.29%
LVMH MOET HENNESSY LOUIS VUITTON INC	55078UVK7	Commercial paper	5,000,000	08/19/2019	0.03%
LVMH MOET HENNESSY LOUIS VUITTON INC	55078UX74	Commercial paper	38,000,000	10/07/2019	0.23%
LVMH MOET HENNESSY LOUIS VUITTON INC	55078UY16	Commercial paper	46,500,000	11/01/2019	0.28%
MARRIOTT INTERNATIONAL INC/MD	57163UVC7	Commercial paper	9,975,000	08/12/2019	0.06%
MARRIOTT INTERNATIONAL INC/MD	57163UVG8	Commercial paper	14,000,000	08/16/2019	0.09%
MARRIOTT INTERNATIONAL INC/MD	57163UW36	Commercial paper	19,000,000	09/03/2019	0.12%
MARRIOTT INTERNATIONAL INC/MD	57163UWH5	Commercial paper	12,000,000	09/17/2019	0.07%
MID-AMERICA APARTMENTS LP	59524PV53	Commercial paper	37,000,000	08/05/2019	0.23%
MID-AMERICA APARTMENTS LP	59524PV61	Commercial paper	38,000,000	08/06/2019	0.23%
MID-AMERICA APARTMENTS LP	59524PV79	Commercial paper	18,500,000	08/07/2019	0.11%
MID-AMERICA APARTMENTS LP	59524PV95	Commercial paper	38,470,000	08/09/2019	0.23%
MOLSON COORS BREWING CO	60871WV55	Commercial paper	47,000,000	08/05/2019	0.29%
MONDELEZ INTERNATIONAL INC	60920WVV9	Commercial paper	32,000,000	08/29/2019	0.19%
NATIONAL GRID USA	6362P3VG6	Commercial paper	92,460,000	08/16/2019	0.56%
NATIONWIDE BUILDING SOCIETY	6385E0AG8	Commercial paper	49,500,000	01/16/2020	0.30%
NATIONWIDE BUILDING SOCIETY	6385E1XW6	Commercial paper	65,500,000	10/30/2019	0.40%
NEWELL BRANDS INC	65119KW36	Commercial paper	41,525,000	09/03/2019	0.25%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NVG6	Commercial paper	18,000,000	08/16/2019	0.11%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NVL5	Commercial paper	19,500,000	08/20/2019	0.12%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NX25	Commercial paper	55,000,000	10/02/2019	0.33%
NISOURCE FINANCE CORP	65478KV73	Commercial paper	14,000,000	08/07/2019	0.09%
NISOURCE FINANCE CORP	65478KVC2	Commercial paper	38,500,000	08/12/2019	0.23%
NISOURCE FINANCE CORP	65478KVD0	Commercial paper	19,000,000	08/13/2019	0.12%
NISOURCE FINANCE CORP	65478KVM0	Commercial paper	23,000,000	08/21/2019	0.14%
NISOURCE FINANCE CORP	65478KXP1	Commercial paper	46,500,000	10/23/2019	0.28%
NORTHROP GRUMMAN CORP	66681MVM7	Commercial paper	42,000,000	08/21/2019	0.26%
NUTRIEN LTD	67077VV21	Commercial paper	18,500,000	08/02/2019	0.11%
PPL CAPITAL FUNDING INC	69354HV14	Commercial paper	24,300,000	08/01/2019	0.15%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
PPL CAPITAL FUNDING INC	69354HXM6	Commercial paper	46,750,000	10/21/2019	0.28%
PUGET SOUND ENERGY INC	74533BV29	Commercial paper	14,500,000	08/02/2019	0.09%
PUGET SOUND ENERGY INC	74533BV60	Commercial paper	11,000,000	08/06/2019	0.07%
PUGET SOUND ENERGY INC	74533BVD5	Commercial paper	9,000,000	08/13/2019	0.05%
PUGET SOUND ENERGY INC	74533BVE3	Commercial paper	35,500,000	08/14/2019	0.22%
PUGET SOUND ENERGY INC	74533BVS2	Commercial paper	42,500,000	08/26/2019	0.26%
RECKITT BENCKISER TREASURY SERVICES PLC	7562E0A97	Commercial paper	14,000,000	01/09/2020	0.08%
RECKITT BENCKISER TREASURY SERVICES PLC	7562E0C20	Commercial paper	28,000,000	03/02/2020	0.17%
RECKITT BENCKISER TREASURY SERVICES PLC	7562E1V76	Commercial paper	14,000,000	08/07/2019	0.09%
RECKITT BENCKISER TREASURY SERVICES PLC	7562E1W42	Commercial paper	46,750,000	09/04/2019	0.28%
RECKITT BENCKISER TREASURY SERVICES PLC	7562E1ZA5	Commercial paper	18,500,000	12/10/2019	0.11%
RECKITT BENCKISER TREASURY SERVICES PLC	7562E1ZC1	Commercial paper	14,000,000	12/12/2019	0.08%
ROGERS COMMUNICATIONS INC	77511MV24	Commercial paper	50,000,000	08/02/2019	0.30%
SHERWIN-WILLIAMS CO/THE	82434UVS3	Commercial paper	22,500,000	08/26/2019	0.14%
SHERWIN-WILLIAMS CO/THE	82434UVT1	Commercial paper	23,500,000	08/27/2019	0.14%
SOCIETE GENERALE SA	83368YCW5	Commercial paper	44,000,000	05/12/2020	0.27%
SOCIETE GENERALE SA	83368YDB0	Commercial paper	33,500,000	06/03/2020	0.20%
SOCIETE GENERALE SA	83368YBG1	Commercial paper	23,000,000	08/26/2019	0.14%
SOCIETE GENERALE SA	83368YBT3	Commercial paper	33,000,000	12/16/2019	0.20%
SOUTHERN CO/THE	84262MVK1	Commercial paper	19,000,000	08/19/2019	0.12%
SUNCOR ENERGY INC	86723BV23	Commercial paper	9,000,000	08/02/2019	0.05%
SUNCOR ENERGY INC	86723BV80	Commercial paper	38,500,000	08/08/2019	0.23%
SUNCOR ENERGY INC	86723BVE7	Commercial paper	8,000,000	08/14/2019	0.05%
SUNCOR ENERGY INC	86723BVM9	Commercial paper	18,500,000	08/21/2019	0.11%
SUNCOR ENERGY INC	86723BWD8	Commercial paper	6,900,000	09/13/2019	0.04%
SUNCOR ENERGY INC	86723BWK2	Commercial paper	5,000,000	09/19/2019	0.03%
TRANSCANADA PIPELINES LTD	89355QVN3	Commercial paper	23,500,000	08/22/2019	0.14%
TRANSCANADA PIPELINES LTD	89355QWJ1	Commercial paper	32,375,000	09/18/2019	0.20%
UDR INC	90352QVU8	Commercial paper	23,000,000	08/28/2019	0.14%
UNITEDHEALTH GROUP INC	91058UVE0	Commercial paper	47,000,000	08/14/2019	0.29%
UNITEDHEALTH GROUP INC	91058UVM2	Commercial paper	46,500,000	08/21/2019	0.28%
VENTAS REALTY LP	92276YV55	Commercial paper	20,000,000	08/05/2019	0.12%
WALGREENS BOOTS ALLIANCE INC	93142XV99	Commercial paper	25,000,000	08/09/2019	0.15%
WALGREENS BOOTS ALLIANCE INC	93142XVE8	Commercial paper	22,000,000	08/14/2019	0.13%
WALGREENS BOOTS ALLIANCE INC	93142XVG3	Commercial paper	23,500,000	08/16/2019	0.14%
WALGREENS BOOTS ALLIANCE INC	93142XVK4	Commercial paper	12,476,000	08/19/2019	0.08%
WALGREENS BOOTS ALLIANCE INC	93142XVL2	Commercial paper	30,750,000	08/20/2019	0.19%
WELLTOWER INC	95040XVP1	Commercial paper	13,780,000	08/23/2019	0.08%
WESTAR ENERGY INC	95709XV81	Commercial paper	40,000,000	08/08/2019	0.24%
WRKCO INC	92940YV85	Commercial paper	25,600,000	08/08/2019	0.16%
ABN AMRO BANK NV	00084DAR1	Investment-grade corporate bonds	46,350,000	01/19/2021	0.28%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
ABN AMRO BANK NV	00084DAS9	Investment-grade corporate bonds	51,500,000	08/27/2021	0.31%
AIG GLOBAL FUNDING	00138CAJ7	Investment-grade corporate bonds	47,000,000	01/22/2021	0.29%
AIG GLOBAL FUNDING	00138CAH1	Investment-grade corporate bonds	20,134,000	06/25/2021	0.12%
AIG GLOBAL FUNDING	00138CAE8	Investment-grade corporate bonds	28,938,000	07/02/2020	0.18%
AIG GLOBAL FUNDING	00138CAF5	Investment-grade corporate bonds	16,255,000	10/18/2019	0.10%
ALIMENTATION COUCHE-TARD INC	01626PAL0	Investment-grade corporate bonds	28,983,000	12/13/2019	0.18%
AMAZON.COM INC	023135AT3	Investment-grade corporate bonds	19,900,000	08/21/2020	0.12%
AMERICAN EXPRESS CO	025816BV0	Investment-grade corporate bonds	9,500,000	05/17/2021	0.06%
AMERICAN EXPRESS CO	025816CE7	Investment-grade corporate bonds	36,700,000	05/20/2022	0.22%
AMERICAN EXPRESS CO	025816BQ1	Investment-grade corporate bonds	37,100,000	10/30/2020	0.23%
AMERICAN EXPRESS CO	025816BZ1	Investment-grade corporate bonds	19,200,000	11/05/2021	0.12%
AMERICAN EXPRESS CREDIT CORP	0258M0EF2	Investment-grade corporate bonds	7,800,000	03/03/2020	0.05%
AMERICAN EXPRESS CREDIT CORP	0258M0DQ9	Investment-grade corporate bonds	1,900,000	08/15/2019	0.01%
AMERICAN EXPRESS CREDIT CORP	0258M0DY2	Investment-grade corporate bonds	20,900,000	09/14/2020	0.13%
AMERICAN EXPRESS CREDIT CORP	0258M0ED7	Investment-grade corporate bonds	6,200,000	10/30/2019	0.04%
AMERICAN HONDA FINANCE CORP	02665WBNO	Investment-grade corporate bonds	14,700,000	02/14/2020	0.09%
AMERICAN TOWER CORP	03027XAF7	Investment-grade corporate bonds	28,767,000	06/01/2020	0.18%
ANHEUSER-BUSCH INBEV FINANCE INC	035242AK2	Investment-grade corporate bonds	31,025,000	02/01/2021	0.19%
ANTHEM INC	94973VBH9	Investment-grade corporate bonds	12,700,000	08/15/2019	0.08%
APPLE INC	037833CL2	Investment-grade corporate bonds	25,000,000	02/07/2020	0.15%
AT&T INC	00206RDU3	Investment-grade corporate bonds	24,696,000	01/15/2020	0.15%
AT&T INC	00206RFZ0	Investment-grade corporate bonds	39,446,000	06/01/2021	0.24%
AT&T INC	00206RDV1	Investment-grade corporate bonds	49,735,000	07/15/2021	0.31%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ADC2	Investment-grade corporate bonds	14,625,000	05/17/2021	0.09%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACU3	Investment-grade corporate bonds	28,950,000	08/19/2020	0.18%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACS8	Investment-grade corporate bonds	28,940,000	09/23/2019	0.18%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACY5	Investment-grade corporate bonds	24,900,000	11/09/2020	0.15%
AVIATION CAPITAL GROUP LLC	05369AAG6	Investment-grade corporate bonds	36,800,000	06/01/2021	0.23%
AVIATION CAPITAL GROUP LLC	05369AAE1	Investment-grade corporate bonds	16,960,000	07/30/2021	0.10%
AVNET INC	053807AQ6	Investment-grade corporate bonds	1,782,000	06/15/2020	0.01%
BANK OF AMERICA CORP	06051GGX1	Investment-grade corporate bonds	39,485,000	01/23/2022	0.24%
BANK OF AMERICA CORP	06051GFV6	Investment-grade corporate bonds	28,683,000	04/19/2021	0.18%
BANK OF AMERICA CORP	06051GHJ1	Investment-grade corporate bonds	48,475,000	06/25/2022	0.30%
BANK OF AMERICA CORP	06051GGN3	Investment-grade corporate bonds	24,280,000	07/21/2021	0.15%
BANK OF AMERICA CORP	06051GGU7	Investment-grade corporate bonds	22,570,000	10/01/2021	0.14%
BANK OF MONTREAL	06367WHA4	Investment-grade corporate bonds	28,000,000	01/22/2021	0.17%
BANK OF MONTREAL	06367WJN4	Investment-grade corporate bonds	57,966,000	03/26/2022	0.35%
BANK OF MONTREAL	06367T4X5	Investment-grade corporate bonds	11,600,000	04/13/2021	0.07%
BANK OF MONTREAL	06367T7J3	Investment-grade corporate bonds	24,944,000	07/13/2020	0.15%
BANK OF MONTREAL	06367TJY7	Investment-grade corporate bonds	7,500,000	08/27/2021	0.05%
BANK OF NEW YORK MELLON CORP/THE	06406HDE6	Investment-grade corporate bonds	22,600,000	08/17/2020	0.14%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BANK OF NEW YORK MELLON/THE	06405LAB7	Investment-grade corporate bonds	52,000,000	06/04/2021	0.32%
BANK OF NEW YORK MELLON/THE	06405LAA9	Investment-grade corporate bonds	16,000,000	12/04/2020	0.10%
BANK OF NOVA SCOTIA/THE	064159MJ2	Investment-grade corporate bonds	49,100,000	01/25/2021	0.30%
BANK OF NOVA SCOTIA/THE	064159JF4	Investment-grade corporate bonds	22,345,000	03/07/2022	0.14%
BANK OF NOVA SCOTIA/THE	064159JY3	Investment-grade corporate bonds	25,518,000	07/14/2020	0.16%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAL1	Investment-grade corporate bonds	73,900,000	07/20/2020	0.45%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAN7	Investment-grade corporate bonds	17,350,000	07/20/2022	0.11%
BARCLAYS BANK, PLC	06744CFV8	Investment-grade corporate bonds	25,500,000	08/07/2020	0.16%
BARCLAYS PLC	06738EAD7	Investment-grade corporate bonds	35,095,000	11/08/2019	0.21%
BB&T CORP	05531FAT0	Investment-grade corporate bonds	20,957,000	01/15/2020	0.13%
BB&T CORP	05531FBA0	Investment-grade corporate bonds	37,845,000	02/01/2021	0.23%
BB&T CORP	05531FAW3	Investment-grade corporate bonds	34,740,000	06/15/2020	0.21%
BBVA USA	20453KAD7	Investment-grade corporate bonds	42,600,000	06/11/2021	0.26%
BBVA USA	20451PKN5	Investment-grade corporate bonds	11,731,000	09/29/2019	0.07%
BECTON DICKINSON AND CO	075887BR9	Investment-grade corporate bonds	23,200,000	06/05/2020	0.14%
BECTON DICKINSON AND CO	075887BE8	Investment-grade corporate bonds	18,034,000	12/15/2019	0.11%
BERKSHIRE HATHAWAY FINANCE CORP	084664CN9	Investment-grade corporate bonds	19,750,000	01/10/2020	0.12%
BMW US CAPITAL LLC	05565EAQ8	Investment-grade corporate bonds	9,800,000	04/06/2020	0.06%
BMW US CAPITAL LLC	05565EAV7	Investment-grade corporate bonds	19,000,000	04/12/2021	0.12%
BMW US CAPITAL LLC	05565EBD6	Investment-grade corporate bonds	20,406,000	08/13/2021	0.12%
BMW US CAPITAL LLC	05565EBB0	Investment-grade corporate bonds	18,500,000	08/14/2020	0.11%
BMW US CAPITAL LLC	05565EAN5	Investment-grade corporate bonds	8,800,000	09/13/2019	0.05%
BNP PARIBAS SA	05579TED4	Investment-grade corporate bonds	27,147,000	05/21/2020	0.17%
BP CAPITAL MARKETS PLC	05565QCT3	Investment-grade corporate bonds	36,400,000	01/15/2020	0.22%
BP CAPITAL MARKETS PLC	05565QDR6	Investment-grade corporate bonds	20,500,000	09/19/2019	0.12%
BP CAPITAL MARKETS PLC	05565QDT2	Investment-grade corporate bonds	41,000,000	11/24/2020	0.25%
BPCE SA	05578AAL2	Investment-grade corporate bonds	33,000,000	07/31/2020	0.20%
BRANCH BANKING & TRUST CO	07330NAP0	Investment-grade corporate bonds	10,000,000	01/15/2020	0.06%
BRISTOL-MYERS SQUIBB CO	110122CF3	Investment-grade corporate bonds	9,300,000	05/16/2022	0.06%
BRISTOL-MYERS SQUIBB CO	110122CE6	Investment-grade corporate bonds	6,500,000	11/16/2020	0.04%
CANADIAN IMPERIAL BANK OF COMMERCE	136069XZ9	Investment-grade corporate bonds	27,300,000	02/02/2021	0.17%
CANADIAN IMPERIAL BANK OF COMMERCE	136069TZ4	Investment-grade corporate bonds	6,300,000	06/16/2022	0.04%
CAPITAL ONE FINANCIAL CORP	14040HBP9	Investment-grade corporate bonds	18,900,000	05/12/2020	0.12%
CAPITAL ONE NA	14042E4A5	Investment-grade corporate bonds	23,000,000	09/05/2019	0.14%
CAPITAL ONE NA	14042RBU4	Investment-grade corporate bonds	45,560,000	09/13/2019	0.28%
CAPITAL ONE NA	14042RBS9	Investment-grade corporate bonds	27,940,000	09/13/2019	0.17%
CHARLES SCHWAB CORP/THE	808513AV7	Investment-grade corporate bonds	28,500,000	05/21/2021	0.17%
CHEVRON CORP	166764BO2	Investment-grade corporate bonds	24,950,000	03/03/2020	0.15%
CHEVRON CORP	166764AM2	Investment-grade corporate bonds	9,800,000	11/15/2019	0.06%
CHURCH & DWIGHT CO INC	171340AJ1	Investment-grade corporate bonds	23,000,000	12/15/2019	0.14%
CIGNA CORP	40573LAA4	Investment-grade corporate bonds	37,315,000	03/17/2020	0.23%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CITIBANK NA	17325FAX6	Investment-grade corporate bonds	23,000,000	05/20/2022	0.14%
CITIGROUP INC	172967KL4	Investment-grade corporate bonds	60,863,000	03/30/2021	0.38%
CITIGROUP INC	172967LH2	Investment-grade corporate bonds	28,085,000	04/25/2022	0.17%
CITIGROUP INC	172967KW0	Investment-grade corporate bonds	28,093,000	08/02/2021	0.17%
CITIGROUP INC	172967KC4	Investment-grade corporate bonds	18,205,000	10/26/2020	0.11%
CITIGROUP INC	172967LB5	Investment-grade corporate bonds	17,965,000	12/08/2021	0.11%
CITIZENS BANK NA/PROVIDENCE RI	17401QAT8	Investment-grade corporate bonds	43,000,000	02/14/2022	0.26%
CITIZENS BANK NA/PROVIDENCE RI	17401QAH4	Investment-grade corporate bonds	37,900,000	03/02/2020	0.23%
CITIZENS BANK NA/PROVIDENCE RI	17401QAK7	Investment-grade corporate bonds	49,176,000	05/26/2020	0.30%
CITIZENS BANK NA/PROVIDENCE RI	17401QAJ0	Investment-grade corporate bonds	6,500,000	05/26/2020	0.04%
CITIZENS BANK NA/PROVIDENCE RI	17401QAM3	Investment-grade corporate bonds	4,960,000	05/26/2022	0.03%
COCA-COLA CO/THE	191216BT6	Investment-grade corporate bonds	46,000,000	10/27/2020	0.28%
COMCAST CORP	20030NCV1	Investment-grade corporate bonds	42,517,000	10/01/2020	0.26%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JJ9	Investment-grade corporate bonds	14,900,000	03/10/2020	0.09%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JQ3	Investment-grade corporate bonds	19,600,000	09/18/2020	0.12%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JA8	Investment-grade corporate bonds	19,627,000	11/07/2019	0.12%
CONAGRA BRANDS INC	205887BW1	Investment-grade corporate bonds	14,020,000	10/09/2020	0.09%
CONSOLIDATED EDISON CO OF NEW YORK INC	209111FR9	Investment-grade corporate bonds	47,100,000	06/25/2021	0.29%
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK SA	22533B2G9	Investment-grade corporate bonds	47,000,000	05/03/2021	0.29%
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK SA	22533AA98	Investment-grade corporate bonds	15,345,000	10/03/2021	0.09%
CREDIT AGRICOLE SA/LONDON	225313AH8	Investment-grade corporate bonds	26,005,000	06/10/2020	0.16%
CREDIT AGRICOLE SA/LONDON	22532LAS3	Investment-grade corporate bonds	51,180,000	07/01/2021	0.32%
CREDIT SUISSE AG/NEW YORK NY	22546QAD9	Investment-grade corporate bonds	22,833,000	01/14/2020	0.14%
CREDIT SUISSE AG/NEW YORK NY	22546QAC1	Investment-grade corporate bonds	67,967,000	08/13/2019	0.41%
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	225433AP6	Investment-grade corporate bonds	69,194,000	04/16/2021	0.43%
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	225433AN1	Investment-grade corporate bonds	1,750,000	04/16/2021	0.01%
CVS HEALTH CORP	126650DB3	Investment-grade corporate bonds	25,943,000	03/09/2020	0.16%
CVS HEALTH CORP	126650CJ7	Investment-grade corporate bonds	31,400,000	07/20/2020	0.19%
CVS HEALTH CORP	126650CE8	Investment-grade corporate bonds	37,500,000	08/12/2019	0.23%
DANSKE BANK A/S	23636AAL5	Investment-grade corporate bonds	25,200,000	03/02/2020	0.15%
DANSKE BANK A/S	23636AAG6	Investment-grade corporate bonds	40,141,000	09/06/2019	0.24%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAW3	Investment-grade corporate bonds	4,190,000	01/17/2020	0.03%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAX1	Investment-grade corporate bonds	22,550,000	01/17/2020	0.14%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAT0	Investment-grade corporate bonds	20,795,000	09/19/2019	0.13%
DIAGEO CAPITAL PLC	25243YAW9	Investment-grade corporate bonds	29,100,000	05/18/2020	0.18%
DISCOVER BANK	25466AAB7	Investment-grade corporate bonds	26,118,000	04/15/2020	0.16%
DISCOVER BANK	25466AAG6	Investment-grade corporate bonds	46,156,000	06/04/2020	0.28%
DISCOVERY COMMUNICATIONS LLC	25470DAP4	Investment-grade corporate bonds	5,200,000	09/20/2019	0.03%
DNB BANK ASA	23341CAB9	Investment-grade corporate bonds	7,000,000	06/02/2021	0.04%
DNB BANK ASA	23329PAB6	Investment-grade corporate bonds	69,605,000	10/02/2020	0.42%
DOMINION ENERGY INC	25746UCV9	Investment-grade corporate bonds	29,500,000	12/01/2020	0.18%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
DTE ENERGY CO	233331BB2	Investment-grade corporate bonds	19,670,000	06/15/2022	0.12%
DTE ENERGY CO	233331AX5	Investment-grade corporate bonds	7,000,000	10/01/2019	0.04%
DUKE ENERGY CORP	26441CBD6	Investment-grade corporate bonds	23,600,000	03/11/2022	0.14%
DUKE ENERGY CORP	26441CBA2	Investment-grade corporate bonds	18,450,000	05/14/2021	0.11%
DUKE ENERGY FLORIDA LLC	26444HAD3	Investment-grade corporate bonds	3,500,000	12/15/2019	0.02%
DUPONT DE NEMOURS INC	26078JAG5	Investment-grade corporate bonds	18,920,000	11/15/2020	0.12%
FIDELITY NATIONAL INFORMATION SERVICES INC	31620MAS5	Investment-grade corporate bonds	46,694,000	08/15/2021	0.28%
FIFTH THIRD BANK/CINCINNATI OH	31677QBP3	Investment-grade corporate bonds	24,800,000	07/26/2021	0.15%
FIFTH THIRD BANK/CINCINNATI OH	31677QBJ7	Investment-grade corporate bonds	23,335,000	09/27/2019	0.14%
FIFTH THIRD BANK/CINCINNATI OH	31677QBH1	Investment-grade corporate bonds	38,135,000	09/27/2019	0.23%
FIFTH THIRD BANK/CINCINNATI OH	31677QBL2	Investment-grade corporate bonds	31,105,000	10/30/2020	0.19%
FIRST NIAGARA FINL GRP	33582VAB4	Investment-grade corporate bonds	27,973,000	03/19/2020	0.17%
FISERV INC	337738AN8	Investment-grade corporate bonds	33,356,000	06/01/2020	0.20%
FISERV INC	337738AL2	Investment-grade corporate bonds	6,367,000	06/15/2021	0.04%
FLORIDA POWER & LIGHT CO	341081FW2	Investment-grade corporate bonds	19,100,000	05/06/2022	0.12%
GENERAL MOTORS FINANCIAL CO INC	37045XBN5	Investment-grade corporate bonds	7,950,000	10/04/2019	0.05%
GLAXOSMITHKLINE CAPITAL PLC	377373AF2	Investment-grade corporate bonds	23,750,000	05/14/2021	0.15%
GOLDMAN SACHS GROUP INC/THE	38141EA58	Investment-grade corporate bonds	57,200,000	03/15/2020	0.35%
GOLDMAN SACHS GROUP INC/THE	38148LAB2	Investment-grade corporate bonds	14,845,000	04/23/2020	0.09%
GOLDMAN SACHS GROUP INC/THE	38141GVO4	Investment-grade corporate bonds	14,928,000	09/15/2020	0.09%
GOLDMAN SACHS GROUP INC/THE	38145GAK6	Investment-grade corporate bonds	11,861,000	12/13/2019	0.07%
GOLDMAN SACHS GROUP INC/THE	38145GAJ9	Investment-grade corporate bonds	6,500,000	12/13/2019	0.04%
HARTFORD FINANCIAL SERVICES GROUP INC/THE	416515AZ7	Investment-grade corporate bonds	36,100,000	03/30/2020	0.22%
HONEYWELL INTERNATIONAL INC	438516BV7	Investment-grade corporate bonds	28,000,000	08/08/2022	0.17%
HSBC HOLDINGS PLC	404280AX7	Investment-grade corporate bonds	29,239,000	03/08/2021	0.18%
HSBC HOLDINGS PLC	404280BQ1	Investment-grade corporate bonds	28,000,000	05/18/2021	0.17%
HSBC HOLDINGS PLC	404280AZ2	Investment-grade corporate bonds	27,346,000	05/25/2021	0.17%
HSBC USA INC	40428HPP1	Investment-grade corporate bonds	13,350,000	11/13/2019	0.08%
HUNTINGTON NATIONAL BANK/THE	446438RU9	Investment-grade corporate bonds	68,200,000	03/10/2020	0.42%
HUNTINGTON NATIONAL BANK/THE	446438RV7	Investment-grade corporate bonds	41,500,000	03/10/2020	0.25%
IBM CREDIT LLC	44932HAE3	Investment-grade corporate bonds	82,365,000	01/20/2021	0.50%
ING BANK NV	449786BG6	Investment-grade corporate bonds	8,000,000	08/15/2019	0.05%
ING BANK NV	449786BF8	Investment-grade corporate bonds	25,429,000	08/15/2021	0.16%
ING BANK NV	44987CAH1	Investment-grade corporate bonds	11,350,000	08/17/2020	0.07%
ING BANK NV	449786BE1	Investment-grade corporate bonds	14,455,000	10/01/2019	0.09%
ING GROEP NV	456837AJ2	Investment-grade corporate bonds	49,410,000	03/29/2022	0.31%
INTERNATIONAL BUSINESS MACHINES CORP	459200KD2	Investment-grade corporate bonds	46,700,000	05/13/2021	0.29%
IPALCO ENTERPRISES INC	462613AK6	Investment-grade corporate bonds	3,652,000	07/15/2020	0.02%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSZ5	Investment-grade corporate bonds	47,500,000	04/27/2020	0.29%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LTA9	Investment-grade corporate bonds	35,900,000	06/11/2021	0.22%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSX0	Investment-grade corporate bonds	45,187,000	06/27/2022	0.28%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LTD3	Investment-grade corporate bonds	23,300,000	10/15/2020	0.14%
JOHN DEERE CAPITAL CORP	24422ETK5	Investment-grade corporate bonds	10,000,000	10/09/2019	0.06%
JPMORGAN CHASE & CO	46625HKB5	Investment-grade corporate bonds	23,528,000	01/23/2020	0.14%
JPMORGAN CHASE & CO	46625HQB9	Investment-grade corporate bonds	25,327,000	03/01/2021	0.16%
JPMORGAN CHASE & CO	46647PAC0	Investment-grade corporate bonds	22,842,000	03/09/2021	0.14%
JPMORGAN CHASE & CO	46647PAG1	Investment-grade corporate bonds	26,160,000	06/01/2021	0.16%
JPMORGAN CHASE & CO	46647PAT3	Investment-grade corporate bonds	25,797,000	06/18/2022	0.16%
JPMORGAN CHASE & CO	46625HNY2	Investment-grade corporate bonds	16,152,000	10/29/2020	0.10%
JPMORGAN CHASE BANK NA	48125LRL8	Investment-grade corporate bonds	6,000,000	02/01/2021	0.04%
JPMORGAN CHASE BANK NA	48125LRP9	Investment-grade corporate bonds	14,750,000	04/26/2021	0.09%
KEYBANK NA/CLEVELAND OH	49327M2Y9	Investment-grade corporate bonds	40,000,000	02/01/2022	0.24%
KEYBANK NA/CLEVELAND OH	49327M2P8	Investment-grade corporate bonds	45,122,000	08/22/2019	0.27%
KEYBANK NA/CLEVELAND OH	49327M2R4	Investment-grade corporate bonds	6,090,000	11/22/2021	0.04%
KEYBANK NA/CLEVELAND OH	49327M2F0	Investment-grade corporate bonds	7,250,000	12/15/2019	0.04%
KINDER MORGAN ENERGY PARTNERS LP	28370TAA7	Investment-grade corporate bonds	27,000,000	04/01/2020	0.17%
KRAFT HEINZ FOODS CO	50077LAN6	Investment-grade corporate bonds	29,038,000	08/09/2019	0.18%
LLOYDS BANK PLC	53944VAQ2	Investment-grade corporate bonds	65,400,000	05/07/2021	0.40%
LLOYDS BANKING GROUP PLC	53944YAG8	Investment-grade corporate bonds	12,565,000	06/21/2021	0.08%
MACQUARIE BANK LTD	55608PAR5	Investment-grade corporate bonds	9,400,000	07/29/2020	0.06%
MACQUARIE GROUP LTD	55608JAC2	Investment-grade corporate bonds	17,145,000	01/14/2020	0.11%
MANUFACTURERS & TRADERS TRUST CO	55279HAS9	Investment-grade corporate bonds	63,120,000	01/25/2021	0.38%
MANUFACTURERS & TRADERS TRUST CO	564759QB7	Investment-grade corporate bonds	13,270,000	12/01/2021	0.08%
MARRIOTT INTERNATIONAL INC/MD	571900BA6	Investment-grade corporate bonds	16,850,000	03/08/2021	0.10%
MARRIOTT INTERNATIONAL INC/MD	571903AZ6	Investment-grade corporate bonds	5,400,000	12/01/2020	0.03%
MARSH & MCLENNAN COS INC	571748AY8	Investment-grade corporate bonds	22,000,000	03/06/2020	0.13%
MASSMUTUAL GLOBAL FUNDING II	57629WCK4	Investment-grade corporate bonds	18,600,000	07/01/2022	0.11%
MCDONALD'S CORP	58013MFG4	Investment-grade corporate bonds	21,430,000	10/28/2021	0.13%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCM9	Investment-grade corporate bonds	11,500,000	01/08/2021	0.07%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCY3	Investment-grade corporate bonds	19,550,000	05/28/2021	0.12%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GDB2	Investment-grade corporate bonds	18,500,000	06/17/2022	0.11%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCO0	Investment-grade corporate bonds	37,300,000	09/07/2020	0.23%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GBV0	Investment-grade corporate bonds	1,441,000	09/13/2019	0.01%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCJ6	Investment-grade corporate bonds	10,300,000	09/19/2019	0.06%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCH0	Investment-grade corporate bonds	1,753,000	09/19/2019	0.01%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GBR9	Investment-grade corporate bonds	31,500,000	12/03/2020	0.19%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AK0	Investment-grade corporate bonds	13,818,000	02/22/2022	0.08%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AB0	Investment-grade corporate bonds	8,429,000	03/01/2021	0.05%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AQ7	Investment-grade corporate bonds	14,300,000	07/25/2022	0.09%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AX2	Investment-grade corporate bonds	45,366,000	07/26/2021	0.28%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AF1	Investment-grade corporate bonds	48,955,000	09/13/2021	0.30%
MITSUBISHI UFJ TRUST & BANKING CORP	60682VAD2	Investment-grade corporate bonds	4,000,000	10/19/2020	0.02%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
MIZUHO FINANCIAL GROUP INC	60687YAJ8	Investment-grade corporate bonds	58,690,000	02/28/2022	0.36%
MIZUHO FINANCIAL GROUP INC	60687YAC3	Investment-grade corporate bonds	13,200,000	04/12/2021	0.08%
MIZUHO FINANCIAL GROUP INC	60687YAF6	Investment-grade corporate bonds	45,705,000	09/13/2021	0.28%
MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV	60920LAB0	Investment-grade corporate bonds	36,700,000	10/28/2019	0.22%
MORGAN STANLEY	61746BEE2	Investment-grade corporate bonds	56,643,000	01/20/2022	0.35%
MORGAN STANLEY	61744YAM0	Investment-grade corporate bonds	25,830,000	02/10/2021	0.16%
MORGAN STANLEY	61746BEB8	Investment-grade corporate bonds	43,148,000	04/21/2021	0.27%
MORGAN STANLEY	61761JB32	Investment-grade corporate bonds	8,940,000	06/16/2020	0.05%
MORGAN STANLEY	61761JB40	Investment-grade corporate bonds	11,042,000	06/16/2020	0.07%
MORGAN STANLEY	61744YAJ7	Investment-grade corporate bonds	17,591,000	07/22/2022	0.11%
NATIONAL AUSTRALIA BANK LTD	6325C0DG3	Investment-grade corporate bonds	17,750,000	01/10/2020	0.11%
NATIONAL AUSTRALIA BANK LTD	6325C0DT5	Investment-grade corporate bonds	27,900,000	01/12/2021	0.17%
NATIONAL AUSTRALIA BANK LTD	6325C0DP3	Investment-grade corporate bonds	25,700,000	05/22/2020	0.16%
NATIONAL AUSTRALIA BANK LTD	6325C0DV0	Investment-grade corporate bonds	28,200,000	09/20/2021	0.17%
NATIONAL AUSTRALIA BANK LTD	6325C0DW8	Investment-grade corporate bonds	27,500,000	11/04/2021	0.17%
NATIONAL AUSTRALIA BANK LTD	6325C0DA6	Investment-grade corporate bonds	2,600,000	12/09/2019	0.02%
NATIONAL BANK OF CANADA	63307CAH4	Investment-grade corporate bonds	6,250,000	03/21/2021	0.04%
NATIONAL BANK OF CANADA	63307A2F1	Investment-grade corporate bonds	21,023,000	06/12/2020	0.13%
NATIONAL BANK OF CANADA	63307A2H7	Investment-grade corporate bonds	18,700,000	11/02/2020	0.11%
NATIONWIDE BUILDING SOCIETY	63859UBC6	Investment-grade corporate bonds	16,000,000	01/21/2020	0.10%
NBCUNIVERSAL ENTERPRISE INC	63946CAG3	Investment-grade corporate bonds	83,500,000	04/01/2021	0.51%
NEW YORK LIFE GLOBAL FUNDING	64952WCR2	Investment-grade corporate bonds	47,550,000	06/10/2022	0.29%
NEW YORK LIFE GLOBAL FUNDING	64952WCZ4	Investment-grade corporate bonds	12,000,000	08/06/2021	0.07%
NEW YORK LIFE GLOBAL FUNDING	64952WCL5	Investment-grade corporate bonds	15,000,000	10/24/2019	0.09%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339KBE9	Investment-grade corporate bonds	22,600,000	09/28/2020	0.14%
NISSAN MOTOR ACCEPTANCE CORP	654740AU3	Investment-grade corporate bonds	10,250,000	01/13/2020	0.06%
NISSAN MOTOR ACCEPTANCE CORP	654740AY5	Investment-grade corporate bonds	29,800,000	07/13/2020	0.18%
NISSAN MOTOR ACCEPTANCE CORP	654740AQ2	Investment-grade corporate bonds	15,000,000	09/13/2019	0.09%
NISSAN MOTOR ACCEPTANCE CORP	654740BC2	Investment-grade corporate bonds	11,900,000	09/28/2020	0.07%
NORDEA BANK ABP	65557CAT0	Investment-grade corporate bonds	8,353,000	05/27/2021	0.05%
NORDEA BANK ABP	65557CAW3	Investment-grade corporate bonds	51,875,000	05/29/2020	0.32%
NUTRIEN LTD	67077MAB4	Investment-grade corporate bonds	18,500,000	03/30/2020	0.11%
PHILLIPS 66	718546AS3	Investment-grade corporate bonds	8,500,000	02/26/2021	0.05%
PHILLIPS 66	718546AP9	Investment-grade corporate bonds	21,349,000	04/15/2020	0.13%
PNC BANK NA	69353RFK9	Investment-grade corporate bonds	28,970,000	01/22/2021	0.18%
PNC BANK NA	69353RFM5	Investment-grade corporate bonds	46,300,000	03/12/2021	0.28%
PNC BANK NA	69353RFD5	Investment-grade corporate bonds	9,652,000	05/19/2020	0.06%
PNC BANK NA	69353RFN3	Investment-grade corporate bonds	28,000,000	06/10/2021	0.17%
PNC BANK NA	69353RFO6	Investment-grade corporate bonds	49,120,000	07/22/2022	0.30%
PRINCIPAL LIFE GLOBAL FUNDING II	74256LBC2	Investment-grade corporate bonds	37,200,000	06/26/2020	0.23%
PROTECTIVE LIFE GLOBAL FUNDING	74368CAN4	Investment-grade corporate bonds	23,000,000	07/13/2020	0.14%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
PRUDENTIAL FINANCIAL INC	74432QCB9	Investment-grade corporate bonds	18,900,000	08/15/2019	0.12%
PUBLIC SERVICE ENTERPRISE GROUP INC	744573AK2	Investment-grade corporate bonds	22,348,000	11/15/2021	0.13%
RABOBANK NEDERLAND NV NY	21688AAK8	Investment-grade corporate bonds	29,100,000	01/10/2022	0.18%
RABOBANK NEDERLAND NV NY	21688AAP7	Investment-grade corporate bonds	25,370,000	04/26/2021	0.16%
RABOBANK NEDERLAND NV NY	21688AAH5	Investment-grade corporate bonds	48,300,000	08/09/2019	0.29%
REGIONS BANK/BIRMINGHAM AL	759187CC9	Investment-grade corporate bonds	35,385,000	04/01/2021	0.22%
REGIONS BANK/BIRMINGHAM AL	759187CE5	Investment-grade corporate bonds	67,026,000	08/13/2021	0.41%
ROYAL BANK OF CANADA	78013XX29	Investment-grade corporate bonds	28,000,000	01/25/2021	0.17%
ROYAL BANK OF CANADA	78012KC54	Investment-grade corporate bonds	20,000,000	03/02/2020	0.12%
ROYAL BANK OF CANADA	78013X6E3	Investment-grade corporate bonds	18,200,000	04/29/2022	0.11%
ROYAL BANK OF CANADA	78013XKH0	Investment-grade corporate bonds	35,750,000	04/30/2021	0.22%
ROYAL BANK OF CANADA	78013XRJ9	Investment-grade corporate bonds	17,300,000	07/22/2020	0.11%
ROYAL BANK OF SCOTLAND GROUP PLC	780097AW1	Investment-grade corporate bonds	13,210,000	10/21/2019	0.08%
S&P GLOBAL INC	78409VAJ3	Investment-grade corporate bonds	13,270,000	08/14/2020	0.08%
SANTANDER HOLDINGS USA INC	80282KAD8	Investment-grade corporate bonds	31,100,000	04/17/2020	0.19%
SANTANDER UK PLC	80283LAU7	Investment-grade corporate bonds	64,370,000	06/01/2021	0.39%
SANTANDER UK PLC	80283LAH6	Investment-grade corporate bonds	25,500,000	09/10/2019	0.16%
SANTANDER UK PLC	80283LAQ6	Investment-grade corporate bonds	18,328,000	11/03/2020	0.11%
SHERWIN-WILLIAMS CO/THE	824348AT3	Investment-grade corporate bonds	7,321,000	05/15/2020	0.04%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAN3	Investment-grade corporate bonds	25,150,000	03/16/2020	0.15%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAQ6	Investment-grade corporate bonds	37,850,000	03/16/2022	0.23%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAG8	Investment-grade corporate bonds	15,000,000	09/13/2019	0.09%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAH1	Investment-grade corporate bonds	52,250,000	05/17/2021	0.32%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAG3	Investment-grade corporate bonds	45,200,000	09/13/2019	0.28%
SOUTHERN CO/THE	842587DA2	Investment-grade corporate bonds	30,800,000	09/30/2020	0.19%
STANDARD CHARTERED PLC	853254BB5	Investment-grade corporate bonds	53,250,000	08/19/2019	0.32%
STANDARD CHARTERED PLC	853254BD1	Investment-grade corporate bonds	39,000,000	08/19/2019	0.24%
STANDARD CHARTERED PLC	853254AS9	Investment-grade corporate bonds	2,300,000	09/08/2019	0.01%
STATE STREET CORP	857477AS2	Investment-grade corporate bonds	39,773,000	08/18/2020	0.24%
SUMITOMO MITSUI BANKING CORP	865622CK8	Investment-grade corporate bonds	11,556,000	01/17/2020	0.07%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAL4	Investment-grade corporate bonds	25,439,000	01/11/2022	0.16%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAD2	Investment-grade corporate bonds	8,460,000	03/09/2021	0.05%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAP5	Investment-grade corporate bonds	10,614,000	07/12/2022	0.06%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAJ9	Investment-grade corporate bonds	41,774,000	10/19/2021	0.26%
SUNTRUST BANK/ATLANTA GA	86787EAU1	Investment-grade corporate bonds	19,666,000	01/29/2021	0.12%
SUNTRUST BANK/ATLANTA GA	86787EAS6	Investment-grade corporate bonds	28,550,000	01/31/2020	0.17%
SUNTRUST BANK/ATLANTA GA	86787EBD8	Investment-grade corporate bonds	36,600,000	05/17/2022	0.22%
SUNTRUST BANK/ATLANTA GA	86787EAW7	Investment-grade corporate bonds	2,527,000	08/02/2022	0.02%
SUNTRUST BANK/ATLANTA GA	86787EAO0	Investment-grade corporate bonds	39,050,000	10/26/2021	0.24%
SVENSKA HANDELSBANKEN AB	86960BAM4	Investment-grade corporate bonds	23,400,000	03/30/2021	0.14%
SVENSKA HANDELSBANKEN AB	86960BAU6	Investment-grade corporate bonds	53,242,000	05/24/2021	0.33%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
SVENSKA HANDELSBANKEN AB	86960BAP7	Investment-grade corporate bonds	6,000,000	09/06/2019	0.04%
SVENSKA HANDELSBANKEN AB	86960BAN2	Investment-grade corporate bonds	14,600,000	09/06/2019	0.09%
SVENSKA HANDELSBANKEN AB	86960BAS1	Investment-grade corporate bonds	15,000,000	09/08/2020	0.09%
SWEDBANK AB	87020PAJ6	Investment-grade corporate bonds	9,300,000	03/14/2022	0.06%
TD AMERITRADE HOLDING CORP	87236YAG3	Investment-grade corporate bonds	70,400,000	11/01/2021	0.43%
TD AMERITRADE HOLDING CORP	87236YAA6	Investment-grade corporate bonds	28,909,000	12/01/2019	0.18%
TORONTO-DOMINION BANK/THE	89114QBW7	Investment-grade corporate bonds	28,500,000	01/25/2021	0.17%
TORONTO-DOMINION BANK/THE	89114QBH0	Investment-grade corporate bonds	26,000,000	04/07/2021	0.16%
TORONTO-DOMINION BANK/THE	89114QC30	Investment-grade corporate bonds	38,200,000	06/11/2021	0.23%
TORONTO-DOMINION BANK/THE	89114QBM9	Investment-grade corporate bonds	1,001,000	07/13/2021	0.01%
TORONTO-DOMINION BANK/THE	89114Q3J5	Investment-grade corporate bonds	42,000,000	07/22/2022	0.25%
TORONTO-DOMINION BANK/THE	89114QC63	Investment-grade corporate bonds	17,600,000	09/17/2020	0.11%
TORONTO-DOMINION BANK/THE	89114QAW8	Investment-grade corporate bonds	7,300,000	11/05/2019	0.04%
TORONTO-DOMINION BANK/THE	89114QBD9	Investment-grade corporate bonds	1,700,000	12/14/2020	0.01%
TOTAL CAPITAL INTERNATIONAL SA	89153VAR0	Investment-grade corporate bonds	32,515,000	07/12/2021	0.20%
TRANSCANADA PIPELINES LTD	89352HAU3	Investment-grade corporate bonds	24,100,000	11/15/2019	0.15%
TYSON FOODS INC	902494BE2	Investment-grade corporate bonds	24,000,000	08/21/2020	0.15%
UBS AG/LONDON	902674XE5	Investment-grade corporate bonds	33,323,000	06/08/2020	0.20%
UBS AG/LONDON	902674XJ4	Investment-grade corporate bonds	31,918,000	12/01/2020	0.20%
UBS GROUP FUNDING SWITZERLAND AG	90351DAG2	Investment-grade corporate bonds	29,910,000	02/01/2022	0.19%
UBS GROUP FUNDING SWITZERLAND AG	90351DAE7	Investment-grade corporate bonds	35,554,000	04/14/2021	0.22%
UBS GROUP FUNDING SWITZERLAND AG	90351DAC1	Investment-grade corporate bonds	28,900,000	09/24/2020	0.18%
UDR INC	90265EAH3	Investment-grade corporate bonds	1,400,000	10/01/2020	0.01%
UNITED TECHNOLOGIES CORP	913017CK3	Investment-grade corporate bonds	24,500,000	11/01/2019	0.15%
UNITEDHEALTH GROUP INC	91324PDG4	Investment-grade corporate bonds	27,450,000	06/15/2021	0.17%
US BANCORP	91159HHQ6	Investment-grade corporate bonds	13,507,000	01/24/2022	0.08%
US BANK NA/CINCINNATI OH	90331HNO2	Investment-grade corporate bonds	38,700,000	04/26/2021	0.24%
US BANK NA/CINCINNATI OH	90331HNT6	Investment-grade corporate bonds	57,880,000	05/21/2021	0.35%
US BANK NA/CINCINNATI OH	90331HPD9	Investment-grade corporate bonds	45,000,000	05/23/2022	0.27%
US BANK NA/CINCINNATI OH	90331HNNH2	Investment-grade corporate bonds	2,420,000	10/23/2020	0.01%
US BANK NA/CINCINNATI OH	90331HNY5	Investment-grade corporate bonds	10,200,000	11/16/2021	0.06%
VERIZON COMMUNICATIONS INC	92343VDX9	Investment-grade corporate bonds	10,300,000	03/16/2022	0.06%
VERIZON COMMUNICATIONS INC	92343VDZ4	Investment-grade corporate bonds	4,200,000	05/22/2020	0.03%
VERIZON COMMUNICATIONS INC	92343VDE1	Investment-grade corporate bonds	80,000	08/15/2019	0.00%
VULCAN MATERIALS CO	929160AX7	Investment-grade corporate bonds	35,938,000	03/01/2021	0.22%
WALGREENS BOOTS ALLIANCE INC	931427AA6	Investment-grade corporate bonds	10,525,000	11/18/2019	0.06%
WEA FINANCE LLC / WESTFIELD UK & EUROPE FINANCE PLC	92890HAB8	Investment-grade corporate bonds	94,000,000	09/17/2019	0.57%
WELLS FARGO & CO	949746SP7	Investment-grade corporate bonds	26,035,000	02/11/2022	0.16%
WELLS FARGO & CO	949746RT0	Investment-grade corporate bonds	33,686,000	03/04/2021	0.21%
WELLS FARGO & CO	94974BGN4	Investment-grade corporate bonds	6,012,000	07/22/2020	0.04%
WELLS FARGO & CO	949746SB8	Investment-grade corporate bonds	14,417,000	07/26/2021	0.09%

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Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
WELLS FARGO & CO	94974BGS3	Investment-grade corporate bonds	5,772,000	12/07/2020	0.04%
WELLS FARGO BANK NA	94988J5W3	Investment-grade corporate bonds	18,400,000	05/27/2022	0.11%
WELLS FARGO BANK NA	94988J5Q6	Investment-grade corporate bonds	23,700,000	07/23/2021	0.14%
WELLS FARGO BANK NA	94988J5U7	Investment-grade corporate bonds	35,700,000	10/22/2021	0.22%
WESTPAC BANKING CORP	961214DH3	Investment-grade corporate bonds	21,400,000	01/11/2022	0.13%
WESTPAC BANKING CORP	961214DV2	Investment-grade corporate bonds	23,450,000	01/25/2021	0.14%
WESTPAC BANKING CORP	961214DL4	Investment-grade corporate bonds	14,900,000	03/06/2020	0.09%
WESTPAC BANKING CORP	961214DY6	Investment-grade corporate bonds	14,300,000	05/15/2020	0.09%
WESTPAC BANKING CORP	961214CZ4	Investment-grade corporate bonds	12,950,000	08/19/2019	0.08%
WILLIAMS COS INC/THE	96950FAD6	Investment-grade corporate bonds	60,201,000	03/15/2020	0.37%
ZOETIS INC	98978VAR4	Investment-grade corporate bonds	60,480,000	08/20/2021	0.37%
BNP PARIBAS	----	Repurchase agreement	50,000,000	09/06/2019	0.30%
RBC CAPITAL MARKETS, LLC	----	Repurchase agreement	25,000,000	09/06/2019	0.15%
ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2005-WF1	004421QQ9	Residential MBS (non-agency)	1,006,281	05/25/2035	0.01%
ALTERNATIVE LOAN TRUST 2004-J5	12667FLL7	Residential MBS (non-agency)	5,363,035	08/25/2034	0.03%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUG	03072SQC2	Residential MBS (non-agency)	485,497	05/25/2034	0.00%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUG	03072SJ97	Residential MBS (non-agency)	2,156,312	09/25/2035	0.01%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUG	03072SL94	Residential MBS (non-agency)	3,962,463	10/25/2035	0.02%
ANGEL OAK MORTGAGE FUND EU TRUST	03463UAA5	Residential MBS (non-agency)	22,000,000	07/26/2049	0.13%
ANGEL OAK MORTGAGE TRUST I LLC 2017-2	03463NAA1	Residential MBS (non-agency)	2,251,886	07/25/2047	0.01%
ANGEL OAK MORTGAGE TRUST I LLC 2018-3	03464NAA0	Residential MBS (non-agency)	17,647,726	09/25/2048	0.11%
ANGEL OAK MORTGAGE TRUST I LLC 2019-1	03464MAA2	Residential MBS (non-agency)	11,288,196	11/25/2048	0.07%
ARGENT SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFICATE	040104JJ1	Residential MBS (non-agency)	2,263,891	05/25/2034	0.01%
ARROYO MORTGAGE TRUST 2019-3	04285AAA3	Residential MBS (non-agency)	23,700,000	10/25/2048	0.14%
BANC OF AMERICA FUNDING 2005-B TRUST	05946XRW5	Residential MBS (non-agency)	276,307	04/20/2035	0.00%
BANC OF AMERICA FUNDING 2015-R4 TRUST	05990RAS0	Residential MBS (non-agency)	4,600,269	08/27/2036	0.03%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-EC1	0738795D6	Residential MBS (non-agency)	1,958,664	11/25/2035	0.01%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC1	073879VF2	Residential MBS (non-agency)	1,955,886	05/25/2035	0.01%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC2	073879E38	Residential MBS (non-agency)	5,247,990	08/25/2035	0.03%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2007-HE7	07387VAA7	Residential MBS (non-agency)	8,512,834	10/25/2037	0.05%
BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD1	073877AD4	Residential MBS (non-agency)	526,186	08/25/2043	0.00%
BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD3	073877CP5	Residential MBS (non-agency)	185,763	07/25/2035	0.00%
BELLEMEADE RE LTD	078769AB2	Residential MBS (non-agency)	12,463	07/25/2025	0.00%
BRAVO RESIDENTIAL FUNDING TRUST 2019-1	10568GAD9	Residential MBS (non-agency)	12,347,721	03/25/2058	0.08%
CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-RFC1	14453EAD4	Residential MBS (non-agency)	7,531,545	03/25/2036	0.05%
CIT MORTGAGE LOAN TRUST 2007-1	12559QAD4	Residential MBS (non-agency)	3,511,377	10/25/2037	0.02%
COLT 2018-1 MORTGAGE LOAN TRUST	19687UAA1	Residential MBS (non-agency)	5,433,175	02/25/2048	0.03%
COLT 2019-1 MORTGAGE LOAN TRUST	19687XAA5	Residential MBS (non-agency)	2,908,394	03/25/2049	0.02%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126673EV0	Residential MBS (non-agency)	577,905	01/25/2035	0.00%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670NF1	Residential MBS (non-agency)	1,020,662	01/25/2036	0.01%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670XR4	Residential MBS (non-agency)	1,518,709	04/25/2036	0.01%

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COUNTRYWIDE ASSET-BACKED CERTIFICATES	1266737E6	Residential MBS (non-agency)	1,433,921	08/25/2035	0.01%
CSMC SERIES 2010-9R	12644NAE6	Residential MBS (non-agency)	15,183,957	08/27/2037	0.10%
CSMC SERIES 2015-2R	12649QBG8	Residential MBS (non-agency)	11,838,252	08/27/2036	0.07%
CWABS ASSET-BACKED CERTIFICATES TRUST 2004-10	126673JV5	Residential MBS (non-agency)	9,500,218	12/25/2034	0.06%
CWABS ASSET-BACKED CERTIFICATES TRUST 2004-AB2	126673QG0	Residential MBS (non-agency)	2,348,932	05/25/2036	0.01%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-3	126673B84	Residential MBS (non-agency)	2,811,832	08/25/2035	0.02%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-4	126673R20	Residential MBS (non-agency)	2,852,942	10/25/2035	0.02%
DEEPHAVE RESIDENTIAL MORTGAGE TRUST 2019-2	24381PAA1	Residential MBS (non-agency)	16,132,726	04/25/2059	0.10%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2017-3	24381FAA3	Residential MBS (non-agency)	1,667,915	10/25/2047	0.01%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2018-1	24380PAA2	Residential MBS (non-agency)	10,895,921	12/25/2057	0.07%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2019-3	24381NAA6	Residential MBS (non-agency)	10,700,000	07/25/2059	0.07%
ELLINGTON FINANCIAL MORTGAGE TRUST 2017-1	31572XAA8	Residential MBS (non-agency)	9,360,352	10/25/2047	0.06%
ELLINGTON FINANCIAL MORTGAGE TRUST 2018-1	31573NAM3	Residential MBS (non-agency)	15,135,479	10/25/2058	0.09%
ELLINGTON FINANCIAL MORTGAGE TRUST 2019-1	31573MAA1	Residential MBS (non-agency)	10,772,683	06/25/2059	0.07%
ELLINGTON LOAN ACQUISITION TRUST 2007-1	288542AD5	Residential MBS (non-agency)	2,684,368	05/25/2037	0.02%
ENCORE CREDIT RECEIVABLES TRUST 2005-1	126673VP4	Residential MBS (non-agency)	9,871,360	07/25/2035	0.06%
EQUIFIRST MORTGAGE LOAN TRUST 2005-1	29445FCQ9	Residential MBS (non-agency)	3,617,613	04/25/2035	0.02%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2004-FF7	32027NLA7	Residential MBS (non-agency)	1,790,831	09/25/2034	0.01%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2004-FFH4	32027NPG0	Residential MBS (non-agency)	878,072	01/25/2035	0.01%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH3	32027NVD0	Residential MBS (non-agency)	2,790,821	09/25/2035	0.02%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH4	32027NXD8	Residential MBS (non-agency)	7,075,337	12/25/2035	0.04%
FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2005-FF12	32027NXW6	Residential MBS (non-agency)	1,192,547	11/25/2036	0.01%
FWD SECURITIZATION TRUST	302980AA5	Residential MBS (non-agency)	10,000,000	06/25/2049	0.06%
GALTON FUNDING MORTGAGE TRUST 2017-1	36417JAY5	Residential MBS (non-agency)	6,026,299	11/25/2057	0.04%
GALTON FUNDING MORTGAGE TRUST 2017-2	36418AAJ6	Residential MBS (non-agency)	27,210,000	06/25/2059	0.17%
GALTON FUNDING MORTGAGE TRUST 2018-2	36418GAU8	Residential MBS (non-agency)	16,861,750	10/25/2058	0.11%
GCAT 2019-NQM1 LLC	36166PAA6	Residential MBS (non-agency)	24,383,892	02/25/2059	0.15%
GE-WMC ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2005-2	367910AR7	Residential MBS (non-agency)	2,093,537	12/25/2035	0.01%
GSAA HOME EQUITY TRUST 2005-6	36242D3W1	Residential MBS (non-agency)	1,163,630	06/25/2035	0.01%
GSAA HOME EQUITY TRUST 2005-8	362341CT4	Residential MBS (non-agency)	7,316,811	06/25/2035	0.04%
GSAMP TRUST 2004-AR2	36242DDP5	Residential MBS (non-agency)	1,152,407	08/25/2034	0.01%
GSAMP TRUST 2006-HE7	36245EAE8	Residential MBS (non-agency)	1,391,782	10/25/2046	0.01%
HOME Banc MORTGAGE TRUST 2005-4	43739EBS5	Residential MBS (non-agency)	12,108,381	10/25/2035	0.07%
HOMEWARD OPPORTUNITIES FUND I TRUST 2018-1	43789AAA2	Residential MBS (non-agency)	12,862,975	06/25/2048	0.08%
JP MORGAN MORTGAGE ACQUISITION CORP 2005-FLD1	46626LAW0	Residential MBS (non-agency)	215,115	07/25/2035	0.00%
JP MORGAN MORTGAGE ACQUISITION TRUST 2006-CH1	46629TAE0	Residential MBS (non-agency)	541,282	07/25/2036	0.00%
JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH1	46630LAY0	Residential MBS (non-agency)	8,540,000	11/25/2036	0.05%
JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH4	46630CAD6	Residential MBS (non-agency)	3,012,550	01/25/2036	0.02%
JP MORGAN RESECURITIZATION TRUST SERIES 2014-1	46641TBG8	Residential MBS (non-agency)	6,682,051	06/26/2035	0.04%
LONG BEACH MORTGAGE LOAN TRUST 2004-1	542514EU4	Residential MBS (non-agency)	700,182	02/25/2034	0.00%
MASTR ADJUSTABLE RATE MORTGAGES TRUST 2004-13	576433UM6	Residential MBS (non-agency)	1,356,209	11/21/2034	0.01%

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MASTR ASSET-BACKED SECURITIES TRUST 2006-FRE1	57643LPP5	Residential MBS (non-agency)	1,608,830	12/25/2035	0.01%
MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2005-AR1	59020UG90	Residential MBS (non-agency)	1,443,742	06/25/2036	0.01%
NEW CENTURY HOME EQUITY LOAN TRUST 2005-2	64352VKU4	Residential MBS (non-agency)	1,263,654	06/25/2035	0.01%
NEW CENTURY HOME EQUITY LOAN TRUST 2005-3	64352VLL3	Residential MBS (non-agency)	4,029,879	07/25/2035	0.02%
NOMURA HOME EQUITY LOAN INC HOME EQUITY LOAN TRUST SERIES 2	65536HAG3	Residential MBS (non-agency)	2,207,027	05/25/2035	0.01%
NOMURA RESECURITIZATION TRUST 2015-8R	65541AAL0	Residential MBS (non-agency)	4,149,236	11/25/2047	0.03%
OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NAX1	Residential MBS (non-agency)	1,393,870	04/25/2035	0.01%
OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NBP7	Residential MBS (non-agency)	12,082,000	07/25/2035	0.07%
OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NBM4	Residential MBS (non-agency)	3,513,363	07/25/2035	0.02%
PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFI	70069FFK8	Residential MBS (non-agency)	1,007,283	01/25/2036	0.01%
PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SE	70069FEK9	Residential MBS (non-agency)	6,607,092	02/25/2035	0.04%
POPULAR ABS MORTGAGE PASS-THROUGH TRUST 2005-A	73316PDA5	Residential MBS (non-agency)	215,328	06/25/2035	0.00%
RAMP SERIES 2005-RS1 TRUST	76112BJG6	Residential MBS (non-agency)	873,084	01/25/2035	0.01%
RAMP SERIES 2005-RS6 TRUST	76112BTU4	Residential MBS (non-agency)	6,051,139	06/25/2035	0.04%
RASC SERIES 2004-KS10 TRUST	76110WG34	Residential MBS (non-agency)	7,352,980	11/25/2034	0.04%
RASC SERIES 2004-KS12 TRUST	76110WK88	Residential MBS (non-agency)	1,289,183	01/25/2035	0.01%
RASC SERIES 2005-KS11 TRUST	76110W7D2	Residential MBS (non-agency)	868,706	12/25/2035	0.01%
RASC SERIES 2005-KS12 TRUST	753910AD0	Residential MBS (non-agency)	1,664,585	01/25/2036	0.01%
RASC SERIES 2006-KS7 TRUST	75406XAD1	Residential MBS (non-agency)	960,260	09/25/2036	0.01%
SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-CB1	81375WHF6	Residential MBS (non-agency)	11,474,977	01/25/2036	0.07%
SG RESIDENTIAL MORTGAGE TRUST 2018-1	81880KAA8	Residential MBS (non-agency)	5,163,662	04/27/2048	0.03%
SOUNDVIEW HOME LOAN TRUST 2005-CTX1	83611PBV2	Residential MBS (non-agency)	1,303,315	11/25/2035	0.01%
SOUNDVIEW HOME LOAN TRUST 2006-2	83611MNH7	Residential MBS (non-agency)	2,502,098	03/25/2036	0.02%
SPRUCE HILL MORTGAGE LOAN TRUST	85211XAA1	Residential MBS (non-agency)	24,184,155	04/29/2049	0.15%
STARWOOD MORTGAGE RESIDENTIAL TRUST 2018-IMC1	85572KAA2	Residential MBS (non-agency)	11,122,231	03/25/2048	0.07%
STARWOOD MORTGAGE RESIDENTIAL TRUST 2018-IMC2	85572PAA1	Residential MBS (non-agency)	19,669,768	10/25/2048	0.12%
STARWOOD MORTGAGE RESIDENTIAL TRUST 2019-1	85571KAA3	Residential MBS (non-agency)	32,000,000	06/25/2049	0.19%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2004-7	86358EKH8	Residential MBS (non-agency)	2,592,740	08/25/2034	0.02%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-1	86358EQJ8	Residential MBS (non-agency)	3,325,932	02/25/2035	0.02%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-3	86358ERW8	Residential MBS (non-agency)	830,463	04/25/2035	0.01%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-5	86358ETG1	Residential MBS (non-agency)	836,311	06/25/2035	0.01%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-8	86358EXP6	Residential MBS (non-agency)	262,646	10/25/2035	0.00%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE1	86358EUV6	Residential MBS (non-agency)	843,609	07/25/2035	0.01%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-G	86360XAC4	Residential MBS (non-agency)	3,250,216	07/25/2036	0.02%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-N	86360PAD9	Residential MBS (non-agency)	446,023	05/25/2036	0.00%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-O	86359UAE9	Residential MBS (non-agency)	2,157,848	04/25/2036	0.01%
TOWD POINT HE TRUST 2019-HE1	89178AAA4	Residential MBS (non-agency)	6,134,399	04/25/2048	0.04%
TOWD POINT MORTGAGE TRUST 2017-1	89173FAA8	Residential MBS (non-agency)	2,513,069	10/25/2056	0.02%
VERUS SECURITIZATION TRUST	92537HAA9	Residential MBS (non-agency)	23,471,000	07/25/2059	0.14%
VERUS SECURITIZATION TRUST 2017-2	92536EAA7	Residential MBS (non-agency)	9,944,859	07/25/2047	0.06%
VERUS SECURITIZATION TRUST 2017-SG1	92536KAA3	Residential MBS (non-agency)	3,580,289	11/25/2047	0.02%

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VERUS SECURITIZATION TRUST 2018-2	92535TAA5	Residential MBS (non-agency)	21,290,551	06/01/2058	0.13%
VERUS SECURITIZATION TRUST 2019-1	92537DAA8	Residential MBS (non-agency)	34,311,260	02/25/2059	0.21%
VERUS SECURITIZATION TRUST 2019-2	92537GAA1	Residential MBS (non-agency)	26,317,651	04/25/2059	0.16%
WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2005-2 TRUS	9497ENAD5	Residential MBS (non-agency)	961,905	11/25/2035	0.01%
WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2005-3 TRUS	9497EMAG0	Residential MBS (non-agency)	1,097,746	12/25/2035	0.01%
ALLY AUTO RECEIVABLES TRUST 2019-1	02004WAB7	Short-term asset-backed securities	10,365,000	03/15/2022	0.06%
AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST	02587AAJ3	Short-term asset-backed securities	35,246,000	09/15/2022	0.21%
AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST	02582JHE3	Short-term asset-backed securities	38,200,000	11/15/2022	0.23%
BANK OF THE WEST AUTO TRUST 2019-1	065606AA3	Short-term asset-backed securities	8,349,338	07/15/2020	0.05%
CAPITAL ONE MULTI-ASSET EXECUTION TRUST	14041NFK2	Short-term asset-backed securities	7,200,000	01/17/2023	0.04%
CAPITAL ONE MULTI-ASSET EXECUTION TRUST	14041NFF3	Short-term asset-backed securities	23,391,000	06/15/2022	0.14%
CAPITAL ONE MULTI-ASSET EXECUTION TRUST	14041NFH9	Short-term asset-backed securities	2,212,000	09/15/2022	0.01%
CARMAX AUTO OWNER TRUST 2016-2	14314MAD5	Short-term asset-backed securities	16,667,000	09/15/2021	0.10%
CARMAX AUTO OWNER TRUST 2017-3	14314WAD3	Short-term asset-backed securities	2,153,624	04/15/2022	0.01%
CHASE ISSUANCE TRUST	161571FK5	Short-term asset-backed securities	39,720,000	08/15/2021	0.24%
CITIBANK CREDIT CARD ISSUANCE TRUST	17305EGH2	Short-term asset-backed securities	73,373,000	09/20/2021	0.45%
CITIBANK CREDIT CARD ISSUANCE TRUST	17305EFW0	Short-term asset-backed securities	15,680,000	11/19/2021	0.10%
DISCOVER CARD EXECUTION NOTE TRUST	254683BP9	Short-term asset-backed securities	53,383,000	10/17/2022	0.32%
FORD CREDIT AUTO OWNER TRUST 2019-B	34532DAB3	Short-term asset-backed securities	20,000,000	02/15/2022	0.12%
FORD CREDIT FLOORPLAN MASTER OWNER TRUST A	34528QDW1	Short-term asset-backed securities	4,300,000	01/15/2022	0.03%
FORD CREDIT FLOORPLAN MASTER OWNER TRUST A	34528QFD1	Short-term asset-backed securities	25,639,000	11/15/2021	0.16%
HYUNDAI AUTO LEASE SECURITIZATION TRUST 2017-C	44891QAD4	Short-term asset-backed securities	21,580,778	02/16/2021	0.13%
SANTANDER RETAIL AUTO LEASE TRUST 2017-A	80285AAG0	Short-term asset-backed securities	7,578,444	01/20/2021	0.05%
STATION PLACE SECURITIZATION TRUST 2018-5	85773GAA8	Short-term asset-backed securities	17,687,000	09/24/2019	0.11%
STATION PLACE SECURITIZATION TRUST 2018-8	85775AAA9	Short-term asset-backed securities	32,228,000	02/24/2020	0.20%
STATION PLACE SECURITIZATION TRUST SERIES 2019-3	85775BAA7	Short-term asset-backed securities	23,217,000	06/24/2020	0.14%
USAA AUTO OWNER TRUST	90290EAB5	Short-term asset-backed securities	9,500,000	02/15/2022	0.06%

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

