

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BELLEMEADE RE 2017-1 LTD	078767AA8	Agency CMO	12,769,879	10/25/2027	0.08%
BELLEMEADE RE 2018-2 LTD	07877DAA4	Agency CMO	20,554,480	8/25/2028	0.13%
BELLEMEADE RE 2019-2 LTD	07877BAA8	Agency CMO	17,500,000	4/25/2029	0.11%
CONNECTICUT AVENUE SECURITIES TRUST 2018-R07	20753QAA7	Agency CMO	21,083,711	4/25/2031	0.13%
CONNECTICUT AVENUE SECURITIES TRUST 2019-R01	20754FAB8	Agency CMO	14,738,596	7/25/2031	0.09%
CONNECTICUT AVENUE SECURITIES TRUST 2019-R02	20753KAA0	Agency CMO	16,243,660	8/25/2031	0.10%
CONNECTICUT AVENUE SECURITIES TRUST 2019-R03	20753MAA6	Agency CMO	5,514,583	9/25/2031	0.04%
EAGLE RE 2019-1 LTD	269822AA0	Agency CMO	5,304,000	4/25/2029	0.03%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAC8	Agency CMO	328,121	1/25/2024	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAE4	Agency CMO	23,082	5/25/2024	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAR5	Agency CMO	18,885,428	11/25/2024	0.13%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAV6	Agency CMO	27,859,040	2/25/2025	0.19%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAZ7	Agency CMO	8,948,856	5/25/2025	0.06%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBD5	Agency CMO	44,241,257	7/25/2025	0.31%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBM5	Agency CMO	40,707,193	8/25/2028	0.30%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBU7	Agency CMO	15,958,218	8/25/2028	0.12%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XCB8	Agency CMO	47,784,250	9/25/2028	0.34%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDC5	Agency CMO	6,999,981	1/25/2029	0.05%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDG6	Agency CMO	335,146	1/25/2029	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XDZ4	Agency CMO	996,751	5/25/2029	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XJS4	Agency CMO	725,488	10/25/2029	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XLS1	Agency CMO	551,003	11/25/2029	0.00%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XUS1	Agency CMO	8,568,532	5/25/2030	0.05%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XYS7	Agency CMO	12,316,576	7/25/2030	0.08%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XJ21	Agency CMO	2,371,365	10/25/2030	0.02%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XQ31	Agency CMO	2,045,078	12/25/2030	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XX25	Agency CMO	7,709,537	1/25/2031	0.05%
FANNIE MAE POOL	31402DRN2	Agency CMO	1	9/1/2019	0.00%
FANNIE MAE POOL	31403C5N7	Agency CMO	46	12/1/2019	0.00%
FANNIE MAE REMICS	31397QWQ7	Agency CMO	4	8/25/2019	0.00%
FANNIE MAE REMICS	31397SAY0	Agency CMO	396	6/25/2020	0.00%
FANNIE MAE REMICS	31398RCS2	Agency CMO	3,096	1/25/2021	0.00%
FANNIE MAE REMICS	31358NCV2	Agency CMO	458	5/25/2022	0.00%
FANNIE MAE REMICS	31397NEB7	Agency CMO	573	3/25/2024	0.00%
FANNIE MAE REMICS	31397Q5M6	Agency CMO	4,265	9/25/2025	0.00%
FANNIE MAE REMICS	31394EGS1	Agency CMO	594,001	10/25/2031	0.00%
FANNIE MAE REMICS	31393A5B9	Agency CMO	121,904	3/25/2033	0.00%
FANNIE MAE REMICS	31394DA42	Agency CMO	8,660	2/25/2035	0.00%
FANNIE MAE REMICS	31396KMG4	Agency CMO	246,120	8/25/2036	0.00%
FANNIE MAE REMICS	31396YHT2	Agency CMO	15,799	2/25/2038	0.00%
FANNIE MAE REMICS	31397SE83	Agency CMO	3,878	2/25/2039	0.00%

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FANNIE MAE REMICS	31397Q6H6	Agency CMO	11,722	3/25/2039	0.00%
FANNIE MAE REMICS	31397U3J6	Agency CMO	10,663	10/25/2039	0.00%
FANNIE MAE REMICS	31398TH53	Agency CMO	61,866	7/25/2040	0.00%
FANNIE MAE REMICS	31398TXE6	Agency CMO	566,475	8/25/2040	0.00%
FREDDIE MAC REMICS	31395FYZ1	Agency CMO	140	9/15/2019	0.00%
FREDDIE MAC REMICS	3133T12W1	Agency CMO	51,576	11/15/2023	0.00%
FREDDIE MAC REMICS	31398LSE9	Agency CMO	42,956	7/15/2034	0.00%
FREDDIE MAC REMICS	31397HJC3	Agency CMO	50,857	5/15/2037	0.00%
FREDDIE MAC REMICS	31398EHW7	Agency CMO	13,316	5/15/2037	0.00%
FREDDIE MAC REMICS	3137A1Z30	Agency CMO	136,712	6/15/2037	0.00%
FREDDIE MAC STACR TRUST 2018-HQA2	35563XAA0	Agency CMO	690,000	10/25/2048	0.00%
FREDDIE MAC STACR TRUST 2019-DNA1	35563KAA8	Agency CMO	25,235,000	1/25/2049	0.16%
FREDDIE MAC STACR TRUST 2019-DNA2	35564LAA5	Agency CMO	15,000,000	3/25/2049	0.10%
FREDDIE MAC STACR TRUST 2019-HQA1	35563MAA4	Agency CMO	11,800,000	2/25/2049	0.08%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AL3	Agency CMO	5,385,550	2/25/2024	0.03%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0AX7	Agency CMO	11,508,272	4/25/2024	0.07%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0BK4	Agency CMO	14,653,280	8/25/2024	0.10%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0BW8	Agency CMO	7,718,602	8/25/2024	0.05%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0CG2	Agency CMO	6,543,878	9/25/2024	0.04%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0CU1	Agency CMO	20,449,815	10/25/2024	0.14%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0DF3	Agency CMO	8,925,894	10/25/2024	0.06%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0DW6	Agency CMO	2,181,798	1/25/2025	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0EJ4	Agency CMO	30,412,829	3/25/2025	0.20%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0FF1	Agency CMO	7,628,829	5/25/2025	0.05%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0ET2	Agency CMO	11,762,540	10/25/2027	0.08%
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	3137G0GT0	Agency CMO	27,800,001	4/25/2028	0.18%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0HT9	Agency CMO	10,671,024	7/25/2028	0.07%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0KX6	Agency CMO	1,180,163	3/25/2029	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0LH0	Agency CMO	417,477	3/25/2029	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0LT4	Agency CMO	11,700,000	4/25/2029	0.07%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0MC0	Agency CMO	2,748,570	7/25/2029	0.02%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0MZ9	Agency CMO	3,840,333	8/25/2029	0.02%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0NW5	Agency CMO	20,182,970	10/25/2029	0.13%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0PT0	Agency CMO	15,105,131	12/25/2029	0.10%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0QP7	Agency CMO	1,462,261	3/25/2030	0.01%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES	3137G0UC1	Agency CMO	1,166,268	9/25/2030	0.01%
GNMA	38374UBP5	Agency CMO	14,746	5/16/2039	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	1,577,789	12/25/2030	0.01%
STACR TRUST 2018-DNA3	35563WAA2	Agency CMO	1,805,000	9/25/2048	0.01%

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FANNIE MAE POOL	31402QR78	Agency Pass-Through	601	11/1/2019	0.00%
FANNIE MAE POOL	31403C2Z3	Agency Pass-Through	812	6/1/2020	0.00%
FANNIE MAE POOL	3138EBZ4	Agency Pass-Through	7,470	5/1/2023	0.00%
FANNIE MAE POOL	31418MSV5	Agency Pass-Through	3,726	11/1/2023	0.00%
FREDDIE MAC GOLD POOL	3128M1F61	Agency Pass-Through	1,045	11/1/2019	0.00%
FREDDIE MAC GOLD POOL	3128MBTL1	Agency Pass-Through	4,335	5/1/2021	0.00%
GINNIE MAE I POOL	36241KAJ7	Agency Pass-Through	344	10/15/2019	0.00%
CHARIOT FUNDING LLC	15963RBD4	Asset-backed commercial paper	50,000,000	2/5/2020	0.32%
MATCHPOINT FINANCE PLC	57666BUH1	Asset-backed commercial paper	8,000,000	7/17/2019	0.05%
SALISBURY RECEIVABLES CO LLC	79490BW51	Asset-backed commercial paper	48,000,000	9/5/2019	0.30%
SHEFFIELD RECEIVABLES CO LLC	82124MZD5	Asset-backed commercial paper	20,620,000	12/13/2019	0.13%
AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST	02582JHN3	Asset-backed securities	6,630,000	5/16/2022	0.04%
CAPITAL ONE MULTI-ASSET EXECUTION TRUST	14041NES6	Asset-backed securities	53,595,000	6/15/2022	0.34%
FINANCE OF AMERICA STRUCTURED SECURITIES TRUST 2019-HB1	31739HAA3	Asset-backed securities	9,657,678	4/25/2029	0.06%
FORD CREDIT FLOORPLAN MASTER OWNER TRUST A	34528QDX9	Asset-backed securities	7,034,000	1/15/2022	0.04%
FORD CREDIT FLOORPLAN MASTER OWNER TRUST A	34528QFZ2	Asset-backed securities	7,540,000	5/15/2023	0.05%
MELLO WAREHOUSE SECURITIZATION TRUST 2018-1	585492AA9	Asset-backed securities	20,053,000	11/25/2051	0.13%
MELLO WAREHOUSE SECURITIZATION TRUST 2019-1	585503AA3	Asset-backed securities	21,799,000	6/25/2052	0.14%
RMF BUYOUT ISSUANCE TRUST 2018-1	76971BAA8	Asset-backed securities	5,307,512	11/25/2028	0.03%
STATION PLACE SECURITIZATION TRUST SERIES 2019-3	85775BAA7	Asset-backed securities	23,217,000	6/24/2020	0.15%
TOWD POINT ASSET TRUST 2018-SL1	89174UAA4	Asset-backed securities	2,770,548	1/25/2046	0.02%
BARCLAYS BANK PLC/NY	06742TKR6	Certificate of deposit	28,000,000	10/15/2019	0.18%
CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK/NEW YORK	22532XJG4	Certificate of deposit	21,250,000	5/11/2020	0.14%
NORDEA BANK ABP/NEW YORK NY	65558TEF8	Certificate of deposit	28,000,000	2/12/2021	0.18%
SUMITOMO MITSUI BANKING CORP/NEW YORK	86563YXB4	Certificate of deposit	19,650,000	6/5/2019	0.12%
SUMITOMO MITSUI BANKING CORP/NEW YORK	86565BZV6	Certificate of deposit	28,000,000	5/13/2021	0.18%
SVENSKA HANDELSBANKEN/NEW YORK NY	86958JB65	Certificate of deposit	14,750,000	4/1/2020	0.09%
SWEDBANK AB/NEW YORK	87019UW88	Certificate of deposit	28,500,000	8/24/2020	0.18%
AIR LIQUIDE US LLC	00912UTK6	Commercial paper	21,000,000	6/19/2019	0.13%
ALBEMARLE CORP	01265RT57	Commercial paper	21,000,000	6/5/2019	0.13%
ALBEMARLE CORP	01265RT65	Commercial paper	22,000,000	6/6/2019	0.14%
AMERICAN ELECTRIC POWER CO INC	0255E3TE8	Commercial paper	45,000,000	6/14/2019	0.29%
ANHEUSER-BUSCH INBEV WORLDWIDE INC	03523LTU9	Commercial paper	28,000,000	6/28/2019	0.18%
ARROW ELECTRONICS INC	04273MT45	Commercial paper	21,750,000	6/4/2019	0.14%
ARROW ELECTRONICS INC	04273MT52	Commercial paper	42,000,000	6/5/2019	0.27%
ARROW ELECTRONICS INC	04273MT60	Commercial paper	35,000,000	6/6/2019	0.22%
ARROW ELECTRONICS INC	04273MT78	Commercial paper	9,000,000	6/7/2019	0.06%
ARROW ELECTRONICS INC	04273MTJ2	Commercial paper	9,500,000	6/18/2019	0.06%
ARROW ELECTRONICS INC	04273MTQ6	Commercial paper	13,500,000	6/24/2019	0.09%
AT&T INC	0020A3WS5	Commercial paper	47,000,000	9/26/2019	0.30%
AUTONATION INC	05330NT33	Commercial paper	121,000,000	6/3/2019	0.77%

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AVIATION CAPITAL GROUP LLC	05369CT56	Commercial paper	30,000,000	6/5/2019	0.19%
AVIATION CAPITAL GROUP LLC	05369CTE7	Commercial paper	39,500,000	6/14/2019	0.25%
BAT INTERNATIONAL FINANCE PLC	05531NT71	Commercial paper	47,000,000	6/7/2019	0.30%
BELL CANADA INC	07787QUA2	Commercial paper	9,500,000	7/10/2019	0.06%
BELL CANADA INC	07787QUB0	Commercial paper	7,500,000	7/11/2019	0.05%
BELL CANADA INC	07787QUP9	Commercial paper	5,700,000	7/23/2019	0.04%
BELL CANADA INC	07787QV86	Commercial paper	56,000,000	8/8/2019	0.35%
BELL CANADA INC	07787QY18	Commercial paper	28,000,000	11/1/2019	0.18%
BOSTON SCIENTIFIC CORP	10114BTB3	Commercial paper	9,000,000	6/11/2019	0.06%
BOSTON SCIENTIFIC CORP	10114BTJ6	Commercial paper	32,750,000	6/18/2019	0.21%
BOSTON SCIENTIFIC CORP	10114BTL1	Commercial paper	25,000,000	6/20/2019	0.16%
BOSTON SCIENTIFIC CORP	10114BUR6	Commercial paper	15,750,000	7/25/2019	0.10%
BOSTON SCIENTIFIC CORP	10114BVS3	Commercial paper	15,000,000	8/26/2019	0.09%
BP CAPITAL MARKETS PLC	05568UU20	Commercial paper	25,000,000	7/2/2019	0.16%
BPCE SA	05571CZG9	Commercial paper	45,000,000	12/16/2019	0.28%
BROADCOM INC	11135NT61	Commercial paper	10,000,000	6/6/2019	0.06%
CABOT CORP	12705XTU4	Commercial paper	37,250,000	6/28/2019	0.24%
CANADIAN NATURAL RESOURCES LTD	13638XTR1	Commercial paper	28,000,000	6/25/2019	0.18%
CENTERPOINT ENERGY INC	1518T3TC6	Commercial paper	37,000,000	6/12/2019	0.24%
CIGNA CORP	12553YTS0	Commercial paper	23,000,000	6/26/2019	0.15%
CIGNA CORP	12553YUG4	Commercial paper	23,500,000	7/16/2019	0.15%
CIGNA CORP	12553YUQ2	Commercial paper	37,500,000	7/24/2019	0.24%
CONSTELLATION BRANDS INC	21037DT38	Commercial paper	40,500,000	6/3/2019	0.26%
CONSTELLATION BRANDS INC	21037DTH7	Commercial paper	9,500,000	6/17/2019	0.06%
CONSTELLATION BRANDS INC	21037DU10	Commercial paper	31,000,000	7/1/2019	0.20%
CONSTELLATION BRANDS INC	21037DU28	Commercial paper	11,500,000	7/2/2019	0.07%
CONTINENTAL RUBBER OF AMERICA CORP	21201CT71	Commercial paper	38,100,000	6/7/2019	0.24%
CRH AMERICA FINANCE INC	12636DTB4	Commercial paper	13,000,000	6/11/2019	0.08%
CRH AMERICA FINANCE INC	12636DTK4	Commercial paper	14,000,000	6/19/2019	0.09%
CRH AMERICA FINANCE INC	12636DU14	Commercial paper	5,000,000	7/1/2019	0.03%
CRH AMERICA FINANCE INC	12636DU22	Commercial paper	14,000,000	7/2/2019	0.09%
CRH AMERICA FINANCE INC	12636DU89	Commercial paper	14,400,000	7/8/2019	0.09%
CRH AMERICA FINANCE INC	12636DUN6	Commercial paper	14,000,000	7/22/2019	0.09%
CRH AMERICA FINANCE INC	12636DUS5	Commercial paper	31,700,000	7/26/2019	0.20%
CRH AMERICA FINANCE INC	12636DV96	Commercial paper	19,000,000	8/9/2019	0.12%
CROWN CASTLE INTERNATIONAL CORP	22823QT50	Commercial paper	23,000,000	6/5/2019	0.15%
CROWN CASTLE INTERNATIONAL CORP	22823QTE1	Commercial paper	23,500,000	6/14/2019	0.15%
CROWN CASTLE INTERNATIONAL CORP	22823QTL5	Commercial paper	4,500,000	6/20/2019	0.03%
DENTSPLY SIRONA INC	24902UTM4	Commercial paper	18,500,000	6/21/2019	0.12%
DOMINION ENERGY GAS HOLDINGS LLC	25737MTH1	Commercial paper	13,000,000	6/17/2019	0.08%
DOMINION ENERGY INC	2574P1TB8	Commercial paper	30,750,000	6/11/2019	0.20%

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DOMINION ENERGY INC	2574P1UF7	Commercial paper	9,300,000	7/15/2019	0.06%
DUPONT DE NEMOURS INC	26082NTA3	Commercial paper	47,000,000	6/10/2019	0.30%
DUPONT DE NEMOURS INC	26082NTB1	Commercial paper	23,500,000	6/11/2019	0.15%
DUPONT DE NEMOURS INC	26082NTQ8	Commercial paper	10,000,000	6/24/2019	0.06%
EASTMAN CHEMICAL CO	27743KT42	Commercial paper	16,100,000	6/4/2019	0.10%
EASTMAN CHEMICAL CO	27743KTC4	Commercial paper	25,800,000	6/12/2019	0.16%
EASTMAN CHEMICAL CO	27743KTT7	Commercial paper	12,877,000	6/27/2019	0.08%
EI DU PONT DE NEMOURS & CO	2635J5TL3	Commercial paper	28,000,000	6/20/2019	0.18%
ENBRIDGE US INC	29251VT71	Commercial paper	19,000,000	6/7/2019	0.12%
ENBRIDGE US INC	29251VTA4	Commercial paper	10,000,000	6/10/2019	0.06%
ENBRIDGE US INC	29251VTB2	Commercial paper	10,250,000	6/11/2019	0.07%
ENBRIDGE US INC	29251VTL0	Commercial paper	10,000,000	6/20/2019	0.06%
ENBRIDGE US INC	29251VU12	Commercial paper	21,000,000	7/1/2019	0.13%
ENBRIDGE US INC	29251VVC7	Commercial paper	46,500,000	8/12/2019	0.29%
ENBRIDGE US INC	29251VVL7	Commercial paper	11,500,000	8/20/2019	0.07%
ENCANA CORP	29250BT76	Commercial paper	32,750,000	6/7/2019	0.21%
ENCANA CORP	29250BTC5	Commercial paper	29,000,000	6/12/2019	0.18%
ENCANA CORP	29250BTD3	Commercial paper	32,500,000	6/13/2019	0.21%
ENCANA CORP	29250BTH4	Commercial paper	23,000,000	6/17/2019	0.15%
ENCANA CORP	29250BTL5	Commercial paper	9,500,000	6/20/2019	0.06%
ENI FINANCE USA INC	26876BTD3	Commercial paper	23,000,000	6/13/2019	0.15%
ENI FINANCE USA INC	26876BTJ0	Commercial paper	14,000,000	6/18/2019	0.09%
ENI FINANCE USA INC	26876BTM3	Commercial paper	10,000,000	6/21/2019	0.06%
ENI FINANCE USA INC	26876BTQ4	Commercial paper	8,350,000	6/24/2019	0.05%
ENI FINANCE USA INC	26876BU90	Commercial paper	9,000,000	7/9/2019	0.06%
ENI FINANCE USA INC	26876BUG4	Commercial paper	29,000,000	7/16/2019	0.18%
ENI FINANCE USA INC	26876BUS8	Commercial paper	27,020,000	7/26/2019	0.17%
ENTERGY CORP	29366GT35	Commercial paper	23,000,000	6/3/2019	0.15%
ENTERGY CORP	29366GUK5	Commercial paper	44,250,000	7/19/2019	0.28%
ENTERGY CORP	29366GVV0	Commercial paper	46,750,000	8/29/2019	0.30%
ENTERPRISE PRODUCTS OPERATING LLC	29380DTA8	Commercial paper	37,000,000	6/10/2019	0.24%
ENTERPRISE PRODUCTS OPERATING LLC	29380DTD2	Commercial paper	74,500,000	6/13/2019	0.47%
ENTERPRISE PRODUCTS OPERATING LLC	29380DTQ3	Commercial paper	14,500,000	6/24/2019	0.09%
ETP LEGACY LP	29277FT35	Commercial paper	120,000,000	6/3/2019	0.76%
FMC CORP	34410XT34	Commercial paper	37,900,000	6/3/2019	0.24%
FMC CORP	34410XTB6	Commercial paper	51,500,000	6/11/2019	0.33%
FMC CORP	34410XTK6	Commercial paper	19,000,000	6/19/2019	0.12%
FMC TECHNOLOGIES INC	3024X3T61	Commercial paper	6,000,000	6/6/2019	0.04%
FMC TECHNOLOGIES INC	3024X3TB0	Commercial paper	23,000,000	6/11/2019	0.15%
FMC TECHNOLOGIES INC	3024X3TL8	Commercial paper	22,750,000	6/20/2019	0.14%
FMC TECHNOLOGIES INC	3024X3TT1	Commercial paper	19,850,000	6/27/2019	0.13%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FMC TECHNOLOGIES INC	3024X3UH5	Commercial paper	36,000,000	7/17/2019	0.23%
FORTIVE CORP	34961ET47	Commercial paper	12,500,000	6/4/2019	0.08%
FORTIVE CORP	34961ET54	Commercial paper	24,000,000	6/5/2019	0.15%
FORTIVE CORP	34961ET62	Commercial paper	24,000,000	6/6/2019	0.15%
FORTIVE CORP	34961ETB1	Commercial paper	9,000,000	6/11/2019	0.06%
FORTIVE CORP	34961ETJ4	Commercial paper	35,000,000	6/18/2019	0.22%
FORTIVE CORP	34961ETK1	Commercial paper	19,500,000	6/19/2019	0.12%
FORTIVE CORP	34961ETT2	Commercial paper	19,500,000	6/27/2019	0.12%
GENERAL MOTORS FINANCIAL CO INC	37046UT50	Commercial paper	8,000,000	6/5/2019	0.05%
GENERAL MOTORS FINANCIAL CO INC	37046UT76	Commercial paper	10,000,000	6/7/2019	0.06%
GENERAL MOTORS FINANCIAL CO INC	37046UTB7	Commercial paper	9,000,000	6/11/2019	0.06%
GENERAL MOTORS FINANCIAL CO INC	37046UTE1	Commercial paper	19,000,000	6/14/2019	0.12%
GENERAL MOTORS FINANCIAL CO INC	37046UTL5	Commercial paper	17,500,000	6/20/2019	0.11%
GENERAL MOTORS FINANCIAL CO INC	37046UTM3	Commercial paper	10,000,000	6/21/2019	0.06%
GENERAL MOTORS FINANCIAL CO INC	37046UUV1	Commercial paper	23,250,000	7/29/2019	0.15%
HAWAIIAN ELECTRIC INDUSTRIES INC	41987LT61	Commercial paper	11,000,000	6/6/2019	0.07%
HUMANA INC	44486JTE9	Commercial paper	32,500,000	6/14/2019	0.21%
HUMANA INC	44486JUK3	Commercial paper	37,000,000	7/19/2019	0.23%
ING US FUNDING LLC	44988KGH6	Commercial paper	29,000,000	7/26/2019	0.18%
INTERPUBLIC GROUP OF COS INC/THE	46070QT67	Commercial paper	33,000,000	6/6/2019	0.21%
KEURIG DR PEPPER INC	49271KT38	Commercial paper	60,000,000	6/3/2019	0.38%
KEURIG DR PEPPER INC	49271KTM6	Commercial paper	18,500,000	6/21/2019	0.12%
KEURIG DR PEPPER INC	49271KTS3	Commercial paper	45,500,000	6/26/2019	0.29%
KINDER MORGAN INC/DE	49455MT32	Commercial paper	31,000,000	6/3/2019	0.20%
LVMH MOET HENNESSY LOUIS VUITTON INC	55078UX74	Commercial paper	38,000,000	10/7/2019	0.24%
LVMH MOET HENNESSY LOUIS VUITTON INC	55078UY16	Commercial paper	46,500,000	11/1/2019	0.29%
MARRIOTT INTERNATIONAL INC/MD	57163UT30	Commercial paper	15,000,000	6/3/2019	0.10%
MARRIOTT INTERNATIONAL INC/MD	57163UU20	Commercial paper	18,500,000	7/2/2019	0.12%
MOHAWK INDUSTRIES INC	60819KT34	Commercial paper	18,750,000	6/3/2019	0.12%
MOHAWK INDUSTRIES INC	60819KTA8	Commercial paper	5,433,000	6/10/2019	0.03%
MOHAWK INDUSTRIES INC	60819KTC4	Commercial paper	19,500,000	6/12/2019	0.12%
MOHAWK INDUSTRIES INC	60819KTD2	Commercial paper	14,000,000	6/13/2019	0.09%
MOHAWK INDUSTRIES INC	60819KTH3	Commercial paper	21,000,000	6/17/2019	0.13%
MOHAWK INDUSTRIES INC	60819KTU4	Commercial paper	18,500,000	6/28/2019	0.12%
MYLAN INC	62852MT34	Commercial paper	18,000,000	6/3/2019	0.11%
NATIONWIDE BUILDING SOCIETY	6385E1XW6	Commercial paper	65,500,000	10/30/2019	0.41%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NTK0	Commercial paper	28,500,000	6/19/2019	0.18%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NTT1	Commercial paper	24,650,000	6/27/2019	0.16%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NTU8	Commercial paper	20,000,000	6/28/2019	0.13%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339NUN2	Commercial paper	26,000,000	7/22/2019	0.16%
NISOURCE FINANCE CORP	65478KT76	Commercial paper	28,000,000	6/7/2019	0.18%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
NISOURCE FINANCE CORP	65478KTJ0	Commercial paper	23,950,000	6/18/2019	0.15%
NISOURCE FINANCE CORP	65478KVD0	Commercial paper	19,000,000	8/13/2019	0.12%
NISOURCE FINANCE CORP	65478KXP1	Commercial paper	46,500,000	10/23/2019	0.29%
NISSAN MOTOR ACCEPTANCE CORP	65475MTA8	Commercial paper	43,500,000	6/10/2019	0.28%
NUTRIEN LTD	67077VTA6	Commercial paper	9,100,000	6/10/2019	0.06%
NUTRIEN LTD	67077VTC2	Commercial paper	18,500,000	6/12/2019	0.12%
PPL CAPITAL FUNDING INC	69354HXM6	Commercial paper	46,750,000	10/21/2019	0.29%
PUGET SOUND ENERGY INC	74533BT30	Commercial paper	15,000,000	6/3/2019	0.10%
PUGET SOUND ENERGY INC	74533BT48	Commercial paper	36,000,000	6/4/2019	0.23%
PUGET SOUND ENERGY INC	74533BTC0	Commercial paper	38,500,000	6/12/2019	0.24%
PUGET SOUND ENERGY INC	74533BTD8	Commercial paper	8,000,000	6/13/2019	0.05%
PUGET SOUND ENERGY INC	74533BTK2	Commercial paper	6,000,000	6/19/2019	0.04%
PUGET SOUND ENERGY INC	74533BTM8	Commercial paper	18,500,000	6/21/2019	0.12%
PUGET SOUND ENERGY INC	74533BTU0	Commercial paper	12,000,000	6/28/2019	0.08%
RECKITT BENCKISER TREASURY SERVICES PLC	7562E1V76	Commercial paper	14,000,000	8/7/2019	0.09%
RECKITT BENCKISER TREASURY SERVICES PLC	7562E1W42	Commercial paper	46,750,000	9/4/2019	0.30%
ROGERS COMMUNICATIONS INC	77511MT68	Commercial paper	22,000,000	6/6/2019	0.14%
ROGERS COMMUNICATIONS INC	77511MUB5	Commercial paper	26,000,000	7/11/2019	0.16%
ROGERS COMMUNICATIONS INC	77511MUG4	Commercial paper	46,000,000	7/16/2019	0.29%
SCHLUMBERGER HOLDINGS CORP	80686ET77	Commercial paper	18,500,000	6/7/2019	0.12%
SCHLUMBERGER HOLDINGS CORP	80686ETS1	Commercial paper	28,000,000	6/26/2019	0.18%
SCHLUMBERGER HOLDINGS CORP	80686EU34	Commercial paper	27,000,000	7/3/2019	0.17%
SHERWIN-WILLIAMS CO/THE	82434UTA5	Commercial paper	17,500,000	6/10/2019	0.11%
SHERWIN-WILLIAMS CO/THE	82434UTB3	Commercial paper	16,500,000	6/11/2019	0.10%
SHERWIN-WILLIAMS CO/THE	82434UTS6	Commercial paper	20,000,000	6/26/2019	0.13%
SHERWIN-WILLIAMS CO/THE	82434UTT4	Commercial paper	32,750,000	6/27/2019	0.21%
SOCIETE GENERALE SA	83368YBG1	Commercial paper	23,000,000	8/26/2019	0.15%
SOCIETE GENERALE SA	83368YBT3	Commercial paper	33,000,000	12/16/2019	0.21%
SOCIETE GENERALE SA	83368YCW5	Commercial paper	44,000,000	5/12/2020	0.28%
SOUTHERN CO FUNDING CORP	8426E3TS6	Commercial paper	12,675,000	6/26/2019	0.08%
SOUTHERN CO/THE	84262MTM0	Commercial paper	29,000,000	6/21/2019	0.18%
SUNCOR ENERGY INC	86723BT42	Commercial paper	32,000,000	6/4/2019	0.20%
SUNCOR ENERGY INC	86723BTL4	Commercial paper	20,000,000	6/20/2019	0.13%
SUNCOR ENERGY INC	86723BTM2	Commercial paper	25,000,000	6/21/2019	0.16%
SUNCOR ENERGY INC	86723BTR1	Commercial paper	23,000,000	6/25/2019	0.15%
SUNCOR ENERGY INC	86723BU24	Commercial paper	6,000,000	7/2/2019	0.04%
SUNCOR ENERGY INC	86723BUA6	Commercial paper	9,000,000	7/10/2019	0.06%
SUNCOR ENERGY INC	86723BUR9	Commercial paper	14,500,000	7/25/2019	0.09%
SUNCOR ENERGY INC	86723BVE7	Commercial paper	8,000,000	8/14/2019	0.05%
TORONTO-DOMINION BANK/THE	89120DLQ0	Commercial paper	12,000,000	6/28/2019	0.08%
TRANSCANADA PIPELINES LTD	89355QTH9	Commercial paper	39,500,000	6/17/2019	0.25%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
TRANSCANADA PIPELINES LTD	89355QTJ5	Commercial paper	23,275,000	6/18/2019	0.15%
TRANSCANADA PIPELINES LTD	89355QUP9	Commercial paper	29,000,000	7/23/2019	0.18%
UDR INC	90352QTQ0	Commercial paper	46,500,000	6/24/2019	0.30%
UDR INC	90352QTR8	Commercial paper	46,500,000	6/25/2019	0.30%
WALGREENS BOOTS ALLIANCE INC	93142XTR2	Commercial paper	10,878,000	6/25/2019	0.07%
WALGREENS BOOTS ALLIANCE INC	93142XVE8	Commercial paper	22,000,000	8/14/2019	0.14%
WALGREENS BOOTS ALLIANCE INC	93142XVG3	Commercial paper	23,500,000	8/16/2019	0.15%
WALGREENS BOOTS ALLIANCE INC	93142XVK4	Commercial paper	12,476,000	8/19/2019	0.08%
WALGREENS BOOTS ALLIANCE INC	93142XVL2	Commercial paper	30,750,000	8/20/2019	0.19%
WELLTOWER INC	95040XT74	Commercial paper	10,000,000	6/7/2019	0.06%
WELLTOWER INC	95040XTM1	Commercial paper	46,750,000	6/21/2019	0.30%
WELLTOWER INC	95040XTU3	Commercial paper	37,500,000	6/28/2019	0.24%
WELLTOWER INC	95040XU15	Commercial paper	30,750,000	7/1/2019	0.20%
WESTAR ENERGY INC	95709XT43	Commercial paper	25,800,000	6/4/2019	0.16%
WESTAR ENERGY INC	95709XT50	Commercial paper	26,300,000	6/5/2019	0.17%
WESTAR ENERGY INC	95709XTA9	Commercial paper	11,800,000	6/10/2019	0.07%
WRKCO INC	92940YT47	Commercial paper	46,750,000	6/4/2019	0.30%
WRKCO INC	92940YTH8	Commercial paper	14,200,000	6/17/2019	0.09%
WRKCO INC	92940YTK1	Commercial paper	18,500,000	6/19/2019	0.12%
ABN AMRO BANK NV	00084DAR1	Investment-grade corporate bonds	46,350,000	1/19/2021	0.30%
ABN AMRO BANK NV	00084DAS9	Investment-grade corporate bonds	51,500,000	8/27/2021	0.33%
AIG GLOBAL FUNDING	00138CAF5	Investment-grade corporate bonds	16,255,000	10/18/2019	0.10%
AIG GLOBAL FUNDING	00138CAE8	Investment-grade corporate bonds	28,938,000	7/2/2020	0.18%
AIG GLOBAL FUNDING	00138CAJ7	Investment-grade corporate bonds	47,000,000	1/22/2021	0.30%
AIG GLOBAL FUNDING	00138CAH1	Investment-grade corporate bonds	20,134,000	6/25/2021	0.13%
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	8/21/2020	0.13%
AMERICAN EXPRESS CO	025816BQ1	Investment-grade corporate bonds	37,100,000	10/30/2020	0.24%
AMERICAN EXPRESS CO	025816BV0	Investment-grade corporate bonds	9,500,000	5/17/2021	0.06%
AMERICAN EXPRESS CO	025816BZ1	Investment-grade corporate bonds	19,200,000	11/5/2021	0.12%
AMERICAN EXPRESS CO	025816CE7	Investment-grade corporate bonds	36,700,000	5/20/2022	0.23%
AMERICAN EXPRESS CREDIT CORP	0258M0DQ9	Investment-grade corporate bonds	1,900,000	8/15/2019	0.01%
AMERICAN EXPRESS CREDIT CORP	0258M0ED7	Investment-grade corporate bonds	6,200,000	10/30/2019	0.04%
AMERICAN EXPRESS CREDIT CORP	0258M0EF2	Investment-grade corporate bonds	7,800,000	3/3/2020	0.05%
AMERICAN EXPRESS CREDIT CORP	0258M0DY2	Investment-grade corporate bonds	20,900,000	9/14/2020	0.13%
AMERICAN HONDA FINANCE CORP	02665WBN0	Investment-grade corporate bonds	14,700,000	2/14/2020	0.09%
AMERICAN INTERNATIONAL GROUP INC	026874CZ8	Investment-grade corporate bonds	38,466,000	7/16/2019	0.24%
AMERICAN TOWER CORP	03027XAF7	Investment-grade corporate bonds	9,372,000	6/1/2020	0.06%
ANHEUSER-BUSCH INBEV FINANCE INC	035242AK2	Investment-grade corporate bonds	31,025,000	2/1/2021	0.20%
ANTHEM INC	94973VBH9	Investment-grade corporate bonds	12,700,000	8/15/2019	0.08%
APPLE INC	037833CL2	Investment-grade corporate bonds	25,000,000	2/7/2020	0.16%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
AT&T INC	00206RDU3	Investment-grade corporate bonds	42,100,000	1/15/2020	0.27%
AT&T INC	00206RFZ0	Investment-grade corporate bonds	33,245,000	6/1/2021	0.21%
AT&T INC	00206RDV1	Investment-grade corporate bonds	29,835,000	7/15/2021	0.19%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACS8	Investment-grade corporate bonds	28,940,000	9/23/2019	0.18%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACU3	Investment-grade corporate bonds	28,950,000	8/19/2020	0.18%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACY5	Investment-grade corporate bonds	24,900,000	11/9/2020	0.16%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ADC2	Investment-grade corporate bonds	14,625,000	5/17/2021	0.09%
AVIATION CAPITAL GROUP LLC	05369AAG6	Investment-grade corporate bonds	36,800,000	6/1/2021	0.23%
AVIATION CAPITAL GROUP LLC	05369AAE1	Investment-grade corporate bonds	16,960,000	7/30/2021	0.11%
BANK OF AMERICA CORP	06051GFV6	Investment-grade corporate bonds	23,683,000	4/19/2021	0.15%
BANK OF AMERICA CORP	06051GGN3	Investment-grade corporate bonds	24,280,000	7/21/2021	0.15%
BANK OF AMERICA CORP	06051GGU7	Investment-grade corporate bonds	22,570,000	10/1/2021	0.14%
BANK OF AMERICA CORP	06051GGX1	Investment-grade corporate bonds	39,485,000	1/23/2022	0.25%
BANK OF AMERICA CORP	06051GHJ1	Investment-grade corporate bonds	48,475,000	6/25/2022	0.31%
BANK OF MONTREAL	06367T7J3	Investment-grade corporate bonds	24,944,000	7/13/2020	0.16%
BANK OF MONTREAL	06367WHA4	Investment-grade corporate bonds	28,000,000	1/22/2021	0.18%
BANK OF MONTREAL	06367T4X5	Investment-grade corporate bonds	11,600,000	4/13/2021	0.07%
BANK OF MONTREAL	06367TJY7	Investment-grade corporate bonds	7,500,000	8/27/2021	0.05%
BANK OF MONTREAL	06367WJN4	Investment-grade corporate bonds	57,966,000	3/26/2022	0.37%
BANK OF NEW YORK MELLON CORP/THE	06406HDE6	Investment-grade corporate bonds	22,600,000	8/17/2020	0.14%
BANK OF NEW YORK MELLON/THE	06405LAA9	Investment-grade corporate bonds	16,000,000	12/4/2020	0.10%
BANK OF NEW YORK MELLON/THE	06405LAB7	Investment-grade corporate bonds	52,000,000	6/4/2021	0.33%
BANK OF NOVA SCOTIA/THE	064159HU3	Investment-grade corporate bonds	10,000,000	6/14/2019	0.06%
BANK OF NOVA SCOTIA/THE	064159JY3	Investment-grade corporate bonds	25,518,000	7/14/2020	0.16%
BANK OF NOVA SCOTIA/THE	064159MJ2	Investment-grade corporate bonds	49,100,000	1/25/2021	0.31%
BANK OF NOVA SCOTIA/THE	064159JF4	Investment-grade corporate bonds	22,345,000	3/7/2022	0.14%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAL1	Investment-grade corporate bonds	73,900,000	7/20/2020	0.47%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAN7	Investment-grade corporate bonds	17,350,000	7/20/2022	0.11%
BARCLAYS BANK, PLC	06744CFV8	Investment-grade corporate bonds	25,500,000	8/7/2020	0.16%
BARCLAYS PLC	06738EAD7	Investment-grade corporate bonds	24,295,000	11/8/2019	0.15%
BB&T CORP	05531FAT0	Investment-grade corporate bonds	20,957,000	1/15/2020	0.13%
BB&T CORP	05531FAW3	Investment-grade corporate bonds	34,740,000	6/15/2020	0.22%
BB&T CORP	05531FBA0	Investment-grade corporate bonds	37,845,000	2/1/2021	0.24%
BECTON DICKINSON AND CO	075887BQ1	Investment-grade corporate bonds	22,699,000	6/6/2019	0.14%
BERKSHIRE HATHAWAY FINANCE CORP	084664CN9	Investment-grade corporate bonds	19,750,000	1/10/2020	0.13%
BMW US CAPITAL LLC	05565EAN5	Investment-grade corporate bonds	8,800,000	9/13/2019	0.06%
BMW US CAPITAL LLC	05565EAQ8	Investment-grade corporate bonds	9,800,000	4/6/2020	0.06%
BMW US CAPITAL LLC	05565EBB0	Investment-grade corporate bonds	18,500,000	8/14/2020	0.12%
BMW US CAPITAL LLC	05565EAV7	Investment-grade corporate bonds	19,000,000	4/12/2021	0.12%
BMW US CAPITAL LLC	05565EBD6	Investment-grade corporate bonds	20,406,000	8/13/2021	0.13%
BMW US CAPITAL LLC	05565EBG9	Investment-grade corporate bonds	69,264,000	4/14/2022	0.44%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BNP PARIBAS SA	05579TED4	Investment-grade corporate bonds	27,147,000	5/21/2020	0.17%
BP CAPITAL MARKETS PLC	05565QDR6	Investment-grade corporate bonds	20,500,000	9/19/2019	0.13%
BP CAPITAL MARKETS PLC	05565QCT3	Investment-grade corporate bonds	36,400,000	1/15/2020	0.23%
BP CAPITAL MARKETS PLC	05565QDT2	Investment-grade corporate bonds	41,000,000	11/24/2020	0.26%
BPCE SA	05578AAL2	Investment-grade corporate bonds	33,000,000	7/31/2020	0.21%
BRANCH BANKING & TRUST CO	07330NAP0	Investment-grade corporate bonds	10,000,000	1/15/2020	0.06%
BRISTOL-MYERS SQUIBB CO	110122CE6	Investment-grade corporate bonds	6,500,000	11/16/2020	0.04%
BRISTOL-MYERS SQUIBB CO	110122CF3	Investment-grade corporate bonds	9,300,000	5/16/2022	0.06%
CANADIAN IMPERIAL BANK OF COMMERCE	136069XZ9	Investment-grade corporate bonds	27,300,000	2/2/2021	0.17%
CANADIAN IMPERIAL BANK OF COMMERCE	136069TZ4	Investment-grade corporate bonds	6,300,000	6/16/2022	0.04%
CAPITAL ONE FINANCIAL CORP	14040HBP9	Investment-grade corporate bonds	18,900,000	5/12/2020	0.12%
CAPITAL ONE NA	14042E4A5	Investment-grade corporate bonds	23,000,000	9/5/2019	0.15%
CAPITAL ONE NA	14042RBS9	Investment-grade corporate bonds	27,940,000	9/13/2019	0.18%
CAPITAL ONE NA	14042RBU4	Investment-grade corporate bonds	45,560,000	9/13/2019	0.29%
CHARLES SCHWAB CORP/THE	808513AV7	Investment-grade corporate bonds	28,500,000	5/21/2021	0.18%
CHEVRON CORP	166764AM2	Investment-grade corporate bonds	9,800,000	11/15/2019	0.06%
CHEVRON CORP	166764BQ2	Investment-grade corporate bonds	24,950,000	3/3/2020	0.16%
CHURCH & DWIGHT CO INC	171340AJ1	Investment-grade corporate bonds	23,000,000	12/15/2019	0.15%
CIGNA CORP	40573LAA4	Investment-grade corporate bonds	37,315,000	3/17/2020	0.24%
CITIBANK NA	17325FAX6	Investment-grade corporate bonds	23,000,000	5/20/2022	0.15%
CITIGROUP INC	172967KC4	Investment-grade corporate bonds	18,205,000	10/26/2020	0.12%
CITIGROUP INC	172967KL4	Investment-grade corporate bonds	60,863,000	3/30/2021	0.39%
CITIGROUP INC	172967KW0	Investment-grade corporate bonds	28,093,000	8/2/2021	0.18%
CITIGROUP INC	172967LB5	Investment-grade corporate bonds	17,965,000	12/8/2021	0.12%
CITIGROUP INC	172967LH2	Investment-grade corporate bonds	28,085,000	4/25/2022	0.18%
CITIZENS BANK NA/PROVIDENCE RI	17401QAH4	Investment-grade corporate bonds	37,900,000	3/2/2020	0.24%
CITIZENS BANK NA/PROVIDENCE RI	17401QAK7	Investment-grade corporate bonds	49,176,000	5/26/2020	0.31%
CITIZENS BANK NA/PROVIDENCE RI	17401QAT8	Investment-grade corporate bonds	43,000,000	2/14/2022	0.27%
CITIZENS BANK NA/PROVIDENCE RI	17401QAM3	Investment-grade corporate bonds	4,960,000	5/26/2022	0.03%
COMCAST CORP	20030NCV1	Investment-grade corporate bonds	42,517,000	10/1/2020	0.27%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JA8	Investment-grade corporate bonds	19,627,000	11/7/2019	0.13%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JJ9	Investment-grade corporate bonds	14,900,000	3/10/2020	0.10%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JQ3	Investment-grade corporate bonds	19,600,000	9/18/2020	0.12%
COMPASS BANK	20451PKN5	Investment-grade corporate bonds	11,731,000	9/29/2019	0.07%
COMPASS BANK	20453KAD7	Investment-grade corporate bonds	42,600,000	6/11/2021	0.27%
CONAGRA BRANDS INC	205887BW1	Investment-grade corporate bonds	14,020,000	10/9/2020	0.09%
CONSOLIDATED EDISON CO OF NEW YORK INC	209111FR9	Investment-grade corporate bonds	47,100,000	6/25/2021	0.30%
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK SA	22533B2G9	Investment-grade corporate bonds	47,000,000	5/3/2021	0.30%
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK SA	22533AA98	Investment-grade corporate bonds	15,345,000	10/3/2021	0.10%
CREDIT AGRICOLE SA/LONDON	225313AH8	Investment-grade corporate bonds	26,005,000	6/10/2020	0.17%
CREDIT AGRICOLE SA/LONDON	22532LAS3	Investment-grade corporate bonds	51,180,000	7/1/2021	0.33%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CREDIT SUISSE AG/NEW YORK NY	22546QAC1	Investment-grade corporate bonds	67,967,000	8/13/2019	0.43%
CREDIT SUISSE AG/NEW YORK NY	22546QAD9	Investment-grade corporate bonds	21,400,000	1/14/2020	0.14%
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	225433AN1	Investment-grade corporate bonds	1,750,000	4/16/2021	0.01%
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	225433AP6	Investment-grade corporate bonds	69,194,000	4/16/2021	0.45%
CVS HEALTH CORP	126650CE8	Investment-grade corporate bonds	37,500,000	8/12/2019	0.24%
CVS HEALTH CORP	126650DB3	Investment-grade corporate bonds	11,543,000	3/9/2020	0.07%
DANSKE BANK A/S	23636AAG6	Investment-grade corporate bonds	40,141,000	9/6/2019	0.26%
DANSKE BANK A/S	23636AAL5	Investment-grade corporate bonds	25,200,000	3/2/2020	0.16%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAT0	Investment-grade corporate bonds	20,795,000	9/19/2019	0.13%
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	25156PAX1	Investment-grade corporate bonds	22,550,000	1/17/2020	0.14%
DIAGEO CAPITAL PLC	25243YAW9	Investment-grade corporate bonds	28,500,000	5/18/2020	0.18%
DISCOVER BANK	25466AAB7	Investment-grade corporate bonds	26,118,000	4/15/2020	0.17%
DISCOVERY COMMUNICATIONS LLC	25470DAP4	Investment-grade corporate bonds	5,200,000	9/20/2019	0.03%
DNB BANK ASA	23329PAB6	Investment-grade corporate bonds	69,605,000	10/2/2020	0.44%
DNB BANK ASA	23341CAB9	Investment-grade corporate bonds	7,000,000	6/2/2021	0.05%
DOMINION ENERGY INC	25746UCU1	Investment-grade corporate bonds	30,150,000	6/1/2019	0.19%
DOMINION ENERGY INC	25746UCV9	Investment-grade corporate bonds	29,500,000	12/1/2020	0.19%
DTE ENERGY CO	233331AX5	Investment-grade corporate bonds	7,000,000	10/1/2019	0.04%
DUKE ENERGY FLORIDA LLC	26444HAD3	Investment-grade corporate bonds	5,250,000	12/15/2019	0.03%
DUPONT DE NEMOURS INC	26078JAG5	Investment-grade corporate bonds	18,920,000	11/15/2020	0.12%
EQT CORP	26884LAD1	Investment-grade corporate bonds	28,500,000	10/1/2020	0.18%
FIFTH THIRD BANK/CINCINNATI OH	31677QBH1	Investment-grade corporate bonds	38,135,000	9/27/2019	0.24%
FIFTH THIRD BANK/CINCINNATI OH	31677QBJ7	Investment-grade corporate bonds	23,335,000	9/27/2019	0.15%
FIFTH THIRD BANK/CINCINNATI OH	31677QBL2	Investment-grade corporate bonds	31,105,000	10/30/2020	0.20%
FIFTH THIRD BANK/CINCINNATI OH	31677QBP3	Investment-grade corporate bonds	24,800,000	7/26/2021	0.16%
FIRST NIAGARA FINL GRP	33582VAB4	Investment-grade corporate bonds	20,000,000	3/19/2020	0.13%
FLORIDA POWER & LIGHT CO	341081FW2	Investment-grade corporate bonds	19,100,000	5/6/2022	0.12%
GENERAL MOTORS FINANCIAL CO INC	37045XBN5	Investment-grade corporate bonds	7,950,000	10/4/2019	0.05%
GLAXOSMITHKLINE CAPITAL PLC	377373AF2	Investment-grade corporate bonds	23,750,000	5/14/2021	0.15%
GOLDMAN SACHS GROUP INC/THE	38145GAJ9	Investment-grade corporate bonds	6,500,000	12/13/2019	0.04%
GOLDMAN SACHS GROUP INC/THE	38145GAK6	Investment-grade corporate bonds	11,861,000	12/13/2019	0.08%
GOLDMAN SACHS GROUP INC/THE	38141EA58	Investment-grade corporate bonds	57,200,000	3/15/2020	0.37%
GOLDMAN SACHS GROUP INC/THE	38148LAB2	Investment-grade corporate bonds	14,845,000	4/23/2020	0.10%
GOLDMAN SACHS GROUP INC/THE	38141GVO4	Investment-grade corporate bonds	14,928,000	9/15/2020	0.10%
HARTFORD FINANCIAL SERVICES GROUP INC/THE	416515AZ7	Investment-grade corporate bonds	30,300,000	3/30/2020	0.20%
HCA INC	404121AC9	Investment-grade corporate bonds	20,250,000	2/15/2020	0.13%
HCP INC	40414LAH2	Investment-grade corporate bonds	67,000,000	2/1/2020	0.43%
HSBC HOLDINGS PLC	404280AX7	Investment-grade corporate bonds	29,239,000	3/8/2021	0.19%
HSBC HOLDINGS PLC	404280BQ1	Investment-grade corporate bonds	28,000,000	5/18/2021	0.18%
HSBC HOLDINGS PLC	404280AZ2	Investment-grade corporate bonds	14,346,000	5/25/2021	0.09%
HSBC USA INC	40428HPP1	Investment-grade corporate bonds	13,350,000	11/13/2019	0.09%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
HUNTINGTON NATIONAL BANK/THE	446438RU9	Investment-grade corporate bonds	37,200,000	3/10/2020	0.24%
HUNTINGTON NATIONAL BANK/THE	446438RV7	Investment-grade corporate bonds	41,500,000	3/10/2020	0.26%
IBM CREDIT LLC	44932HAE3	Investment-grade corporate bonds	28,865,000	1/20/2021	0.18%
ING BANK NV	449786BG6	Investment-grade corporate bonds	8,000,000	8/15/2019	0.05%
ING BANK NV	449786BE1	Investment-grade corporate bonds	14,455,000	10/1/2019	0.09%
ING BANK NV	44987CAH1	Investment-grade corporate bonds	5,350,000	8/17/2020	0.03%
ING BANK NV	449786BF8	Investment-grade corporate bonds	25,429,000	8/15/2021	0.16%
ING GROEP NV	456837AJ2	Investment-grade corporate bonds	49,410,000	3/29/2022	0.32%
INTERNATIONAL BUSINESS MACHINES CORP	459200KD2	Investment-grade corporate bonds	46,700,000	5/13/2021	0.30%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSZ5	Investment-grade corporate bonds	47,500,000	4/27/2020	0.30%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LTD3	Investment-grade corporate bonds	23,300,000	10/15/2020	0.15%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LTA9	Investment-grade corporate bonds	35,900,000	6/11/2021	0.23%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSX0	Investment-grade corporate bonds	45,187,000	6/27/2022	0.29%
JOHN DEERE CAPITAL CORP	24422ETK5	Investment-grade corporate bonds	10,000,000	10/9/2019	0.06%
JPMORGAN CHASE & CO	46625HKB5	Investment-grade corporate bonds	23,528,000	1/23/2020	0.15%
JPMORGAN CHASE & CO	46625HNY2	Investment-grade corporate bonds	16,152,000	10/29/2020	0.10%
JPMORGAN CHASE & CO	46625HOK9	Investment-grade corporate bonds	25,327,000	3/1/2021	0.16%
JPMORGAN CHASE & CO	46647PAC0	Investment-grade corporate bonds	22,842,000	3/9/2021	0.15%
JPMORGAN CHASE & CO	46647PAG1	Investment-grade corporate bonds	21,160,000	6/1/2021	0.14%
JPMORGAN CHASE & CO	46647PAT3	Investment-grade corporate bonds	25,797,000	6/18/2022	0.16%
JPMORGAN CHASE BANK NA	48125LRL8	Investment-grade corporate bonds	6,000,000	2/1/2021	0.04%
JPMORGAN CHASE BANK NA	48125LRP9	Investment-grade corporate bonds	14,750,000	4/26/2021	0.09%
KEYBANK NA/CLEVELAND OH	49327M2P8	Investment-grade corporate bonds	45,122,000	8/22/2019	0.29%
KEYBANK NA/CLEVELAND OH	49327M2F0	Investment-grade corporate bonds	7,250,000	12/15/2019	0.05%
KEYBANK NA/CLEVELAND OH	49327M2R4	Investment-grade corporate bonds	6,090,000	11/22/2021	0.04%
KEYBANK NA/CLEVELAND OH	49327M2Y9	Investment-grade corporate bonds	40,000,000	2/1/2022	0.26%
KINDER MORGAN ENERGY PARTNERS LP	28370TAA7	Investment-grade corporate bonds	27,000,000	4/1/2020	0.18%
KRAFT HEINZ FOODS CO	50077LAN6	Investment-grade corporate bonds	29,038,000	8/9/2019	0.18%
LLOYDS BANK PLC	53944VAQ2	Investment-grade corporate bonds	65,400,000	5/7/2021	0.42%
LLOYDS BANKING GROUP PLC	53944YAG8	Investment-grade corporate bonds	12,565,000	6/21/2021	0.08%
MACQUARIE BANK LTD	55608PAH7	Investment-grade corporate bonds	16,000,000	6/24/2019	0.10%
MACQUARIE GROUP LTD	55608JAC2	Investment-grade corporate bonds	11,445,000	1/14/2020	0.07%
MANUFACTURERS & TRADERS TRUST CO	55279HAS9	Investment-grade corporate bonds	63,120,000	1/25/2021	0.40%
MANUFACTURERS & TRADERS TRUST CO	564759QB7	Investment-grade corporate bonds	13,270,000	12/1/2021	0.08%
MARRIOTT INTERNATIONAL INC/MD	571903AZ6	Investment-grade corporate bonds	5,400,000	12/1/2020	0.03%
MARRIOTT INTERNATIONAL INC/MD	571900BA6	Investment-grade corporate bonds	15,850,000	3/8/2021	0.10%
MARSH & MCLENNAN COS INC	571748AY8	Investment-grade corporate bonds	21,000,000	3/6/2020	0.13%
MCDONALD'S CORP	58013MFG4	Investment-grade corporate bonds	21,430,000	10/28/2021	0.14%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GBV0	Investment-grade corporate bonds	1,441,000	9/13/2019	0.01%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCH0	Investment-grade corporate bonds	1,753,000	9/19/2019	0.01%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCJ6	Investment-grade corporate bonds	10,300,000	9/19/2019	0.07%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCO0	Investment-grade corporate bonds	37,300,000	9/7/2020	0.24%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCM9	Investment-grade corporate bonds	11,500,000	1/8/2021	0.07%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GKY3	Investment-grade corporate bonds	19,550,000	5/28/2021	0.12%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AB0	Investment-grade corporate bonds	8,429,000	3/1/2021	0.05%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AX2	Investment-grade corporate bonds	45,366,000	7/26/2021	0.29%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AF1	Investment-grade corporate bonds	48,955,000	9/13/2021	0.31%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AK0	Investment-grade corporate bonds	13,818,000	2/22/2022	0.09%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AQ7	Investment-grade corporate bonds	14,300,000	7/25/2022	0.09%
MIZUHO FINANCIAL GROUP INC	60687YAC3	Investment-grade corporate bonds	13,200,000	4/12/2021	0.09%
MIZUHO FINANCIAL GROUP INC	60687YAF6	Investment-grade corporate bonds	45,705,000	9/13/2021	0.29%
MIZUHO FINANCIAL GROUP INC	60687YAJ8	Investment-grade corporate bonds	58,690,000	2/28/2022	0.38%
MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV	60920LAB0	Investment-grade corporate bonds	36,700,000	10/28/2019	0.23%
MORGAN STANLEY	61761JB40	Investment-grade corporate bonds	11,042,000	6/16/2020	0.07%
MORGAN STANLEY	61744YAM0	Investment-grade corporate bonds	25,830,000	2/10/2021	0.16%
MORGAN STANLEY	61746BEB8	Investment-grade corporate bonds	43,148,000	4/21/2021	0.28%
MORGAN STANLEY	61746BEE2	Investment-grade corporate bonds	56,643,000	1/20/2022	0.36%
MORGAN STANLEY	61744YAJ7	Investment-grade corporate bonds	17,591,000	7/22/2022	0.11%
NATIONAL AUSTRALIA BANK LTD	6325C0DA6	Investment-grade corporate bonds	2,600,000	12/9/2019	0.02%
NATIONAL AUSTRALIA BANK LTD	6325C0DG3	Investment-grade corporate bonds	17,750,000	1/10/2020	0.11%
NATIONAL AUSTRALIA BANK LTD	6325C0DP3	Investment-grade corporate bonds	25,700,000	5/22/2020	0.16%
NATIONAL AUSTRALIA BANK LTD	6325C0DT5	Investment-grade corporate bonds	27,900,000	1/12/2021	0.18%
NATIONAL AUSTRALIA BANK LTD	6325C0DV0	Investment-grade corporate bonds	28,200,000	9/20/2021	0.18%
NATIONAL AUSTRALIA BANK LTD	6325C0DW8	Investment-grade corporate bonds	27,500,000	11/4/2021	0.18%
NATIONAL BANK OF CANADA	63307A2F1	Investment-grade corporate bonds	21,023,000	6/12/2020	0.13%
NATIONAL BANK OF CANADA	63307A2H7	Investment-grade corporate bonds	18,700,000	11/2/2020	0.12%
NATIONAL BANK OF CANADA	63307CAH4	Investment-grade corporate bonds	6,250,000	3/21/2021	0.04%
NATIONWIDE BUILDING SOCIETY	63859UBC6	Investment-grade corporate bonds	16,000,000	1/21/2020	0.10%
NBCUNIVERSAL ENTERPRISE INC	63946CAG3	Investment-grade corporate bonds	60,500,000	4/1/2021	0.39%
NEW YORK LIFE GLOBAL FUNDING	64952WCL5	Investment-grade corporate bonds	15,000,000	10/24/2019	0.10%
NEW YORK LIFE GLOBAL FUNDING	64952WCZ4	Investment-grade corporate bonds	12,000,000	8/6/2021	0.08%
NEW YORK LIFE GLOBAL FUNDING	64952WCR2	Investment-grade corporate bonds	47,550,000	6/10/2022	0.30%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339KBE9	Investment-grade corporate bonds	22,600,000	9/28/2020	0.14%
NISSAN MOTOR ACCEPTANCE CORP	654740AQ2	Investment-grade corporate bonds	15,000,000	9/13/2019	0.10%
NISSAN MOTOR ACCEPTANCE CORP	654740AU3	Investment-grade corporate bonds	10,250,000	1/13/2020	0.07%
NISSAN MOTOR ACCEPTANCE CORP	654740AY5	Investment-grade corporate bonds	29,800,000	7/13/2020	0.19%
NISSAN MOTOR ACCEPTANCE CORP	654740BC2	Investment-grade corporate bonds	11,900,000	9/28/2020	0.08%
NORDEA BANK ABP	65557CAW3	Investment-grade corporate bonds	51,875,000	5/29/2020	0.33%
NORDEA BANK ABP	65557CAT0	Investment-grade corporate bonds	8,353,000	5/27/2021	0.05%
NUTRIEN LTD	67077MAB4	Investment-grade corporate bonds	18,500,000	3/30/2020	0.12%
PHILLIPS 66	718546AP9	Investment-grade corporate bonds	21,349,000	4/15/2020	0.14%
PHILLIPS 66	718546AS3	Investment-grade corporate bonds	8,500,000	2/26/2021	0.05%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
PNC BANK NA	69353REX2	Investment-grade corporate bonds	28,400,000	7/29/2019	0.18%
PNC BANK NA	69353RFD5	Investment-grade corporate bonds	34,150,000	5/19/2020	0.22%
PNC BANK NA	69353RFK9	Investment-grade corporate bonds	28,970,000	1/22/2021	0.18%
PNC BANK NA	69353RFM5	Investment-grade corporate bonds	46,300,000	3/12/2021	0.29%
PRINCIPAL LIFE GLOBAL FUNDING II	74256LBC2	Investment-grade corporate bonds	37,200,000	6/26/2020	0.24%
PROTECTIVE LIFE GLOBAL FUNDING	74368CAN4	Investment-grade corporate bonds	23,000,000	7/13/2020	0.15%
PRUDENTIAL FINANCIAL INC	74432QCB9	Investment-grade corporate bonds	18,900,000	8/15/2019	0.12%
RABOBANK NEDERLAND NV NY	21688AAH5	Investment-grade corporate bonds	48,300,000	8/9/2019	0.31%
RABOBANK NEDERLAND NV NY	21688AAP7	Investment-grade corporate bonds	25,370,000	4/26/2021	0.16%
RABOBANK NEDERLAND NV NY	21688AAK8	Investment-grade corporate bonds	29,100,000	1/10/2022	0.19%
REGIONS BANK/BIRMINGHAM AL	759187CC9	Investment-grade corporate bonds	35,385,000	4/1/2021	0.22%
REGIONS BANK/BIRMINGHAM AL	759187CE5	Investment-grade corporate bonds	67,026,000	8/13/2021	0.43%
ROYAL BANK OF CANADA	78012KC54	Investment-grade corporate bonds	20,000,000	3/2/2020	0.13%
ROYAL BANK OF CANADA	78013XRJ9	Investment-grade corporate bonds	17,300,000	7/22/2020	0.11%
ROYAL BANK OF CANADA	78013XX29	Investment-grade corporate bonds	28,000,000	1/25/2021	0.18%
ROYAL BANK OF CANADA	78013XKH0	Investment-grade corporate bonds	35,750,000	4/30/2021	0.23%
ROYAL BANK OF CANADA	78013X6E3	Investment-grade corporate bonds	18,200,000	4/29/2022	0.12%
ROYAL BANK OF SCOTLAND GROUP PLC	780097AW1	Investment-grade corporate bonds	13,210,000	10/21/2019	0.09%
S&P GLOBAL INC	78409VAJ3	Investment-grade corporate bonds	13,270,000	8/14/2020	0.09%
SANTANDER HOLDINGS USA INC	U8029KAB8	Investment-grade corporate bonds	5,500,000	7/15/2019	0.03%
SANTANDER HOLDINGS USA INC	80282KAD8	Investment-grade corporate bonds	28,200,000	4/17/2020	0.18%
SANTANDER UK PLC	80283LAH6	Investment-grade corporate bonds	25,500,000	9/10/2019	0.16%
SANTANDER UK PLC	80283LAQ6	Investment-grade corporate bonds	18,328,000	11/3/2020	0.12%
SANTANDER UK PLC	80283LAU7	Investment-grade corporate bonds	64,370,000	6/1/2021	0.41%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAG8	Investment-grade corporate bonds	15,000,000	9/13/2019	0.10%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAN3	Investment-grade corporate bonds	25,150,000	3/16/2020	0.16%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAQ6	Investment-grade corporate bonds	37,850,000	3/16/2022	0.24%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAG3	Investment-grade corporate bonds	45,200,000	9/13/2019	0.29%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAH1	Investment-grade corporate bonds	52,250,000	5/17/2021	0.33%
SOUTHERN CO/THE	842587DA2	Investment-grade corporate bonds	30,800,000	9/30/2020	0.20%
STANDARD CHARTERED PLC	853254BB5	Investment-grade corporate bonds	47,250,000	8/19/2019	0.30%
STANDARD CHARTERED PLC	853254BD1	Investment-grade corporate bonds	39,000,000	8/19/2019	0.25%
STATE STREET CORP	857477AS2	Investment-grade corporate bonds	39,773,000	8/18/2020	0.25%
SUMITOMO MITSUI BANKING CORP	865622CK8	Investment-grade corporate bonds	26,000,000	1/17/2020	0.17%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAD2	Investment-grade corporate bonds	8,460,000	3/9/2021	0.05%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAJ9	Investment-grade corporate bonds	41,774,000	10/19/2021	0.27%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAL4	Investment-grade corporate bonds	25,439,000	1/11/2022	0.16%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAP5	Investment-grade corporate bonds	10,614,000	7/12/2022	0.07%
SUNTRUST BANK/ATLANTA GA	86787EAS6	Investment-grade corporate bonds	28,550,000	1/31/2020	0.18%
SUNTRUST BANK/ATLANTA GA	86787EAU1	Investment-grade corporate bonds	19,666,000	1/29/2021	0.12%
SUNTRUST BANK/ATLANTA GA	86787EAZ0	Investment-grade corporate bonds	39,050,000	10/26/2021	0.25%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
SUNTRUST BANK/ATLANTA GA	86787EBD8	Investment-grade corporate bonds	36,600,000	5/17/2022	0.23%
SUNTRUST BANK/ATLANTA GA	86787EAW7	Investment-grade corporate bonds	2,527,000	8/2/2022	0.02%
SVENSKA HANDELSBANKEN AB	86960BAN2	Investment-grade corporate bonds	14,600,000	9/6/2019	0.09%
SVENSKA HANDELSBANKEN AB	86960BAP7	Investment-grade corporate bonds	6,000,000	9/6/2019	0.04%
SVENSKA HANDELSBANKEN AB	86960BAS1	Investment-grade corporate bonds	15,000,000	9/8/2020	0.10%
SVENSKA HANDELSBANKEN AB	86960BAM4	Investment-grade corporate bonds	23,400,000	3/30/2021	0.15%
SVENSKA HANDELSBANKEN AB	86960BAU6	Investment-grade corporate bonds	53,242,000	5/24/2021	0.34%
SWEDBANK AB	87020PAJ6	Investment-grade corporate bonds	9,300,000	3/14/2022	0.06%
TD AMERITRADE HOLDING CORP	87236YAA6	Investment-grade corporate bonds	28,909,000	12/1/2019	0.19%
TD AMERITRADE HOLDING CORP	87236YAG3	Investment-grade corporate bonds	70,400,000	11/1/2021	0.45%
TORONTO-DOMINION BANK/THE	89114QAW8	Investment-grade corporate bonds	7,300,000	11/5/2019	0.05%
TORONTO-DOMINION BANK/THE	89114QC63	Investment-grade corporate bonds	17,600,000	9/17/2020	0.11%
TORONTO-DOMINION BANK/THE	89114QBD9	Investment-grade corporate bonds	1,700,000	12/14/2020	0.01%
TORONTO-DOMINION BANK/THE	89114QBW7	Investment-grade corporate bonds	28,500,000	1/25/2021	0.18%
TORONTO-DOMINION BANK/THE	89114QBH0	Investment-grade corporate bonds	26,000,000	4/7/2021	0.17%
TORONTO-DOMINION BANK/THE	89114QC30	Investment-grade corporate bonds	38,200,000	6/11/2021	0.24%
TORONTO-DOMINION BANK/THE	89114QBM9	Investment-grade corporate bonds	1,001,000	7/13/2021	0.01%
TOTAL CAPITAL INTERNATIONAL SA	89153VAN9	Investment-grade corporate bonds	4,525,000	6/19/2019	0.03%
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	8/21/2020	0.15%
UBS AG/LONDON	902674XE5	Investment-grade corporate bonds	33,323,000	6/8/2020	0.21%
UBS AG/LONDON	902674XJ4	Investment-grade corporate bonds	31,918,000	12/1/2020	0.20%
UBS GROUP FUNDING SWITZERLAND AG	90351DAC1	Investment-grade corporate bonds	28,900,000	9/24/2020	0.19%
UBS GROUP FUNDING SWITZERLAND AG	90351DAE7	Investment-grade corporate bonds	35,554,000	4/14/2021	0.23%
UBS GROUP FUNDING SWITZERLAND AG	90351DAG2	Investment-grade corporate bonds	29,910,000	2/1/2022	0.19%
UDR INC	90265EAH3	Investment-grade corporate bonds	1,400,000	10/1/2020	0.01%
UNITED TECHNOLOGIES CORP	913017CK3	Investment-grade corporate bonds	24,500,000	11/1/2019	0.16%
UNITEDHEALTH GROUP INC	91324PDG4	Investment-grade corporate bonds	27,450,000	6/15/2021	0.17%
US BANCORP	91159HHQ6	Investment-grade corporate bonds	13,507,000	1/24/2022	0.09%
US BANK NA/CINCINNATI OH	90331HNN2	Investment-grade corporate bonds	2,420,000	10/23/2020	0.02%
US BANK NA/CINCINNATI OH	90331HNO2	Investment-grade corporate bonds	38,700,000	4/26/2021	0.25%
US BANK NA/CINCINNATI OH	90331HNT6	Investment-grade corporate bonds	57,880,000	5/21/2021	0.37%
US BANK NA/CINCINNATI OH	90331HNY5	Investment-grade corporate bonds	10,200,000	11/16/2021	0.07%
US BANK NA/CINCINNATI OH	90331HPD9	Investment-grade corporate bonds	45,000,000	5/23/2022	0.29%
VENTAS REALTY LP / VENTAS CAPITAL CORP	92276MBO0	Investment-grade corporate bonds	8,000,000	4/1/2020	0.05%
VERIZON COMMUNICATIONS INC	92343VDE1	Investment-grade corporate bonds	80,000	8/15/2019	0.00%
VERIZON COMMUNICATIONS INC	92343VDZ4	Investment-grade corporate bonds	4,200,000	5/22/2020	0.03%
VERIZON COMMUNICATIONS INC	92343VDX9	Investment-grade corporate bonds	10,300,000	3/16/2022	0.07%
VULCAN MATERIALS CO	929160AX7	Investment-grade corporate bonds	35,938,000	3/1/2021	0.23%
WALGREENS BOOTS ALLIANCE INC	931427AA6	Investment-grade corporate bonds	10,525,000	11/18/2019	0.07%
WEA FINANCE LLC / WESTFIELD UK & EUROPE FINANCE PLC	92890HAB8	Investment-grade corporate bonds	94,000,000	9/17/2019	0.60%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
WELLS FARGO & CO	94974BGN4	Investment-grade corporate bonds	6,012,000	7/22/2020	0.04%
WELLS FARGO & CO	94974BGS3	Investment-grade corporate bonds	5,772,000	12/7/2020	0.04%
WELLS FARGO & CO	949746RT0	Investment-grade corporate bonds	33,686,000	3/4/2021	0.22%
WELLS FARGO & CO	949746SB8	Investment-grade corporate bonds	14,417,000	7/26/2021	0.09%
WELLS FARGO & CO	949746SP7	Investment-grade corporate bonds	26,035,000	2/11/2022	0.17%
WELLS FARGO BANK NA	94988J5Q6	Investment-grade corporate bonds	23,700,000	7/23/2021	0.15%
WELLS FARGO BANK NA	94988J5U7	Investment-grade corporate bonds	34,500,000	10/22/2021	0.22%
WELLS FARGO BANK NA	94988J5W3	Investment-grade corporate bonds	18,400,000	5/27/2022	0.12%
WESTPAC BANKING CORP	961214CZ4	Investment-grade corporate bonds	12,950,000	8/19/2019	0.08%
WESTPAC BANKING CORP	961214DL4	Investment-grade corporate bonds	14,900,000	3/6/2020	0.09%
WESTPAC BANKING CORP	961214DY6	Investment-grade corporate bonds	14,300,000	5/15/2020	0.09%
WESTPAC BANKING CORP	961214DV2	Investment-grade corporate bonds	23,450,000	1/25/2021	0.15%
WESTPAC BANKING CORP	961214DH3	Investment-grade corporate bonds	21,400,000	1/11/2022	0.14%
WILLIAMS COS INC/THE	96950FAD6	Investment-grade corporate bonds	6,100,000	3/15/2020	0.04%
ZOETIS INC	98978VAR4	Investment-grade corporate bonds	60,480,000	8/20/2021	0.38%
CITIGROUP GLOBAL MARKETS INC.	----	Repurchase agreement	59,485,000	6/3/2019	0.38%
BNP PARIBAS	----	Repurchase agreement	50,000,000	7/8/2019	0.32%
RBC CAPITAL MARKETS, LLC	----	Repurchase agreement	25,000,000	7/8/2019	0.16%
ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2005-WF1	004421QO9	Residential MBS (non-agency)	1,118,651	5/25/2035	0.01%
ALTERNATIVE LOAN TRUST 2004-J5	12667FLL7	Residential MBS (non-agency)	6,470,225	8/25/2034	0.04%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUGH	03072SQC2	Residential MBS (non-agency)	503,578	5/25/2034	0.00%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUGH	03072SJ97	Residential MBS (non-agency)	2,275,000	9/25/2035	0.01%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUGH	03072SL94	Residential MBS (non-agency)	4,140,606	10/25/2035	0.03%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUGH	03072SS63	Residential MBS (non-agency)	3,970,905	1/25/2036	0.03%
ANGEL OAK MORTGAGE TRUST I LLC 2017-2	03463NAA1	Residential MBS (non-agency)	2,474,719	7/25/2047	0.02%
ANGEL OAK MORTGAGE TRUST I LLC 2018-3	03464NAA0	Residential MBS (non-agency)	19,115,930	9/25/2048	0.12%
ANGEL OAK MORTGAGE TRUST I LLC 2019-1	03464MAA2	Residential MBS (non-agency)	12,056,631	11/25/2048	0.08%
ANGEL OAK MORTGAGE TRUST LLC	03463LAA5	Residential MBS (non-agency)	5,948,618	11/25/2047	0.04%
ARGENT SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFICATE	040104JJ1	Residential MBS (non-agency)	2,410,401	5/25/2034	0.02%
BANC OF AMERICA FUNDING 2005-B TRUST	05946XRW5	Residential MBS (non-agency)	332,512	4/20/2035	0.00%
BANC OF AMERICA FUNDING 2015-R4 TRUST	05990RAS0	Residential MBS (non-agency)	5,466,162	8/27/2036	0.03%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-EC1	0738795D6	Residential MBS (non-agency)	2,069,073	11/25/2035	0.01%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC1	073879VF2	Residential MBS (non-agency)	2,143,845	5/25/2035	0.01%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC2	073879E38	Residential MBS (non-agency)	5,846,721	8/25/2035	0.04%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2006-HE1	0738796P8	Residential MBS (non-agency)	53,297	12/25/2035	0.00%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2007-HE7	07387VAA7	Residential MBS (non-agency)	8,931,937	10/25/2037	0.06%
BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD1	073877AD4	Residential MBS (non-agency)	647,890	8/25/2043	0.00%
BEAR STEARNS ASSET BACKED SECURITIES TRUST 2005-SD3	073877CP5	Residential MBS (non-agency)	398,842	7/25/2035	0.00%
BELLEMEADE RE LTD	078769AB2	Residential MBS (non-agency)	1,840,469	7/25/2025	0.01%
BRAVO RESIDENTIAL FUNDING TRUST 2019-1	10568GAD9	Residential MBS (non-agency)	12,634,356	3/25/2058	0.08%
BUNKER HILL LOAN DEPOSITARY TRUST 2019-1	12061AAA6	Residential MBS (non-agency)	4,846,455	10/26/2048	0.03%

Security Detail

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CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-RFC1	14453EAD4	Residential MBS (non-agency)	7,784,307	3/25/2036	0.05%
CIT MORTGAGE LOAN TRUST 2007-1	12559QAD4	Residential MBS (non-agency)	3,566,314	10/25/2037	0.02%
CITIGROUP MORTGAGE LOAN TRUST INC	17309QAE4	Residential MBS (non-agency)	14,220,197	10/25/2036	0.09%
COLT 2018-1 MORTGAGE LOAN TRUST	19687UAA1	Residential MBS (non-agency)	6,695,878	2/25/2048	0.04%
COLT 2018-2 MORTGAGE LOAN TRUST	19687VAA9	Residential MBS (non-agency)	6,889,227	7/27/2048	0.04%
COLT 2019-1 MORTGAGE LOAN TRUST	19687XAA5	Residential MBS (non-agency)	3,152,682	3/25/2049	0.02%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126673EV0	Residential MBS (non-agency)	809,882	1/25/2035	0.01%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126673TE6	Residential MBS (non-agency)	1,561,598	8/25/2035	0.01%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670NF1	Residential MBS (non-agency)	1,436,237	1/25/2036	0.01%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670XR4	Residential MBS (non-agency)	1,655,494	4/25/2036	0.01%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670UR7	Residential MBS (non-agency)	41,672	6/25/2036	0.00%
CSMC SERIES 2010-9R	12644NAE6	Residential MBS (non-agency)	16,515,312	8/27/2037	0.11%
CSMC SERIES 2015-2R	12649QBG8	Residential MBS (non-agency)	12,188,304	8/27/2036	0.08%
CWABS ASSET-BACKED CERTIFICATES TRUST 2004-10	126673JV5	Residential MBS (non-agency)	9,976,007	12/25/2034	0.06%
CWABS ASSET-BACKED CERTIFICATES TRUST 2004-AB2	126673QG0	Residential MBS (non-agency)	2,482,837	5/25/2036	0.02%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-16	126670PC6	Residential MBS (non-agency)	308,331	5/25/2036	0.00%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-3	126673B84	Residential MBS (non-agency)	3,022,651	8/25/2035	0.02%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-4	126673R20	Residential MBS (non-agency)	2,981,914	10/25/2035	0.02%
DEEPHAVE RESIDENTIAL MORTGAGE TRUST 2019-2	24381PAA1	Residential MBS (non-agency)	16,969,474	4/25/2059	0.11%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2017-1	24380TAA4	Residential MBS (non-agency)	3,838,730	12/26/2046	0.02%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2017-3	24381FAA3	Residential MBS (non-agency)	1,792,190	10/25/2047	0.01%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2018-1	24380PAA2	Residential MBS (non-agency)	11,876,602	12/25/2057	0.08%
ELLINGTON FINANCIAL MORTGAGE TRUST 2017-1	31572XAA8	Residential MBS (non-agency)	10,012,536	10/25/2047	0.06%
ELLINGTON FINANCIAL MORTGAGE TRUST 2018-1	31573NAM3	Residential MBS (non-agency)	16,793,818	10/25/2058	0.11%
ELLINGTON LOAN ACQUISITION TRUST 2007-1	288542AD5	Residential MBS (non-agency)	2,899,434	5/25/2037	0.02%
ENCORE CREDIT RECEIVABLES TRUST 2005-1	126673VP4	Residential MBS (non-agency)	10,315,297	7/25/2035	0.07%
EQUIFIRST MORTGAGE LOAN TRUST 2005-1	29445FCQ9	Residential MBS (non-agency)	3,617,613	4/25/2035	0.02%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2004-FF7	32027NLA7	Residential MBS (non-agency)	1,916,495	9/25/2034	0.01%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2004-FFH4	32027NPG0	Residential MBS (non-agency)	909,407	1/25/2035	0.01%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH3	32027NVD0	Residential MBS (non-agency)	3,164,630	9/25/2035	0.02%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH4	32027NXD8	Residential MBS (non-agency)	7,591,950	12/25/2035	0.05%
FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2005-FF12	32027NXW6	Residential MBS (non-agency)	1,276,399	11/25/2036	0.01%
GALTON FUNDING MORTGAGE TRUST 2017-1	36417JAY5	Residential MBS (non-agency)	6,406,381	11/25/2057	0.04%
GALTON FUNDING MORTGAGE TRUST 2018-2	36418GAU8	Residential MBS (non-agency)	19,081,218	10/25/2058	0.12%
GE-WMC ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2005-2	367910AR7	Residential MBS (non-agency)	2,457,022	12/25/2035	0.02%
GSAA HOME EQUITY TRUST 2005-6	36242D3W1	Residential MBS (non-agency)	1,348,881	6/25/2035	0.01%
GSAA HOME EQUITY TRUST 2005-8	362341CT4	Residential MBS (non-agency)	8,330,030	6/25/2035	0.05%
GSAMP TRUST 2004-AR2	36242DDP5	Residential MBS (non-agency)	1,345,859	8/25/2034	0.01%
GSAMP TRUST 2006-HE7	36245EAE8	Residential MBS (non-agency)	1,451,873	10/25/2046	0.01%
HOME Banc MORTGAGE TRUST 2005-4	43739EBS5	Residential MBS (non-agency)	13,018,028	10/25/2035	0.08%
HOMEWARD OPPORTUNITIES FUND I TRUST 2018-1	43789AAA2	Residential MBS (non-agency)	13,832,258	6/25/2048	0.09%

Security Detail

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HSI ASSET SECURITIZATION CORP TRUST 2007-WF1	40431RAE5	Residential MBS (non-agency)	8,529,563	5/25/2037	0.05%
JP MORGAN MORTGAGE ACQUISITION CORP 2005-FLD1	46626LAW0	Residential MBS (non-agency)	680,196	7/25/2035	0.00%
JP MORGAN MORTGAGE ACQUISITION TRUST 2006-CH1	46629TAE0	Residential MBS (non-agency)	293,427	7/25/2036	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)	3,223,860	1/25/2036	0.02%
JP MORGAN RESECURITIZATION TRUST SERIES 2014-1	46641TBG8	Residential MBS (non-agency)	6,965,324	6/26/2035	0.04%
LONG BEACH MORTGAGE LOAN TRUST 2004-1	542514EU4	Residential MBS (non-agency)	735,591	2/25/2034	0.00%
MASTR ADJUSTABLE RATE MORTGAGES TRUST 2004-13	576433UM6	Residential MBS (non-agency)	1,417,225	11/21/2034	0.01%
MASTR ASSET-BACKED SECURITIES TRUST 2006-FRE1	57643LPP5	Residential MBS (non-agency)	1,644,373	12/25/2035	0.01%
MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2005-AR1	59020UG90	Residential MBS (non-agency)	1,505,613	6/25/2036	0.01%
NEW CENTURY HOME EQUITY LOAN TRUST 2005-2	64352VKU4	Residential MBS (non-agency)	1,454,154	6/25/2035	0.01%
NEW CENTURY HOME EQUITY LOAN TRUST 2005-3	64352VLL3	Residential MBS (non-agency)	4,446,674	7/25/2035	0.03%
NOMURA HOME EQUITY LOAN INC HOME EQUITY LOAN TRUST SERIES 2	65536HAG3	Residential MBS (non-agency)	2,259,310	5/25/2035	0.01%
NOMURA RESECURITIZATION TRUST 2015-8R	65541AAL0	Residential MBS (non-agency)	4,247,838	11/25/2047	0.03%
OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NAX1	Residential MBS (non-agency)	1,869,550	4/25/2035	0.01%
OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NBM4	Residential MBS (non-agency)	4,576,474	7/25/2035	0.03%
OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NBP7	Residential MBS (non-agency)	12,082,000	7/25/2035	0.07%
PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFI	70069FFK8	Residential MBS (non-agency)	835,923	1/25/2036	0.01%
PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SE	70069FEK9	Residential MBS (non-agency)	7,616,571	2/25/2035	0.05%
POPULAR ABS MORTGAGE PASS-THROUGH TRUST 2005-A	73316PDA5	Residential MBS (non-agency)	224,148	6/25/2035	0.00%
RAMP SERIES 2005-RS1 TRUST	76112BJG6	Residential MBS (non-agency)	915,624	1/25/2035	0.01%
RAMP SERIES 2005-RS6 TRUST	76112BTU4	Residential MBS (non-agency)	6,614,216	6/25/2035	0.04%
RASC SERIES 2004-KS10 TRUST	76110WG34	Residential MBS (non-agency)	7,655,350	11/25/2034	0.05%
RASC SERIES 2004-KS12 TRUST	76110WK88	Residential MBS (non-agency)	1,334,562	1/25/2035	0.01%
RASC SERIES 2005-KS11 TRUST	76110W7D2	Residential MBS (non-agency)	1,010,566	12/25/2035	0.01%
RASC SERIES 2005-KS12 TRUST	753910AD0	Residential MBS (non-agency)	1,972,846	1/25/2036	0.01%
RASC SERIES 2006-KS6 TRUST	75406WAD3	Residential MBS (non-agency)	15,877,122	8/25/2036	0.10%
RASC SERIES 2006-KS7 TRUST	75406XAD1	Residential MBS (non-agency)	1,003,680	9/25/2036	0.01%
SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-CB1	81375WHF6	Residential MBS (non-agency)	12,032,036	1/25/2036	0.08%
SG RESIDENTIAL MORTGAGE TRUST 2018-1	81880KAA8	Residential MBS (non-agency)	5,934,260	4/27/2048	0.04%
SOUNDVIEW HOME LOAN TRUST 2005-CTX1	83611PBV2	Residential MBS (non-agency)	1,773,734	11/25/2035	0.01%
SOUNDVIEW HOME LOAN TRUST 2006-2	83611MNH7	Residential MBS (non-agency)	2,852,774	3/25/2036	0.02%
SPRUCE HILL MORTGAGE LOAN TRUST	85211XAA1	Residential MBS (non-agency)	27,000,000	4/29/2049	0.17%
STARWOOD MORTGAGE RESIDENTIAL TRUST 2018-IMC1	85572KAA2	Residential MBS (non-agency)	11,734,301	3/25/2048	0.08%
STARWOOD MORTGAGE RESIDENTIAL TRUST 2018-IMC2	85572PAA1	Residential MBS (non-agency)	20,891,099	10/25/2048	0.13%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2004-7	86358EKH8	Residential MBS (non-agency)	2,887,934	8/25/2034	0.02%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-1	86358EQJ8	Residential MBS (non-agency)	3,472,817	2/25/2035	0.02%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-3	86358ERW8	Residential MBS (non-agency)	897,277	4/25/2035	0.01%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-5	86358ETG1	Residential MBS (non-agency)	1,103,334	6/25/2035	0.01%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-8	86358EXP6	Residential MBS (non-agency)	358,846	10/25/2035	0.00%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE1	86358EUV6	Residential MBS (non-agency)	952,910	7/25/2035	0.01%

Security Detail

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STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-G	86360XAC4	Residential MBS (non-agency)	3,422,053	7/25/2036	0.02%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-N	86360PAD9	Residential MBS (non-agency)	499,216	5/25/2036	0.00%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-O	86359UAE9	Residential MBS (non-agency)	2,302,362	4/25/2036	0.01%
VERUS SECURITIZATION TRUST 2017-2	92536EAA7	Residential MBS (non-agency)	11,897,507	7/25/2047	0.08%
VERUS SECURITIZATION TRUST 2017-SG1	92536KAA3	Residential MBS (non-agency)	4,107,416	11/25/2047	0.03%
VERUS SECURITIZATION TRUST 2018-2	92535TAA5	Residential MBS (non-agency)	23,134,823	6/1/2058	0.15%
VERUS SECURITIZATION TRUST 2019-1	92537DAA8	Residential MBS (non-agency)	36,983,888	2/25/2059	0.24%
VERUS SECURITIZATION TRUST 2019-2	92537GAA1	Residential MBS (non-agency)	27,600,000	4/25/2059	0.18%
WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2005-2 TRUS	9497ENAD5	Residential MBS (non-agency)	1,146,494	11/25/2035	0.01%
WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2005-3 TRUS	9497EMAG0	Residential MBS (non-agency)	1,332,056	12/25/2035	0.01%
AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST	02587AAJ3	Short-term asset-backed securities	32,796,000	9/15/2022	0.21%
CAPITAL ONE MULTI-ASSET EXECUTION TRUST	14041NFE6	Short-term asset-backed securities	20,700,000	4/15/2022	0.13%
CAPITAL ONE MULTI-ASSET EXECUTION TRUST	14041NFF3	Short-term asset-backed securities	23,391,000	6/15/2022	0.15%
CAPITAL ONE MULTI-ASSET EXECUTION TRUST	14041NFK2	Short-term asset-backed securities	7,200,000	1/17/2023	0.05%
CAPITAL ONE MULTI-ASSET EXECUTION TRUST	14041NFH9	Short-term asset-backed securities	2,212,000	9/15/2022	0.01%
CARMAX AUTO OWNER TRUST 2016-2	14314MAD5	Short-term asset-backed securities	16,667,000	9/15/2021	0.11%
CHASE ISSUANCE TRUST	161571HC1	Short-term asset-backed securities	21,695,000	6/15/2021	0.14%
CHASE ISSUANCE TRUST	161571FK5	Short-term asset-backed securities	39,720,000	8/15/2021	0.25%
CITIBANK CREDIT CARD ISSUANCE TRUST	17305EFS9	Short-term asset-backed securities	6,040,000	7/15/2021	0.04%
CITIBANK CREDIT CARD ISSUANCE TRUST	17305EGH2	Short-term asset-backed securities	73,373,000	9/20/2021	0.47%
CITIBANK CREDIT CARD ISSUANCE TRUST	17305EFW0	Short-term asset-backed securities	10,880,000	11/19/2021	0.07%
DISCOVER CARD EXECUTION NOTE TRUST	254683BK0	Short-term asset-backed securities	46,430,000	12/15/2021	0.30%
DISCOVER CARD EXECUTION NOTE TRUST	254683AY1	Short-term asset-backed securities	62,360,000	1/18/2022	0.40%
FORD CREDIT FLOORPLAN MASTER OWNER TRUST A	34528QEU4	Short-term asset-backed securities	9,400,000	7/15/2021	0.06%
FORD CREDIT FLOORPLAN MASTER OWNER TRUST A	34528QFD1	Short-term asset-backed securities	9,766,000	11/15/2021	0.06%
FORD CREDIT FLOORPLAN MASTER OWNER TRUST A	34528QDW1	Short-term asset-backed securities	4,300,000	1/15/2022	0.03%
SANTANDER RETAIL AUTO LEASE TRUST 2017-A	80285AAG0	Short-term asset-backed securities	8,605,000	1/20/2021	0.05%
STATION PLACE SECURITIZATION TRUST	85771HAA8	Short-term asset-backed securities	16,369,000	7/24/2019	0.10%
STATION PLACE SECURITIZATION TRUST 2018-5	85773GAA8	Short-term asset-backed securities	17,687,000	9/24/2019	0.11%
STATION PLACE SECURITIZATION TRUST 2018-8	85775AAA9	Short-term asset-backed securities	32,228,000	2/24/2020	0.20%

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

*Prior to June 1, 2019 the fund was named Putnam Short Duration Income Fund.

