

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	12661XAC6	Agency MBS	18,767,241	7/25/2056	0.09%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31329LDW9	Agency MBS	94,482	2/1/2028	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132ADZK7	Agency MBS	1,667,118	5/1/2031	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132A07F7	Agency MBS	5,342	6/1/2035	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132A35B2	Agency MBS	1,021,998	7/1/2042	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31326FKC1	Agency MBS	391,358	2/1/2043	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31326FKE7	Agency MBS	567,503	2/1/2043	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31329MU32	Agency MBS	180,913	3/1/2043	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31300MBK8	Agency MBS	685,658	3/1/2043	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31394JDB0	Agency MBS	682	7/25/2043	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31394PPV9	Agency MBS	608	10/25/2043	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3131XQEG7	Agency MBS	70,118	7/1/2044	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3131XQKR6	Agency MBS	345,185	8/1/2044	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3131XQTV8	Agency MBS	104,203	11/1/2044	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132AAQY3	Agency MBS	144,641	12/1/2044	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3131XRJN5	Agency MBS	51,056	3/1/2045	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3131XYCD9	Agency MBS	624,000	11/1/2047	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31329PBS1	Agency MBS	969,986	5/1/2048	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3131Y3TL0	Agency MBS	239,075	10/1/2048	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132ADZF8	Agency MBS	2,152,518	12/1/2048	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3131Y9DS9	Agency MBS	1,080,247	1/1/2049	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31334YDR5	Agency MBS	112,357	6/1/2049	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3133KGGK8	Agency MBS	3,923,319	7/1/2049	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31346YWY5	Agency MBS	43,421	11/1/2049	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3133A0WN0	Agency MBS	677,510	12/1/2049	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132DVLE3	Agency MBS	4,591,421	10/1/2050	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3133AUDY1	Agency MBS	3,000,579	10/1/2051	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3133KPPA0	Agency MBS	5,554,252	7/1/2052	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3133KPUH9	Agency MBS	4,499,909	8/1/2052	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132DPQD3	Agency MBS	4,237,414	8/1/2052	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132DPY44	Agency MBS	1,734,410	2/1/2053	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3133C1SR2	Agency MBS	1,833,133	4/1/2053	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3133C1SP6	Agency MBS	1,391,035	4/1/2053	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3133C4FN9	Agency MBS	1,101,954	5/1/2053	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3133C2AH1	Agency MBS	2,508,340	5/1/2053	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3133C32D7	Agency MBS	99,099	5/1/2053	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3133Q3H79	Agency MBS	23,895,885	10/25/2053	0.15%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31371LSJ9	Agency MBS	10	7/1/2024	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31371ME60	Agency MBS	192	8/1/2025	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136APYD8	Agency MBS	94,450	10/25/2026	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31402BZC1	Agency MBS	285	1/1/2027	0.00%

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FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417DBD4	Agency MBS	597,987	10/1/2027	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417ER52	Agency MBS	339,870	1/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EKJA4	Agency MBS	158,743	1/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417ELF6	Agency MBS	381,903	1/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138W5Q76	Agency MBS	164,365	2/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417EUV1	Agency MBS	6,386	2/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418AP85	Agency MBS	337,050	2/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138M9WR8	Agency MBS	617,500	7/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138W9AB6	Agency MBS	1,070,101	7/1/2028	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418AWC8	Agency MBS	446,242	8/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138W9J76	Agency MBS	1,523,870	8/1/2028	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WWN39	Agency MBS	1,310,123	8/1/2028	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140J7MG7	Agency MBS	2,618,898	12/1/2030	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31391ANB1	Agency MBS	3,500	7/1/2031	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31391RPT3	Agency MBS	1,698	12/1/2032	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31400QBP7	Agency MBS	1,860	3/1/2033	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393C6U2	Agency MBS	15	6/25/2033	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393YZ99	Agency MBS	160	3/25/2034	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31404WH25	Agency MBS	2,947	5/1/2034	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31404VFK9	Agency MBS	5,706	6/1/2034	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31405AUQ4	Agency MBS	6,421	6/1/2034	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31404VDF2	Agency MBS	4,290	6/1/2034	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31404UZD5	Agency MBS	5,150	6/1/2034	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31405AYL1	Agency MBS	643	7/1/2034	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31371LVF3	Agency MBS	3,539	7/1/2034	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31402RDK2	Agency MBS	1,765	4/1/2035	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31371MBJ5	Agency MBS	1,420	6/1/2035	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31407FH60	Agency MBS	2,230	8/1/2035	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31407NQM8	Agency MBS	968	9/1/2035	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31408GPY7	Agency MBS	2,043	1/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31409VC76	Agency MBS	34,421	2/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410CQ21	Agency MBS	558	6/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410FDX0	Agency MBS	22,016	7/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31371MWJ2	Agency MBS	44,436	8/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31407JDD1	Agency MBS	6,198	9/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410XHX7	Agency MBS	795	9/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31403DUJ6	Agency MBS	79,677	10/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411AJT3	Agency MBS	10,330	11/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411A5M3	Agency MBS	769,198	12/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31371M5N3	Agency MBS	35,594	1/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411SYZ3	Agency MBS	459	3/1/2037	0.00%

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FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411UCK5	Agency MBS	2,850	4/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411XVA0	Agency MBS	1,851	5/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31413BU82	Agency MBS	881	7/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411H6U9	Agency MBS	62,629	8/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410GHN6	Agency MBS	23,652	9/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EPVM3	Agency MBS	1,823,306	1/1/2038	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KD50	Agency MBS	59,381	3/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KJD7	Agency MBS	872,534	6/1/2038	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KM84	Agency MBS	205,843	7/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419BBR5	Agency MBS	91,206	10/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418MGR7	Agency MBS	244,376	10/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418MC91	Agency MBS	297,358	11/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31416H4W2	Agency MBS	301	1/1/2039	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31416K5Z7	Agency MBS	475	2/1/2039	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31416CKF2	Agency MBS	72,141	4/1/2039	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419A4K0	Agency MBS	92,033	10/1/2039	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419AA64	Agency MBS	103,766	10/1/2039	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EGE26	Agency MBS	96,957	6/1/2040	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EHW40	Agency MBS	149,427	9/1/2040	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ELTQ6	Agency MBS	659,814	10/1/2040	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EHBC5	Agency MBS	1,944,781	2/1/2041	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EPT20	Agency MBS	174,763	5/1/2041	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ELCH4	Agency MBS	248,323	5/1/2041	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31392JYJ2	Agency MBS	1,006	8/25/2042	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138APEH7	Agency MBS	432,830	10/1/2042	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393E6M6	Agency MBS	447	1/25/2043	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138NYG66	Agency MBS	2,544,352	2/1/2043	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417GAS5	Agency MBS	254,821	4/1/2043	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417GHS8	Agency MBS	3,699,425	5/1/2043	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138X46X3	Agency MBS	1,006,485	7/1/2043	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140J8DJ9	Agency MBS	4,665,243	9/1/2043	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138X9TK5	Agency MBS	109,468	10/1/2043	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393XGT8	Agency MBS	213	2/25/2044	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138XY7E8	Agency MBS	33,015	7/1/2044	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138XW2X5	Agency MBS	255,605	7/1/2044	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y9DA3	Agency MBS	238,595	12/1/2044	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138YND46	Agency MBS	312,411	5/1/2045	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7CJ9	Agency MBS	824,769	8/1/2045	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ET7G5	Agency MBS	1,245,843	9/1/2045	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7C34	Agency MBS	894,494	10/1/2045	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7E57	Agency MBS	981,034	10/1/2046	0.01%

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FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7E99	Agency MBS	1,567,408	10/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7FA5	Agency MBS	713,018	11/1/2046	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJPQ5	Agency MBS	1,719,903	12/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7FF4	Agency MBS	588,047	12/1/2046	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJTE8	Agency MBS	888,572	1/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHAX5	Agency MBS	405,255	1/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418CG32	Agency MBS	786,810	2/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJZG6	Agency MBS	1,491,688	2/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FS5S8	Agency MBS	1,885,269	2/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140J5JS9	Agency MBS	4,429,591	3/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FTNV9	Agency MBS	634,114	3/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FN2H6	Agency MBS	525,558	3/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FQH42	Agency MBS	180,716	3/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FN2K9	Agency MBS	664,049	4/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H1HT0	Agency MBS	261,515	9/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H25H7	Agency MBS	582,740	10/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H24V7	Agency MBS	646,693	10/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H25U8	Agency MBS	650,934	10/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140GV3U7	Agency MBS	631,928	1/1/2048	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H3R65	Agency MBS	220,059	3/1/2048	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140HHST3	Agency MBS	306,913	6/1/2048	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140HQDC6	Agency MBS	383,242	8/1/2048	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JHQN6	Agency MBS	452,549	9/1/2048	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JDDL0	Agency MBS	800,622	10/1/2048	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JK4H6	Agency MBS	607,571	11/1/2048	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JKAB2	Agency MBS	341,951	11/1/2048	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JKL87	Agency MBS	77,319	1/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140HPC62	Agency MBS	1,069,975	1/1/2049	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JACP1	Agency MBS	1,722,694	2/1/2049	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JQWK5	Agency MBS	621,642	2/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JQ2R3	Agency MBS	828,341	3/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JXZG6	Agency MBS	223,398	8/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JQUW1	Agency MBS	1,007,224	8/1/2049	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140X43E4	Agency MBS	5,275,364	9/1/2049	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140K2V84	Agency MBS	644,245	10/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140K4CQ1	Agency MBS	118,056	11/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140K4B58	Agency MBS	334,965	11/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140XCPT9	Agency MBS	4,578,845	3/1/2051	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140QKBR8	Agency MBS	1,999,738	4/1/2051	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140XCME5	Agency MBS	1,130,035	4/1/2051	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140XB4Y3	Agency MBS	15,702,151	7/1/2051	0.08%

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FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140XEB45	Agency MBS	6,882,132	11/1/2051	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140XHLX3	Agency MBS	2,787,096	6/1/2052	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140XJ3J0	Agency MBS	2,278,715	6/1/2052	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140MWH66	Agency MBS	2,724,058	7/1/2052	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140MN3M6	Agency MBS	4,911,315	7/1/2052	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140QPSZ1	Agency MBS	8,043,690	7/1/2052	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140LXGN9	Agency MBS	2,914,392	8/1/2052	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140QPXV4	Agency MBS	4,648,384	8/1/2052	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140XJIM6	Agency MBS	15,455,018	9/1/2052	0.09%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140XJWB5	Agency MBS	22,185,039	10/1/2052	0.13%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140XNTQ7	Agency MBS	4,499,834	11/1/2052	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140XKHN3	Agency MBS	2,929,632	1/1/2053	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140N94G8	Agency MBS	2,301,615	1/1/2053	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140QRSK0	Agency MBS	11,568,547	3/1/2053	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140NHGJ1	Agency MBS	2,231,785	4/1/2053	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140NHG28	Agency MBS	2,096,614	4/1/2053	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140NHG44	Agency MBS	2,282,638	4/1/2053	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140NBY47	Agency MBS	1,755,089	4/1/2053	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140NHG36	Agency MBS	1,702,418	4/1/2053	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140XK5T3	Agency MBS	1,004,953	4/1/2053	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140NHGL6	Agency MBS	2,567,331	4/1/2053	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140NHGK8	Agency MBS	1,787,316	4/1/2053	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140ND2T3	Agency MBS	790,970	4/1/2053	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140ND2B2	Agency MBS	4,793,076	5/1/2053	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140NKNK3	Agency MBS	1,097,527	5/1/2053	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140QSQA2	Agency MBS	6,744,073	7/1/2053	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F042640	Agency MBS	38,000,000	4/1/2054	0.22%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F050643	Agency MBS	3,000,000	4/1/2054	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F030645	Agency MBS	14,000,000	4/1/2054	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXC59	Agency MBS	2,630,168	5/1/2056	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXDF6	Agency MBS	3,238,732	6/1/2056	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXFM9	Agency MBS	5,483,126	1/1/2057	0.03%
FLAGSTAR MORTGAGE TRUST	33852HAA0	Agency MBS	32,220,565	9/25/2051	0.16%
FLAGSTAR MORTGAGE TRUST	33851TAD9	Agency MBS	12,001,601	11/25/2051	0.06%
FLAGSTAR MORTGAGE TRUST	33853HAB7	Agency MBS	9,208,463	12/30/2051	0.05%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36225BEK0	Agency MBS	1,627	5/15/2029	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36202DJ85	Agency MBS	21	10/20/2030	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36212XTZ8	Agency MBS	53	10/15/2031	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36201MZ21	Agency MBS	539	5/15/2032	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36213EZ90	Agency MBS	561	5/15/2032	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36296XUB8	Agency MBS	466,029	4/15/2039	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36230SAL8	Agency MBS	24,327	12/20/2040	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	38379E2W1	Agency MBS	197,318	5/20/2041	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36181B4F4	Agency MBS	811,070	12/15/2043	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182D7A7	Agency MBS	618,860	5/15/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182D6V2	Agency MBS	375,330	5/15/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182RXH2	Agency MBS	128,306	6/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182YUF4	Agency MBS	138,253	9/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183B6Y9	Agency MBS	138,925	9/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183EZN5	Agency MBS	489,167	10/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182NC76	Agency MBS	25,665	10/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183HRX5	Agency MBS	25,493	10/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183RX40	Agency MBS	68,018	1/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183XDK3	Agency MBS	97,446	1/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183JLC3	Agency MBS	41,506	2/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184FP44	Agency MBS	138,034	2/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184CDG7	Agency MBS	171,230	3/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189XMA9	Agency MBS	82,995	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189CAJ9	Agency MBS	28,413	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A9JG3	Agency MBS	127,944	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A9K48	Agency MBS	107,882	10/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FR67	Agency MBS	568,424	10/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189ECH7	Agency MBS	840,753	1/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189S5U5	Agency MBS	676,907	2/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36192SV64	Agency MBS	197,649	2/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36179SGK7	Agency MBS	846,339	7/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36194GPR9	Agency MBS	767,124	8/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36179SLR6	Agency MBS	3,471,044	9/20/2046	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36194HHW5	Agency MBS	1,857,566	10/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36179SWW3	Agency MBS	1,069,430	2/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AQG29	Agency MBS	286,522	6/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B0XB6	Agency MBS	418,837	9/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AUCA6	Agency MBS	84,571	10/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36197F2T9	Agency MBS	232,419	11/15/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BUS26	Agency MBS	445,591	11/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BUS59	Agency MBS	383,052	11/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617ATK85	Agency MBS	241,313	11/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BTXB3	Agency MBS	678,081	1/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GCYW8	Agency MBS	593,992	2/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GQXB4	Agency MBS	686,389	4/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BRJM9	Agency MBS	1,047,068	4/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GKPY6	Agency MBS	246,628	4/20/2048	0.00%

Security Detail

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GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GQYF4	Agency MBS	400,905	5/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617G0S27	Agency MBS	56,730	5/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617G0SZ4	Agency MBS	104,531	5/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HFWU6	Agency MBS	95,262	9/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HF3C8	Agency MBS	586,436	10/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGBV5	Agency MBS	239,200	11/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJZ25	Agency MBS	176,331	12/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617J7WM0	Agency MBS	449,360	1/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ2S4	Agency MBS	204,447	1/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGM76	Agency MBS	118,144	1/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGM68	Agency MBS	293,193	1/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JCCC3	Agency MBS	654,314	1/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGTT1	Agency MBS	309,238	2/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJVH6	Agency MBS	120,710	2/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGSK1	Agency MBS	773,983	2/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617J16Q3	Agency MBS	607,748	2/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617J4E47	Agency MBS	373,770	2/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ4B9	Agency MBS	97,121	2/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HNPP8	Agency MBS	2,889,245	2/20/2049	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ2R6	Agency MBS	177,064	2/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ3Z7	Agency MBS	274,373	3/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JSE28	Agency MBS	97,727	3/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ4C7	Agency MBS	346,358	3/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ4A1	Agency MBS	392,364	3/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JLLA7	Agency MBS	725,965	4/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JUUV1	Agency MBS	144,915	4/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ4U7	Agency MBS	268,363	4/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JSF43	Agency MBS	228,941	5/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JSDT0	Agency MBS	55,871	5/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JSDH6	Agency MBS	59,377	5/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617K4U70	Agency MBS	258,241	5/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617KJW67	Agency MBS	111,151	6/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617L9UV5	Agency MBS	150,293	6/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BYLB5	Agency MBS	222,264	7/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JSVJ2	Agency MBS	969,562	8/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617L6VC2	Agency MBS	790,937	8/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617KQAS7	Agency MBS	23,527	8/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LADV1	Agency MBS	155,152	8/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LDUA2	Agency MBS	181,737	8/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LMU20	Agency MBS	162,900	9/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LKTB6	Agency MBS	24,405	9/20/2049	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LMUZ7	Agency MBS	410,990	9/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LED50	Agency MBS	805,976	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LELG7	Agency MBS	127,967	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617L6VZ1	Agency MBS	2,267,487	10/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LSDS9	Agency MBS	424,771	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LEDJ0	Agency MBS	850,440	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LSDU4	Agency MBS	165,856	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LSDJ9	Agency MBS	278,193	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LKWK2	Agency MBS	25,538	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LKWJ5	Agency MBS	27,923	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LEPL2	Agency MBS	63,432	11/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617L6V73	Agency MBS	526,044	11/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LEQ98	Agency MBS	1,749,170	11/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LEML5	Agency MBS	1,085,567	11/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617M1BJ9	Agency MBS	590,993	11/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LUSW9	Agency MBS	260,027	11/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LXV41	Agency MBS	1,588,971	11/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617M1A50	Agency MBS	201,930	12/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LCC55	Agency MBS	816,221	12/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LCC48	Agency MBS	4,166,469	12/20/2049	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LJP31	Agency MBS	2,313,493	12/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LJPS6	Agency MBS	1,517,393	12/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617MBCM9	Agency MBS	952,271	12/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LSP64	Agency MBS	1,107,922	1/20/2050	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617M6EU0	Agency MBS	2,590,943	1/20/2050	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JNM38	Agency MBS	555,129	1/20/2050	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LEVP6	Agency MBS	587,189	1/20/2050	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LXWJ7	Agency MBS	1,576,200	1/20/2050	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617M6ES5	Agency MBS	2,222,637	1/20/2050	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617MDDF9	Agency MBS	2,209,992	2/20/2050	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LNR97	Agency MBS	202,664	3/20/2050	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	38384DZX8	Agency MBS	16,053,369	4/20/2051	0.10%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3622ABZF2	Agency MBS	6,366,712	7/20/2052	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618AQUN5	Agency MBS	89,008	2/20/2053	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618AUVD7	Agency MBS	172,450	3/20/2053	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618AWHH0	Agency MBS	184,569	3/20/2053	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618B9GL2	Agency MBS	202,293	3/20/2053	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618B0L92	Agency MBS	98,791	3/20/2053	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618AWHF4	Agency MBS	86,038	3/20/2053	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618AVGQ3	Agency MBS	98,691	3/20/2053	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618B6KC3	Agency MBS	98,770	3/20/2053	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618B9GT5	Agency MBS	218,454	3/20/2053	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618BBSK6	Agency MBS	100,781	3/20/2053	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618AWHG2	Agency MBS	84,457	3/20/2053	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618B9GV0	Agency MBS	81,681	3/20/2053	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618AKPG9	Agency MBS	121,499	3/20/2053	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618AWHW7	Agency MBS	267,310	4/20/2053	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618AKPM6	Agency MBS	102,210	4/20/2053	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618B9HS6	Agency MBS	172,661	4/20/2053	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618BLVN4	Agency MBS	32,682	6/20/2053	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618B5KH4	Agency MBS	29,594	6/20/2053	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618B5KJ0	Agency MBS	41,604	6/20/2053	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618BTAF7	Agency MBS	66,396	6/20/2053	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618BTAG5	Agency MBS	170,245	6/20/2053	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618BQKD7	Agency MBS	69,600	6/20/2053	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618BQLU8	Agency MBS	219,186	6/20/2053	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618BSD90	Agency MBS	38,520	6/20/2053	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618BWHX4	Agency MBS	41,606	6/20/2053	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618BSD82	Agency MBS	30,683	6/20/2053	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3622ACN55	Agency MBS	975,310	7/20/2053	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618B5MQ2	Agency MBS	43,651	7/20/2053	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618B5MP4	Agency MBS	53,522	7/20/2053	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618B5MN9	Agency MBS	37,695	7/20/2053	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618FFCG9	Agency MBS	845,207	9/20/2053	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618FFCH7	Agency MBS	864,812	9/20/2053	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618FAHG5	Agency MBS	1,033,986	9/20/2053	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3618FFCE4	Agency MBS	1,183,013	9/20/2053	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	21H032647	Agency MBS	27,000,000	4/1/2054	0.15%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	21H052645	Agency MBS	-1,000,000	4/1/2054	-0.01%
ONslow BAY MORTGAGE LOAN TRUST	67117JAL1	Agency MBS	44,142,862	10/25/2051	0.25%
RITHM CAPITAL CORP	64831GAL9	Agency MBS	31,110,282	9/25/2051	0.18%
CARMAX AUTO OWNER TRUST	14315VAF9	Asset-backed securities	6,500,000	8/15/2025	0.04%
CARMAX BUSINESS SERVICES LLC	14318XAC9	Asset-backed securities	7,366,000	7/17/2028	0.05%
CARVANA AUTO RECEIVABLES TRUST	14687JAG4	Asset-backed securities	3,000,000	8/10/2027	0.02%
FHF TRUST	31568EAA6	Asset-backed securities	1,477,160	12/15/2027	0.01%
FHF TRUST	30331GAC5	Asset-backed securities	6,619,864	6/15/2028	0.04%
FORD CREDIT AUTO OWNER TRUST	34532JAA2	Asset-backed securities	6,187,000	4/15/2033	0.04%
FOURSIGHT CAPITAL AUTOMOBILE RECEIVABLES TRUST	34660DAB7	Asset-backed securities	606,537	3/16/2026	0.00%
HARLEY-DAVIDSON INC	41284YAD8	Asset-backed securities	11,401,303	2/15/2027	0.07%
JPMORGAN CHASE & CO	46591HCD0	Asset-backed securities	2,697,175	2/26/2029	0.02%
NEWREZ WAREHOUSE SECURITIZATION TRUST	65246PAA9	Asset-backed securities	37,621,172	5/7/2024	0.23%
PRODIGY FINANCE DESIGNATED ACTIVITY CO	742855AA7	Asset-backed securities	677,143	7/25/2051	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
ROYAL BANK OF CANADA	380881FB3	Asset-backed securities	15,000,000	8/15/2028	0.08%
STATION PLACE SECURITIZATION TRUST	85772KAB8	Asset-backed securities	20,840,000	6/29/2024	0.13%
TOWD POINT ASSET TRUST	89174UAA4	Asset-backed securities	11,951	1/25/2046	0.00%
522 FUNDING CLO LTD	33833VAA3	Collateralized loan obligations	7,669,000	4/23/2034	0.05%
AB BSL CLO LTD	00037LAA8	Collateralized loan obligations	31,037,000	4/15/2034	0.19%
AB BSL CLO LTD	00037VAA6	Collateralized loan obligations	12,900,000	4/20/2036	0.08%
AGL CLO LTD	00120DAA4	Collateralized loan obligations	30,380,000	1/21/2035	0.19%
AIMCO CDO	00889JAA2	Collateralized loan obligations	12,250,000	7/20/2035	0.08%
APEX CREDIT CLO LLC	03755CAQ7	Collateralized loan obligations	9,601,000	10/25/2032	0.06%
ARES CLO	04019HAA1	Collateralized loan obligations	11,860,000	4/15/2035	0.07%
ARROWMARK COLORADO HOLDINGS LLC	28622EAC2	Collateralized loan obligations	17,370,000	7/15/2034	0.11%
BABSON CLO LTD/CAYMAN ISLANDS	06762HAA5	Collateralized loan obligations	20,000,000	4/20/2036	0.13%
BAIN CAPITAL CREDIT CLO	05683TAN9	Collateralized loan obligations	9,250,000	10/21/2034	0.06%
BAIN CAPITAL CREDIT CLO	05682CAA5	Collateralized loan obligations	15,006,000	7/24/2036	0.09%
BAIN CAPITAL CREDIT CLO	05684KAS6	Collateralized loan obligations	19,200,000	10/20/2036	0.12%
BAIN CAPITAL CREDIT CLO	056920AA9	Collateralized loan obligations	17,860,000	4/16/2037	0.11%
BIRCH GROVE CLO	09077TAA3	Collateralized loan obligations	18,000,000	4/20/2037	0.11%
BLACK DIAMOND CLO LTD	09204WAA2	Collateralized loan obligations	17,762,000	11/22/2034	0.11%
BLUEMOUNTAIN CLO LTD	09631EAA5	Collateralized loan obligations	8,821,000	10/15/2034	0.06%
CBAM LTD	12481KAS7	Collateralized loan obligations	20,485,000	7/17/2034	0.13%
CBAM LTD	12509VAG7	Collateralized loan obligations	24,000,000	7/20/2034	0.15%
CEDAR FUNDING LTD	15032DAR2	Collateralized loan obligations	27,324,000	4/20/2034	0.17%
CIFC FUNDING LTD	12554XAJ1	Collateralized loan obligations	25,950,000	1/15/2035	0.16%
CROWN POINT CLO LTD	22846FAC2	Collateralized loan obligations	30,400,000	7/20/2034	0.19%
DIAMETER CAPITAL CLO	25255DAA8	Collateralized loan obligations	30,927,000	7/15/2036	0.19%
ELMWOOD CLO	29003YAA9	Collateralized loan obligations	17,650,000	4/16/2036	0.11%
ELMWOOD CLO	29004JAL7	Collateralized loan obligations	24,999,000	10/17/2036	0.16%
ELMWOOD CLO	29003FAA0	Collateralized loan obligations	11,953,000	4/18/2037	0.07%
FLATIRON CLO 21 LTD	33883PAC1	Collateralized loan obligations	15,600,000	7/19/2034	0.10%
HALSEY POINT CLO LTD	40637LAA8	Collateralized loan obligations	21,516,000	4/20/2034	0.13%
HAYFIN US XIV LTD	42088AAA2	Collateralized loan obligations	22,016,000	7/20/2034	0.14%
ICG US CLO LTD	449303AA4	Collateralized loan obligations	8,231,000	4/17/2034	0.05%
ICG US CLO LTD	449259AJ9	Collateralized loan obligations	23,350,000	7/28/2034	0.15%
INVESCO CLO LTD	46149MAA4	Collateralized loan obligations	15,650,000	7/15/2034	0.10%
JAMESTOWN CLO LTD	47048JAX1	Collateralized loan obligations	13,450,000	7/25/2034	0.08%
KKR CLO TRUST	48255XAC2	Collateralized loan obligations	9,100,000	7/16/2036	0.06%
MAGNETITE CLO LTD	55952AAA7	Collateralized loan obligations	25,750,000	10/20/2036	0.17%
NASSAU GLOBAL CREDIT LLC	63172WAA7	Collateralized loan obligations	10,000,000	10/15/2032	0.06%
NASSAU LLC	631704AA1	Collateralized loan obligations	18,430,000	8/26/2034	0.11%
NASSAU LLC	631715AW9	Collateralized loan obligations	4,967,000	1/15/2035	0.03%
PALMER SQUARE CLO LTD	69689QAA3	Collateralized loan obligations	22,550,000	4/20/2035	0.14%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
PARALLEL CLO LTD	69916KAA1	Collateralized loan obligations	14,315,000	10/20/2034	0.09%
PARK AVENUE INSTITUTIONAL ADVISERS CLO LTD	70015QAA6	Collateralized loan obligations	27,550,000	1/20/2034	0.17%
ROCKFORD TOWER CLO LTD	77341LAA7	Collateralized loan obligations	7,100,000	7/20/2034	0.04%
RRX LTD	402512AA5	Collateralized loan obligations	10,750,000	4/15/2034	0.07%
RRX LTD	40256LAA8	Collateralized loan obligations	5,750,000	7/15/2034	0.04%
SIXTH STREET CLO	83012FAA6	Collateralized loan obligations	18,500,000	1/20/2034	0.12%
SOUND POINT CLO LTD	83609GBN4	Collateralized loan obligations	10,000,000	7/20/2032	0.06%
SOUND POINT CLO LTD	83614DAU9	Collateralized loan obligations	9,075,000	4/25/2033	0.06%
SOUND POINT CLO LTD	83614BAQ2	Collateralized loan obligations	18,220,000	7/15/2034	0.11%
SOUND POINT CLO LTD	83614XAQ4	Collateralized loan obligations	26,878,000	7/20/2034	0.17%
TCW CLO LTD	87190MAC2	Collateralized loan obligations	7,425,000	7/25/2034	0.05%
TEXAS DEBT CAPITAL CLO 2023-I LTD	88238CAA0	Collateralized loan obligations	3,750,000	4/20/2036	0.02%
TRESTLES CLO LLC	89532UAA1	Collateralized loan obligations	7,928,000	10/20/2034	0.05%
TRINITAS CLO LTD	89642FAA1	Collateralized loan obligations	7,000,000	10/23/2033	0.04%
VENTURE CDO LTD	92330EAP2	Collateralized loan obligations	8,500,000	1/15/2032	0.05%
VENTURE CDO LTD	92333BAQ3	Collateralized loan obligations	27,232,000	7/15/2032	0.17%
VENTURE CDO LTD	92328XBD0	Collateralized loan obligations	22,809,000	7/15/2032	0.14%
WARWICK CAPITAL CLO 3 LTD	93655PAA5	Collateralized loan obligations	17,940,000	4/20/2037	0.11%
Z CAPITAL CREDIT PARTNERS CLO LTD	98878FAA7	Collateralized loan obligations	7,125,000	7/15/2033	0.04%
ZAIS CLO LTD	98875JAS3	Collateralized loan obligations	24,600,000	10/20/2034	0.15%
ARBOR REALTY TRUST INC	03880KAA2	Commercial MBS	25,985,000	8/15/2034	0.16%
ARBOR REALTY TRUST INC	03881BAW3	Commercial MBS	189,462,590	5/15/2053	0.05%
AREIT TRUST	04002VAC5	Commercial MBS	8,500,000	1/20/2037	0.05%
AREIT TRUST	04002VAA9	Commercial MBS	13,840,725	1/20/2037	0.08%
AREIT TRUST	04002PAA2	Commercial MBS	7,224,829	11/17/2038	0.04%
ARES COMMERCIAL REAL ESTATE CORP	00489TAA4	Commercial MBS	490,588	12/18/2037	0.00%
BANK OF AMERICA CORP	06054ABC2	Commercial MBS	7,845,000	9/15/2048	0.04%
BANK OF AMERICA CORP	06054MAK9	Commercial MBS	6,003,000	7/15/2049	0.03%
BANK-2017	06650AAF4	Commercial MBS	66,637,133	11/15/2050	0.01%
BANK-2017	06540RAJ3	Commercial MBS	4,200,000	11/15/2054	0.02%
BANK-2018	06035RBH8	Commercial MBS	169,745,469	9/15/2060	0.02%
BANK-2018	06539LBC3	Commercial MBS	118,879,000	8/15/2061	0.01%
BANK-2018	06036FBD2	Commercial MBS	297,694,852	11/15/2061	0.03%
BANK-2019	06540WBH5	Commercial MBS	68,511,309	8/15/2061	0.02%
BANK-2019	06540AAE1	Commercial MBS	278,584,461	9/15/2062	0.06%
BANK-2020	06541UCB0	Commercial MBS	112,569,574	12/15/2053	0.04%
BAYVIEW ASSET MANAGEMENT LLC/PRIVATE EQUITY	072927AA4	Commercial MBS	2,339,714	10/28/2060	0.02%
BBCMS TRUST	05492TAE0	Commercial MBS	101,544,824	2/15/2053	0.03%
BBCMS TRUST	05552ABF4	Commercial MBS	6,542,000	10/15/2053	0.03%
BBCMS TRUST	05493EAZ5	Commercial MBS	39,057,950	2/15/2054	0.02%
BENCHMARK MORTGAGE TRUST	08162PBB6	Commercial MBS	8,771,000	1/15/2051	0.04%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BENCHMARK MORTGAGE TRUST	08161BBC6	Commercial MBS	8,405,000	4/10/2051	0.04%
BENCHMARK MORTGAGE TRUST	08161HAG5	Commercial MBS	142,949,349	7/15/2051	0.01%
BENCHMARK MORTGAGE TRUST	08162CAB6	Commercial MBS	2,382,816	10/10/2051	0.01%
BXMT LTD	05609GAA6	Commercial MBS	16,340,502	5/15/2038	0.10%
CFCRE COMMERCIAL MORTGAGE TRUST	12531WBB7	Commercial MBS	3,478,000	1/10/2048	0.02%
CFCRE COMMERCIAL MORTGAGE TRUST	12532ABB4	Commercial MBS	4,500,000	11/10/2049	0.02%
CFCRE COMMERCIAL MORTGAGE TRUST	12532CBC8	Commercial MBS	3,346,000	6/15/2050	0.02%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17322MAZ9	Commercial MBS	10,241,000	5/10/2047	0.06%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17322YAF7	Commercial MBS	13,584,000	10/10/2047	0.08%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17323CAM9	Commercial MBS	9,567,698	2/10/2048	0.06%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17323CAK3	Commercial MBS	10,260,000	2/10/2048	0.06%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17324DAX2	Commercial MBS	7,832,000	9/15/2048	0.05%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17325GAJ5	Commercial MBS	132,945,684	11/15/2049	0.02%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17291EAW1	Commercial MBS	15,328,000	12/10/2049	0.09%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17326CBC7	Commercial MBS	6,350,000	8/15/2050	0.03%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17326FAF4	Commercial MBS	49,826,223	10/12/2050	0.01%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17291DAG8	Commercial MBS	4,385,000	6/10/2051	0.02%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17291DAH6	Commercial MBS	5,924,000	6/10/2051	0.03%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17328HBF7	Commercial MBS	117,458,395	11/10/2052	0.02%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17328HBB6	Commercial MBS	16,061,000	11/10/2052	0.10%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17328CAG7	Commercial MBS	7,578,000	12/15/2072	0.04%
CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGE TRUST	125039AJ6	Commercial MBS	6,616,116	11/13/2050	0.04%
CMBX.NA.A	99OQ509F2	Commercial MBS	4,557,000	12/16/2072	0.03%
CMBX.NA.BBB-	99OX259H5	Commercial MBS	-9,979,000	11/18/2054	-0.05%
CMBX.NA.BBB-	99NK019D4	Commercial MBS	8,398,000	11/18/2054	0.05%
CMBX.NA.BBB-	99OQ509V7	Commercial MBS	1,581,000	11/18/2054	0.01%
CMBX.NA.BBB-	99KG349C9	Commercial MBS	-374,000	11/17/2059	0.00%
CMBX.NA.BBB-	99NW379Y6	Commercial MBS	5,374,000	11/17/2059	0.03%
CMBX.NA.BBB-	99OQ509T2	Commercial MBS	-5,000,000	11/17/2059	-0.03%
CMBX.NA.BBB-	99NW379W0	Commercial MBS	-5,634,000	8/17/2061	-0.03%
CMBX.NA.BBB-	99OW849B7	Commercial MBS	-12,511,000	8/17/2061	-0.06%
CMBX.NA.BBB-	99NK019G7	Commercial MBS	1,709,000	8/17/2061	0.01%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12624XAP3	Commercial MBS	4,439,053	3/10/2046	0.03%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12626GAR4	Commercial MBS	3,306,646	8/10/2046	0.02%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12630DBD5	Commercial MBS	6,623,000	2/10/2047	0.04%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12630DBB9	Commercial MBS	2,133,571	2/10/2047	0.01%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12591RBD1	Commercial MBS	7,397,744	2/10/2047	0.04%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12591VAK7	Commercial MBS	5,567,000	4/10/2047	0.03%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12631DBG7	Commercial MBS	2,031,000	5/10/2047	0.01%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12591YBF1	Commercial MBS	8,192,000	6/10/2047	0.04%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12591YBH7	Commercial MBS	5,060,000	6/10/2047	0.02%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12592GBG7	Commercial MBS	18,506,000	8/10/2047	0.11%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12591QAT9	Commercial MBS	11,259,706	8/10/2047	0.06%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12592KBE3	Commercial MBS	7,655,000	9/10/2047	0.05%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12592MBN9	Commercial MBS	3,092,000	10/10/2047	0.02%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12629NAH8	Commercial MBS	14,320,000	2/10/2048	0.09%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	200474BF0	Commercial MBS	11,973,000	2/10/2048	0.07%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	200474BH6	Commercial MBS	8,611,000	2/10/2048	0.05%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12592XBG0	Commercial MBS	8,050,000	3/10/2048	0.05%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12593FBG8	Commercial MBS	20,959,000	7/10/2048	0.12%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12593FBH6	Commercial MBS	12,300,000	7/10/2048	0.07%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12593JBH8	Commercial MBS	10,000,000	8/10/2048	0.06%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12594MBF4	Commercial MBS	4,475,000	10/10/2049	0.02%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12593GAK8	Commercial MBS	7,246,000	7/10/2050	0.04%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12595VAF4	Commercial MBS	17,958,000	5/10/2051	0.10%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12655TBN8	Commercial MBS	205,541,738	8/15/2057	0.03%
COMPUTERSHARE CORPORATE TRUST	94989AAZ8	Commercial MBS	10,364,000	12/15/2047	0.06%
COMPUTERSHARE CORPORATE TRUST	94989JBF2	Commercial MBS	9,164,500	5/15/2048	0.05%
COMPUTERSHARE CORPORATE TRUST	94989KBA0	Commercial MBS	1,500,000	6/15/2048	0.01%
COMPUTERSHARE CORPORATE TRUST	94989KAY9	Commercial MBS	180,242,097	6/15/2048	0.01%
COMPUTERSHARE CORPORATE TRUST	94989KBB8	Commercial MBS	6,148,000	6/15/2048	0.04%
COMPUTERSHARE CORPORATE TRUST	94989QBA7	Commercial MBS	9,201,000	9/15/2048	0.05%
COMPUTERSHARE CORPORATE TRUST	95000GBD5	Commercial MBS	5,580,000	8/15/2049	0.03%
COMPUTERSHARE CORPORATE TRUST	95000KBB0	Commercial MBS	5,001,000	11/15/2049	0.03%
COMPUTERSHARE CORPORATE TRUST	95000XAL1	Commercial MBS	6,898,000	9/15/2050	0.04%
COMPUTERSHARE CORPORATE TRUST	95000XAG2	Commercial MBS	12,135,531	9/15/2050	0.07%
COMPUTERSHARE CORPORATE TRUST	95001ABE5	Commercial MBS	65,592,482	11/15/2050	0.01%
COMPUTERSHARE CORPORATE TRUST	95001JAY3	Commercial MBS	112,113,766	5/15/2051	0.02%
COMPUTERSHARE CORPORATE TRUST	95001QAZ4	Commercial MBS	9,586,000	8/15/2051	0.05%
COMPUTERSHARE CORPORATE TRUST	95001RAY5	Commercial MBS	51,110,155	1/15/2052	0.01%
COMPUTERSHARE CORPORATE TRUST	95001WBG2	Commercial MBS	7,221,000	3/15/2052	0.04%
COMPUTERSHARE CORPORATE TRUST	95001XBC9	Commercial MBS	9,073,000	5/15/2052	0.05%
COMPUTERSHARE CORPORATE TRUST	95001XBD7	Commercial MBS	8,722,000	5/15/2052	0.05%
COMPUTERSHARE CORPORATE TRUST	95002MAX7	Commercial MBS	5,739,000	8/15/2052	0.03%
COMPUTERSHARE CORPORATE TRUST	95001YAF1	Commercial MBS	82,297,600	12/15/2052	0.02%
COMPUTERSHARE CORPORATE TRUST	95002EBF3	Commercial MBS	68,064,962	2/15/2053	0.02%
COMPUTERSHARE CORPORATE TRUST	95002EBE6	Commercial MBS	5,191,000	2/15/2053	0.02%
COMPUTERSHARE CORPORATE TRUST	95002RBA5	Commercial MBS	6,000,000	6/15/2053	0.03%
COMPUTERSHARE CORPORATE TRUST	95002XBH7	Commercial MBS	69,095,454	8/15/2053	0.04%
COMPUTERSHARE CORPORATE TRUST	95002XBG9	Commercial MBS	2,201,000	8/15/2053	0.01%
COMPUTERSHARE CORPORATE TRUST	94989NBL0	Commercial MBS	6,408,000	9/15/2058	0.04%
COMPUTERSHARE CORPORATE TRUST	95000CBH5	Commercial MBS	3,675,000	1/15/2059	0.02%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
COMPUTERSHARE CORPORATE TRUST	95000LBF9	Commercial MBS	7,754,000	3/15/2059	0.04%
COMPUTERSHARE CORPORATE TRUST	95001FAZ8	Commercial MBS	18,405,000	1/15/2060	0.11%
COMPUTERSHARE CORPORATE TRUST	95001FBD6	Commercial MBS	9,018,000	1/15/2060	0.05%
COMPUTERSHARE CORPORATE TRUST	95002DBK4	Commercial MBS	233,648,826	9/15/2061	0.03%
COMPUTERSHARE CORPORATE TRUST	95002DBU2	Commercial MBS	4,978,000	9/15/2061	0.03%
CSAIL COMMERCIAL MORTGAGE TRUST	12635FAY0	Commercial MBS	4,930,000	8/15/2048	0.03%
CSAIL COMMERCIAL MORTGAGE TRUST	126281BE3	Commercial MBS	20,566,787	4/15/2050	0.12%
CSAIL COMMERCIAL MORTGAGE TRUST	12595BAF8	Commercial MBS	50,878,498	6/15/2050	0.01%
CSAIL COMMERCIAL MORTGAGE TRUST	22945DAL7	Commercial MBS	63,903,893	3/15/2052	0.01%
CSAIL COMMERCIAL MORTGAGE TRUST	22945DAQ6	Commercial MBS	16,805,000	3/15/2052	0.10%
CSAIL COMMERCIAL MORTGAGE TRUST	12596WAJ3	Commercial MBS	7,898,000	6/15/2052	0.04%
CSAIL COMMERCIAL MORTGAGE TRUST	12596WAC8	Commercial MBS	3,600,000	6/15/2052	0.02%
CSAIL COMMERCIAL MORTGAGE TRUST	12597BAZ2	Commercial MBS	16,920,000	9/15/2052	0.09%
CSAIL COMMERCIAL MORTGAGE TRUST	12597BBA6	Commercial MBS	15,372,000	9/15/2052	0.07%
CSAIL COMMERCIAL MORTGAGE TRUST	12597BAY5	Commercial MBS	29,313,000	9/15/2052	0.16%
CSAIL COMMERCIAL MORTGAGE TRUST	12597NAU7	Commercial MBS	140,782,530	3/15/2053	0.04%
CSAIL COMMERCIAL MORTGAGE TRUST	12634NAT5	Commercial MBS	5,622,588	6/15/2057	0.03%
CSAIL COMMERCIAL MORTGAGE TRUST	12634NAY4	Commercial MBS	7,750,000	6/15/2057	0.04%
CSAIL COMMERCIAL MORTGAGE TRUST	12634NAX6	Commercial MBS	7,065,000	6/15/2057	0.04%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137BQYV3	Commercial MBS	148,248,324	5/25/2026	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FQ3Q4	Commercial MBS	68,716,006	6/25/2026	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FQK93	Commercial MBS	72,029,721	9/25/2026	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FQXL2	Commercial MBS	119,520,841	10/25/2026	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FCLF9	Commercial MBS	301,670,261	11/25/2027	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FCJM7	Commercial MBS	114,442,750	11/25/2027	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137H14D5	Commercial MBS	148,991,537	5/25/2028	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FQ3H4	Commercial MBS	148,102,533	9/25/2029	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FTBP1	Commercial MBS	48,877,318	3/25/2030	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FTBR7	Commercial MBS	55,774,000	3/25/2030	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FUZE7	Commercial MBS	60,648,248	5/25/2030	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FUZX5	Commercial MBS	73,320,510	5/25/2030	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FV5S7	Commercial MBS	41,410,000	6/25/2030	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FWHV5	Commercial MBS	82,875,844	7/25/2030	0.04%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FXYX0	Commercial MBS	256,823,604	1/25/2031	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FYUL8	Commercial MBS	270,609,493	3/25/2031	0.05%
FREMF MORTGAGE TRUST	35708QAQ6	Commercial MBS	240,990,873	6/25/2027	0.00%
FREMF MORTGAGE TRUST	30293HAA3	Commercial MBS	764,353,196	8/25/2048	0.00%
FREMF MORTGAGE TRUST	30297HAU5	Commercial MBS	1,013,002,854	9/25/2051	0.02%
FS RIALTO	30323CAA8	Commercial MBS	8,576,389	11/16/2036	0.05%
FS RIALTO	30327MAA2	Commercial MBS	6,291,000	6/19/2037	0.04%
GOLDMAN SACHS GROUP INC/THE	36253BAY9	Commercial MBS	3,093,000	6/10/2047	0.02%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GOLDMAN SACHS GROUP INC/THE	36253BAZ6	Commercial MBS	3,695,000	6/10/2047	0.02%
GOLDMAN SACHS GROUP INC/THE	36253GAJ1	Commercial MBS	6,290,000	9/10/2047	0.04%
GOLDMAN SACHS GROUP INC/THE	36250HAJ2	Commercial MBS	17,465,000	11/10/2047	0.10%
GOLDMAN SACHS GROUP INC/THE	36251FBD7	Commercial MBS	11,310,000	2/10/2048	0.07%
GOLDMAN SACHS GROUP INC/THE	36250PAJ4	Commercial MBS	14,711,000	7/10/2048	0.09%
GOLDMAN SACHS GROUP INC/THE	36252TAY1	Commercial MBS	3,000,000	5/10/2049	0.02%
GOLDMAN SACHS GROUP INC/THE	36251XAW7	Commercial MBS	6,861,000	11/10/2049	0.04%
GOLDMAN SACHS GROUP INC/THE	36261PAX0	Commercial MBS	5,000,000	11/10/2052	0.03%
GOLDMAN SACHS GROUP INC/THE	36264KBB5	Commercial MBS	5,000,000	12/12/2053	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	38380R2L3	Commercial MBS	88,996,791	4/16/2061	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	38381DPK0	Commercial MBS	46,880,688	6/16/2061	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	38381D7S3	Commercial MBS	165,719,796	6/16/2061	0.07%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	38381EKC1	Commercial MBS	177,489,449	10/16/2061	0.08%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	38383GQV6	Commercial MBS	45,793,225	4/16/2062	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	38380P6Y5	Commercial MBS	93,002,956	8/16/2062	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	38380RJM3	Commercial MBS	90,982,004	11/16/2062	0.04%
GREYSTONE CRE NOTES 2021-FL3 LTD	39809PAA3	Commercial MBS	9,781,000	7/15/2039	0.06%
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES	46639YAU1	Commercial MBS	6,501,562	4/15/2046	0.04%
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES	46642CBP4	Commercial MBS	12,711,000	7/15/2047	0.07%
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES	48128YBC4	Commercial MBS	7,244,000	3/10/2052	0.04%
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES	46591EAV9	Commercial MBS	4,538,000	6/13/2052	0.03%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46639NAW1	Commercial MBS	1,752,890	7/15/2045	0.01%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46641JBA3	Commercial MBS	15,640,748	2/15/2047	0.10%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46641WBB2	Commercial MBS	13,118,000	4/15/2047	0.08%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46642NBJ4	Commercial MBS	5,387,000	9/15/2047	0.03%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46642NBH8	Commercial MBS	13,763,000	9/15/2047	0.08%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46643GAK6	Commercial MBS	6,858,557	11/15/2047	0.04%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46643TBF8	Commercial MBS	5,000,000	1/15/2048	0.03%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46590LAY8	Commercial MBS	7,000,000	6/15/2049	0.03%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46648KBA3	Commercial MBS	17,224,977	10/15/2050	0.09%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	48129RBC8	Commercial MBS	124,971,567	11/13/2052	0.03%
LADDER CAPITAL COMMERCIAL MORTGAGE SECURITIES LLC	50190DAW6	Commercial MBS	8,500,000	7/12/2050	0.05%
MORGAN STANLEY	61765DAZ1	Commercial MBS	8,591,000	5/15/2048	0.05%
MORGAN STANLEY	61691EBD6	Commercial MBS	6,922,000	12/15/2049	0.04%
MORGAN STANLEY	61691EBB0	Commercial MBS	41,739,403	12/15/2049	0.00%
MORGAN STANLEY	61691EBE4	Commercial MBS	3,951,000	12/15/2049	0.02%
MORGAN STANLEY	61691NAK1	Commercial MBS	8,050,000	12/15/2050	0.04%
MORGAN STANLEY	61767YBA7	Commercial MBS	44,133,512	7/15/2051	0.01%
MORGAN STANLEY	61691QAF5	Commercial MBS	106,101,452	10/15/2051	0.01%
MORGAN STANLEY	61691RAF3	Commercial MBS	100,153,106	12/15/2051	0.02%
MORGAN STANLEY	61768HAX4	Commercial MBS	28,479,803	3/15/2052	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
MORGAN STANLEY	61769JBE0	Commercial MBS	7,557,000	6/15/2052	0.04%
MORGAN STANLEY	61771MAX8	Commercial MBS	80,983,620	7/15/2052	0.03%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61761AAG3	Commercial MBS	1,788,445	8/15/2045	0.01%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61762MBZ3	Commercial MBS	8,442,303	7/15/2046	0.05%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61762MBY6	Commercial MBS	1,072,363	7/15/2046	0.01%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763MAH3	Commercial MBS	5,061,000	6/15/2047	0.03%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763MAJ9	Commercial MBS	20,993,000	6/15/2047	0.12%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763UAZ5	Commercial MBS	3,958,460	8/15/2047	0.02%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763UBC5	Commercial MBS	4,660,000	8/15/2047	0.03%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763UBE1	Commercial MBS	11,597,000	8/15/2047	0.07%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763UBB7	Commercial MBS	5,706,000	8/15/2047	0.03%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763XAL0	Commercial MBS	7,619,333	10/15/2047	0.04%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763XAJ5	Commercial MBS	5,114,000	10/15/2047	0.03%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61764PBZ4	Commercial MBS	19,690,000	12/15/2047	0.12%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61764RBJ6	Commercial MBS	4,160,000	2/15/2048	0.02%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61690VBB3	Commercial MBS	7,175,000	10/15/2048	0.04%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61766RBD7	Commercial MBS	8,273,000	11/15/2049	0.05%
MORGAN STANLEY CAPITAL I TRUST 2015-UBS8	61691ABP7	Commercial MBS	19,064,958	12/15/2048	0.11%
MORGAN STANLEY CAPITAL I TRUST 2015-UBS8	61691ABL6	Commercial MBS	8,758,000	12/15/2048	0.05%
NEWMARK GROUP INC	12529MAL2	Commercial MBS	6,416,000	5/15/2052	0.03%
NEWMARK GROUP INC	12529TAZ6	Commercial MBS	300,852,579	1/15/2053	0.06%
PFP III LTD	69357XAC5	Commercial MBS	7,427,000	8/9/2037	0.04%
PFP III LTD	69357XAA9	Commercial MBS	8,915,108	8/9/2037	0.05%
PFP III LTD	69380CAA6	Commercial MBS	35,500,000	9/16/2038	0.22%
READY CAPITAL CORP	75575WAA4	Commercial MBS	16,484,442	11/25/2036	0.10%
READY CAPITAL CORP	75574PAA0	Commercial MBS	9,973,899	1/25/2037	0.06%
READY CAPITAL CORP	75574EAA5	Commercial MBS	24,873,191	6/25/2037	0.15%
READY CAPITAL CORP	75574YAA1	Commercial MBS	4,069,735	4/25/2038	0.03%
READY CAPITAL CORP	75575AAA2	Commercial MBS	11,589,873	5/25/2038	0.07%
READY CAPITAL CORP	755931AC6	Commercial MBS	11,159,000	10/25/2039	0.07%
READYCAP COMMERCIAL MORTGAGE TRUST 2014-1	75575TAA1	Commercial MBS	3,692,777	7/25/2036	0.02%
SHELTER GROWTH CRE ISSUER LTD	822866AC3	Commercial MBS	10,000,000	9/15/2036	0.06%
SHELTER GROWTH CRE ISSUER LTD	822866AA7	Commercial MBS	7,387,262	9/15/2036	0.05%
STONE POINT CAPITAL LLC	76243NAA4	Commercial MBS	30,553,000	1/19/2037	0.19%
UBS COMMERCIAL MORTGAGE TRUST	90276EAH0	Commercial MBS	8,725,971	6/15/2050	0.05%
UBS COMMERCIAL MORTGAGE TRUST	90276GAW2	Commercial MBS	10,000,000	8/15/2050	0.06%
UBS COMMERCIAL MORTGAGE TRUST	90276GAY8	Commercial MBS	4,307,000	8/15/2050	0.02%
UBS COMMERCIAL MORTGAGE TRUST	90276TAL8	Commercial MBS	9,595,000	11/15/2050	0.05%
UBS COMMERCIAL MORTGAGE TRUST	90276WAS6	Commercial MBS	7,017,000	12/15/2050	0.04%
UBS COMMERCIAL MORTGAGE TRUST	90276WAW7	Commercial MBS	8,001,000	12/15/2050	0.04%
UBS COMMERCIAL MORTGAGE TRUST	90276VAF6	Commercial MBS	102,932,601	2/15/2051	0.02%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
UBS COMMERCIAL MORTGAGE TRUST	90291JBA4	Commercial MBS	2,840,000	3/15/2051	0.02%
UBS COMMERCIAL MORTGAGE TRUST	90276FAW4	Commercial MBS	7,409,000	5/15/2051	0.04%
UBS COMMERCIAL MORTGAGE TRUST	90353KBB4	Commercial MBS	4,383,000	10/15/2051	0.03%
UBS COMMERCIAL MORTGAGE TRUST	90278MBB2	Commercial MBS	55,014,096	10/15/2052	0.02%
UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST	05550MAV6	Commercial MBS	84,207,453	5/15/2052	0.03%
UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST	05492JBA9	Commercial MBS	54,421,377	11/15/2052	0.01%
VMC FINANCE LLC	91835RAA8	Commercial MBS	9,114,046	6/16/2036	0.06%
VMC FINANCE LLC	91835RAC4	Commercial MBS	9,354,000	6/16/2036	0.06%
WF-RBS COMMERCIAL MORTGAGE TRUST	92936CAU3	Commercial MBS	2,207,128	6/15/2044	0.01%
WF-RBS COMMERCIAL MORTGAGE TRUST	92890PAG9	Commercial MBS	1,286,172	6/15/2046	0.01%
WF-RBS COMMERCIAL MORTGAGE TRUST	92939HAY1	Commercial MBS	5,580,000	10/15/2057	0.03%
WF-RBS COMMERCIAL MORTGAGE TRUST	92939HBB0	Commercial MBS	10,629,000	10/15/2057	0.06%
ABBOTT LABORATORIES	002824BP4	Investment-grade corporate bonds	7,000,000	1/30/2028	0.04%
ABBOTT LABORATORIES	002819AC4	Investment-grade corporate bonds	370,000	11/30/2037	0.00%
ABBVIE INC	00287YAY5	Investment-grade corporate bonds	7,185,000	5/14/2026	0.04%
ABBVIE INC	00287YBV0	Investment-grade corporate bonds	16,750,000	11/21/2026	0.10%
ABBVIE INC	00287YDS5	Investment-grade corporate bonds	5,125,000	3/15/2029	0.03%
ABN AMRO BANK NV	00084DAV2	Investment-grade corporate bonds	600,000	3/13/2037	0.00%
ADVANCED MICRO DEVICES INC	983919AK7	Investment-grade corporate bonds	700,000	6/1/2030	0.00%
ADVANCED MICRO DEVICES INC	007903BF3	Investment-grade corporate bonds	408,000	6/1/2032	0.00%
AERCAP HOLDINGS NV	00774MAV7	Investment-grade corporate bonds	18,000,000	10/29/2026	0.10%
AERCAP HOLDINGS NV	00774MAW5	Investment-grade corporate bonds	20,000,000	10/29/2028	0.11%
AERCAP HOLDINGS NV	00774MBJ3	Investment-grade corporate bonds	685,000	1/19/2029	0.00%
AES CORP/THE	00130HCB9	Investment-grade corporate bonds	4,000,000	7/15/2025	0.02%
AES CORP/THE	00130HCE3	Investment-grade corporate bonds	10,980,000	1/15/2026	0.06%
AES CORP/THE	462613AP5	Investment-grade corporate bonds	15,958,000	5/1/2030	0.09%
AETNA INC	00817YAF5	Investment-grade corporate bonds	410,000	6/15/2036	0.00%
AIR LEASE CORP	00912XAV6	Investment-grade corporate bonds	2,200,000	4/1/2027	0.01%
AIR LEASE CORP	00912XAY0	Investment-grade corporate bonds	3,890,000	12/1/2027	0.02%
AIR LEASE CORP	00914AAQ5	Investment-grade corporate bonds	7,480,000	9/1/2028	0.04%
AIR LEASE CORP	00912XBF0	Investment-grade corporate bonds	11,480,000	10/1/2028	0.07%
AIR PRODUCTS AND CHEMICALS INC	009158BB1	Investment-grade corporate bonds	2,400,000	10/15/2025	0.01%
AIR PRODUCTS AND CHEMICALS INC	009158AY2	Investment-grade corporate bonds	10,000,000	5/15/2027	0.06%
AIRCASTLE LTD	00928QAU5	Investment-grade corporate bonds	523,000	1/26/2028	0.00%
ALIMENTATION COUCHE-TARD INC	01626PAM8	Investment-grade corporate bonds	19,711,000	1/25/2030	0.11%
ALLY FINANCIAL INC	02005NBP4	Investment-grade corporate bonds	16,000,000	11/2/2028	0.09%
ALLY FINANCIAL INC	36186CBY8	Investment-grade corporate bonds	15,000,000	11/1/2031	0.11%
ALLY FINANCIAL INC	370425RZ5	Investment-grade corporate bonds	389,000	11/1/2031	0.00%
ALPHABET INC	02079KAC1	Investment-grade corporate bonds	6,025,000	8/15/2026	0.04%
ALPHABET INC	02079KAD9	Investment-grade corporate bonds	19,900,000	8/15/2030	0.10%
AMAZON.COM INC	023135BC9	Investment-grade corporate bonds	20,690,000	8/22/2027	0.12%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
AMAZON.COM INC	023135BZ8	Investment-grade corporate bonds	11,187,000	5/12/2031	0.06%
AMEREN CORP	023608AJ1	Investment-grade corporate bonds	7,000,000	1/15/2031	0.04%
AMERICAN TOWER CORP	03027XAG5	Investment-grade corporate bonds	2,022,000	6/1/2025	0.01%
AMERICAN TOWER CORP	03027XBL3	Investment-grade corporate bonds	10,855,000	4/15/2026	0.06%
AMERICAN TOWER CORP	03027XAK6	Investment-grade corporate bonds	830,000	10/15/2026	0.00%
AMERICAN TOWER CORP	03027XAX8	Investment-grade corporate bonds	5,427,000	1/15/2027	0.03%
AMERICAN TOWER CORP	03027XBJ8	Investment-grade corporate bonds	7,000,000	1/31/2028	0.04%
AMERICAN TOWER CORP	03027XBY5	Investment-grade corporate bonds	3,635,000	3/15/2028	0.02%
AMERICAN TOWER CORP	03027XCE8	Investment-grade corporate bonds	4,005,000	11/15/2028	0.03%
AMERICAN TOWER CORP	03027XAW0	Investment-grade corporate bonds	13,500,000	8/15/2029	0.08%
AMERICAN TOWER CORP	03027XBA7	Investment-grade corporate bonds	1,020,000	1/15/2030	0.01%
AMERICAN TOWER CORP	03027XBM1	Investment-grade corporate bonds	2,735,000	4/15/2031	0.01%
AMFAM HOLDINGS INC	03115AAC7	Investment-grade corporate bonds	743,000	3/11/2051	0.00%
AMGEN INC	031162CT5	Investment-grade corporate bonds	10,095,000	2/21/2027	0.06%
ANALOG DEVICES INC	032654AS4	Investment-grade corporate bonds	5,500,000	4/1/2025	0.03%
APA CORP	037411BF1	Investment-grade corporate bonds	488,000	1/15/2030	0.00%
APOLLO GLOBAL MANAGEMENT INC	04685A3D1	Investment-grade corporate bonds	17,437,000	10/2/2026	0.10%
APOLLO GLOBAL MANAGEMENT INC	04685A3C3	Investment-grade corporate bonds	14,630,000	8/19/2028	0.08%
APOLLO GLOBAL MANAGEMENT INC	04685A3G4	Investment-grade corporate bonds	10,000,000	1/7/2029	0.05%
APOLLO GLOBAL MANAGEMENT INC	03765HAF8	Investment-grade corporate bonds	12,000,000	6/5/2030	0.06%
APOLLO GLOBAL MANAGEMENT INC	04685A2R1	Investment-grade corporate bonds	546,000	11/19/2030	0.00%
APOLLO GLOBAL MANAGEMENT INC	04685A3E9	Investment-grade corporate bonds	5,000,000	10/4/2031	0.03%
APPLE INC	037833DT4	Investment-grade corporate bonds	945,000	5/11/2025	0.01%
APPLE INC	037833DY3	Investment-grade corporate bonds	25,000,000	8/20/2030	0.13%
ARCHER-DANIELS-MIDLAND CO	039483BQ4	Investment-grade corporate bonds	522,000	3/15/2049	0.00%
ARES CAPITAL CORP	04010LBA0	Investment-grade corporate bonds	4,011,000	7/15/2026	0.02%
ARES CAPITAL CORP	04010LBE2	Investment-grade corporate bonds	1,940,000	1/15/2027	0.01%
ARES CAPITAL CORP	04010LBD4	Investment-grade corporate bonds	4,274,000	6/15/2027	0.02%
ARES CAPITAL CORP	04010LBB8	Investment-grade corporate bonds	515,000	6/15/2028	0.00%
ARROW ELECTRONICS INC	042735BF6	Investment-grade corporate bonds	455,000	1/12/2028	0.00%
ASHTREAD GROUP PLC	045054AF0	Investment-grade corporate bonds	2,500,000	8/15/2027	0.01%
ASHTREAD GROUP PLC	045054AJ2	Investment-grade corporate bonds	2,857,000	5/1/2028	0.02%
ASHTREAD GROUP PLC	045054AL7	Investment-grade corporate bonds	4,460,000	11/1/2029	0.03%
ASHTREAD GROUP PLC	045054AP8	Investment-grade corporate bonds	4,575,000	8/12/2031	0.02%
ASHTREAD GROUP PLC	045054AR4	Investment-grade corporate bonds	3,895,000	10/15/2033	0.02%
ASHTREAD GROUP PLC	045054AS2	Investment-grade corporate bonds	1,625,000	4/15/2034	0.01%
ASTRAZENECA PLC	046353AD0	Investment-grade corporate bonds	352,000	9/15/2037	0.00%
AT&T INC	00206RHT2	Investment-grade corporate bonds	1,657,000	1/15/2026	0.01%
AT&T INC	00206RJX1	Investment-grade corporate bonds	9,030,000	6/1/2027	0.05%
AT&T INC	00206RKG6	Investment-grade corporate bonds	4,000,000	2/1/2028	0.02%
AT&T INC	00206RGL0	Investment-grade corporate bonds	10,355,000	2/15/2028	0.06%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
AT&T INC	00206RMM1	Investment-grade corporate bonds	13,070,000	12/1/2033	0.07%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	00182EBM0	Investment-grade corporate bonds	8,759,000	2/13/2030	0.05%
AUTONATION INC	05329WAM4	Investment-grade corporate bonds	1,978,000	10/1/2025	0.01%
AUTONATION INC	05329WAR3	Investment-grade corporate bonds	4,000,000	8/1/2028	0.02%
AUTONATION INC	05329WAQ5	Investment-grade corporate bonds	468,000	6/1/2030	0.00%
AVERY DENNISON CORP	053611AK5	Investment-grade corporate bonds	481,000	4/30/2030	0.00%
BAKER HUGHES CO	05724BAA7	Investment-grade corporate bonds	459,000	5/1/2030	0.00%
BANCO BILBAO VIZCAYA ARGENTARIA SA	05946KAJ0	Investment-grade corporate bonds	400,000	9/18/2025	0.00%
BANCO SANTANDER SA	05971KAA7	Investment-grade corporate bonds	1,800,000	11/19/2025	0.01%
BANCO SANTANDER SA	05964HAB1	Investment-grade corporate bonds	9,800,000	4/11/2027	0.06%
BANCO SANTANDER SA	05964HAJ4	Investment-grade corporate bonds	26,200,000	4/12/2028	0.16%
BANCO SANTANDER SA	05971KAL3	Investment-grade corporate bonds	15,000,000	11/22/2032	0.08%
BANCO SANTANDER SA	05964HAV7	Investment-grade corporate bonds	3,800,000	8/8/2033	0.02%
BANK OF AMERICA CORP	06051GFH7	Investment-grade corporate bonds	6,485,000	8/26/2024	0.04%
BANK OF AMERICA CORP	06051GFP9	Investment-grade corporate bonds	1,000,000	4/21/2025	0.01%
BANK OF AMERICA CORP	59022CAA1	Investment-grade corporate bonds	1,590,000	9/15/2026	0.01%
BANK OF AMERICA CORP	06051GFL8	Investment-grade corporate bonds	15,463,000	10/22/2026	0.10%
BANK OF AMERICA CORP	06051GJK6	Investment-grade corporate bonds	14,979,000	10/24/2026	0.09%
BANK OF AMERICA CORP	06051GGR4	Investment-grade corporate bonds	5,000,000	7/21/2028	0.03%
BANK OF AMERICA CORP	06051GKW8	Investment-grade corporate bonds	10,000,000	7/22/2028	0.06%
BANK OF AMERICA CORP	06051GLC1	Investment-grade corporate bonds	10,043,000	11/10/2028	0.07%
BANK OF AMERICA CORP	06051GJB6	Investment-grade corporate bonds	20,000,000	4/29/2031	0.11%
BANK OF AMERICA CORP	06051GMA4	Investment-grade corporate bonds	7,325,000	1/23/2035	0.05%
BANK OF AMERICA CORP	06051GKC2	Investment-grade corporate bonds	562,000	9/21/2036	0.00%
BANK OF AMERICA CORP	59022CAJ2	Investment-grade corporate bonds	2,170,000	1/29/2037	0.01%
BANK OF MONTREAL	06368BGS1	Investment-grade corporate bonds	474,000	12/15/2032	0.00%
BANK OF NEW YORK MELLON CORP/THE	06406RAN7	Investment-grade corporate bonds	7,990,000	4/24/2025	0.05%
BANK OF NEW YORK MELLON CORP/THE	06406YAA0	Investment-grade corporate bonds	463,000	8/23/2029	0.00%
BARCLAYS PLC	06738ECJ2	Investment-grade corporate bonds	9,500,000	9/13/2027	0.06%
BARCLAYS PLC	06738EBY0	Investment-grade corporate bonds	452,000	8/9/2028	0.00%
BAYERISCHE MOTOREN WERKE AG	05600LAC0	Investment-grade corporate bonds	4,417,000	8/14/2029	0.02%
BAYERISCHE MOTOREN WERKE AG	05565EBX2	Investment-grade corporate bonds	549,000	8/12/2031	0.00%
BECTON DICKINSON & CO	075887CJ6	Investment-grade corporate bonds	11,000,000	5/20/2030	0.06%
BERKSHIRE HATHAWAY ENERGY CO	084659AT8	Investment-grade corporate bonds	12,000,000	4/15/2025	0.07%
BERKSHIRE HATHAWAY ENERGY CO	695114CW6	Investment-grade corporate bonds	1,321,000	9/15/2030	0.01%
BERKSHIRE HATHAWAY ENERGY CO	59562VAM9	Investment-grade corporate bonds	351,000	4/1/2036	0.00%
BERKSHIRE HATHAWAY INC	084664CW9	Investment-grade corporate bonds	15,000,000	10/15/2030	0.08%
BERRY GLOBAL GROUP INC	08576PAH4	Investment-grade corporate bonds	15,224,000	1/15/2026	0.09%
BERRY GLOBAL GROUP INC	085770AA3	Investment-grade corporate bonds	824,000	7/15/2026	0.01%
BERRY GLOBAL GROUP INC	08576PAL5	Investment-grade corporate bonds	4,900,000	4/15/2028	0.03%
BERRY GLOBAL GROUP INC	08576PAP6	Investment-grade corporate bonds	1,000,000	1/15/2034	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BEST BUY CO INC	08652BAB5	Investment-grade corporate bonds	530,000	10/1/2030	0.00%
BG GROUP LTD	05541VAF3	Investment-grade corporate bonds	477,000	10/15/2041	0.00%
BLACKROCK INC	09247XAR2	Investment-grade corporate bonds	36,468,000	1/28/2031	0.19%
BLACKSTONE INC	09261BAA8	Investment-grade corporate bonds	22,905,000	3/30/2031	0.11%
BLUE OWL CAPITAL HOLDINGS LP	09581JAA4	Investment-grade corporate bonds	551,000	6/10/2031	0.00%
BNP PARIBAS SA	09659W2D5	Investment-grade corporate bonds	23,550,000	1/9/2025	0.14%
BNP PARIBAS SA	09659W2H6	Investment-grade corporate bonds	399,000	1/10/2030	0.00%
BOARDWALK PIPELINES LP	096630AJ7	Investment-grade corporate bonds	516,000	9/1/2032	0.00%
BOEING CO/THE	097023CT0	Investment-grade corporate bonds	2,500,000	5/1/2025	0.02%
BOEING CO/THE	097023CU7	Investment-grade corporate bonds	35,000,000	5/1/2027	0.22%
BOEING CO/THE	097023AU9	Investment-grade corporate bonds	2,797,000	2/15/2033	0.02%
BOEING CO/THE	097023BA2	Investment-grade corporate bonds	387,000	2/15/2040	0.00%
BOOZ ALLEN HAMILTON INC	09951LAA1	Investment-grade corporate bonds	469,000	9/1/2028	0.00%
BRISTOL-MYERS SQUIBB CO	110122CN6	Investment-grade corporate bonds	21,379,000	6/15/2026	0.13%
BRISTOL-MYERS SQUIBB CO	110122EF1	Investment-grade corporate bonds	10,199,000	2/22/2029	0.06%
BRISTOL-MYERS SQUIBB CO	110122EH7	Investment-grade corporate bonds	361,000	2/22/2034	0.00%
BROADCOM INC	11135FBB6	Investment-grade corporate bonds	5,000,000	11/15/2025	0.03%
BROADCOM INC	11134LAH2	Investment-grade corporate bonds	12,448,000	1/15/2027	0.08%
BROADCOM INC	11135FAL5	Investment-grade corporate bonds	10,146,000	9/15/2028	0.06%
BROADCOM INC	11135FAQ4	Investment-grade corporate bonds	6,988,000	11/15/2030	0.04%
BROADCOM INC	11135FBP5	Investment-grade corporate bonds	2,378,000	11/15/2035	0.01%
BROADCOM INC	11135FBV2	Investment-grade corporate bonds	9,472,000	5/15/2037	0.06%
BROADRIDGE FINANCIAL SOLUTIONS INC	11133TAD5	Investment-grade corporate bonds	505,000	12/1/2029	0.00%
BROOKFIELD ASSET MANAGEMENT LTD	350930AA1	Investment-grade corporate bonds	427,000	1/25/2034	0.00%
BRUNSWICK CORP/DE	117043AT6	Investment-grade corporate bonds	514,000	8/18/2031	0.00%
BURLINGTON NORTHERN SANTA FE LLC	12189TAA2	Investment-grade corporate bonds	1,724,000	12/15/2025	0.01%
CAMPBELL SOUP CO	134429BN8	Investment-grade corporate bonds	4,385,000	3/21/2029	0.03%
CANADIAN IMPERIAL BANK OF COMMERCE	13607LWW9	Investment-grade corporate bonds	421,000	10/3/2033	0.00%
CANADIAN NATIONAL RAILWAY CO	136375BN1	Investment-grade corporate bonds	348,000	6/1/2036	0.00%
CANADIAN NATURAL RESOURCES LTD	136385AL5	Investment-grade corporate bonds	441,000	3/15/2038	0.00%
CAPITAL ONE FINANCIAL CORP	14040HBJ3	Investment-grade corporate bonds	1,040,000	10/29/2025	0.01%
CAPITAL ONE FINANCIAL CORP	14042TCT2	Investment-grade corporate bonds	4,000,000	1/28/2026	0.02%
CAPITAL ONE FINANCIAL CORP	14040HCN3	Investment-grade corporate bonds	504,000	3/1/2030	0.00%
CAPITAL ONE FINANCIAL CORP	14040HDC6	Investment-grade corporate bonds	1,448,000	10/30/2031	0.01%
CAPITAL ONE FINANCIAL CORP	14040HCG8	Investment-grade corporate bonds	29,516,000	7/29/2032	0.14%
CARDINAL HEALTH INC	14149YBJ6	Investment-grade corporate bonds	445,000	6/15/2027	0.00%
CARE CAPITAL PROPERTIES INC	78574MAA1	Investment-grade corporate bonds	577,000	12/1/2031	0.00%
CARLYLE GROUP INC/THE	14310FAA0	Investment-grade corporate bonds	487,000	3/30/2043	0.00%
CATERPILLAR INC	149123BN0	Investment-grade corporate bonds	374,000	8/15/2036	0.00%
CCL INDUSTRIES INC	124900AD3	Investment-grade corporate bonds	478,000	6/1/2030	0.00%
CDW LLC	12513GBD0	Investment-grade corporate bonds	459,000	4/1/2028	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CELANESE CORP	15089QAJ3	Investment-grade corporate bonds	2,643,000	5/8/2024	0.02%
CELANESE CORP	15089QAL8	Investment-grade corporate bonds	580,000	3/15/2025	0.00%
CELANESE CORP	15089QAK0	Investment-grade corporate bonds	13,327,000	8/5/2026	0.08%
CELANESE CORP	15089QAM6	Investment-grade corporate bonds	13,267,000	7/15/2027	0.08%
CELANESE CORP	15089QAN4	Investment-grade corporate bonds	2,498,000	7/15/2029	0.02%
CELANESE CORP	15089QAX2	Investment-grade corporate bonds	6,295,000	11/15/2030	0.04%
CELANESE CORP	15089QAP9	Investment-grade corporate bonds	8,871,000	7/15/2032	0.06%
CENCORA INC	03073EAT2	Investment-grade corporate bonds	493,000	3/15/2031	0.00%
CENOVUS ENERGY INC	15135UAF6	Investment-grade corporate bonds	411,000	11/15/2039	0.00%
CENTENE CORP	15135BAW1	Investment-grade corporate bonds	523,000	10/15/2030	0.00%
CF INDUSTRIES HOLDINGS INC	12527GAH6	Investment-grade corporate bonds	7,855,000	12/1/2026	0.05%
CHARTER COMMUNICATIONS INC	161175CD4	Investment-grade corporate bonds	8,815,000	1/15/2029	0.05%
CHARTER COMMUNICATIONS INC	161175BR4	Investment-grade corporate bonds	11,273,000	3/30/2029	0.07%
CHARTER COMMUNICATIONS INC	88731EAJ9	Investment-grade corporate bonds	1,198,000	7/15/2033	0.01%
CHENIERE ENERGY INC	16412XAC9	Investment-grade corporate bonds	16,700,000	3/31/2025	0.10%
CHENIERE ENERGY INC	16411QAG6	Investment-grade corporate bonds	8,970,000	10/1/2029	0.05%
CHENIERE ENERGY INC	785592AX4	Investment-grade corporate bonds	15,000,000	5/15/2030	0.09%
CHEVRON CORP	166756AL0	Investment-grade corporate bonds	15,000,000	8/12/2027	0.08%
CHEVRON CORP	166764BY5	Investment-grade corporate bonds	500,000	5/11/2030	0.00%
CI FINANCIAL CORP	125491AN0	Investment-grade corporate bonds	577,000	12/17/2030	0.00%
CITIGROUP INC	172967MQ1	Investment-grade corporate bonds	3,281,000	4/8/2026	0.02%
CITIGROUP INC	172967NX5	Investment-grade corporate bonds	10,710,000	9/29/2026	0.07%
CITIGROUP INC	172967KY6	Investment-grade corporate bonds	11,840,000	10/21/2026	0.07%
CITIGROUP INC	17327CAM5	Investment-grade corporate bonds	10,000,000	1/28/2027	0.06%
CITIGROUP INC	172967NA5	Investment-grade corporate bonds	8,470,000	6/9/2027	0.05%
CITIGROUP INC	172967KA8	Investment-grade corporate bonds	22,575,000	9/29/2027	0.14%
CITIGROUP INC	172967LD1	Investment-grade corporate bonds	9,869,000	1/10/2028	0.06%
CITIGROUP INC	172967LP4	Investment-grade corporate bonds	20,590,000	7/24/2028	0.12%
CITIGROUP INC	17327CAR4	Investment-grade corporate bonds	2,639,000	5/25/2034	0.02%
CITIZENS FINANCIAL GROUP INC	75524KNQ3	Investment-grade corporate bonds	20,050,000	5/23/2025	0.12%
CNO FINANCIAL GROUP INC	18977W2A7	Investment-grade corporate bonds	13,660,000	10/7/2026	0.08%
CNO FINANCIAL GROUP INC	12621EAL7	Investment-grade corporate bonds	419,000	5/30/2029	0.00%
COLGATE-PALMOLIVE CO	194162AP8	Investment-grade corporate bonds	483,000	8/15/2032	0.00%
COLUMBIA PIPELINE GROUP INC	19828TAA4	Investment-grade corporate bonds	4,585,000	8/15/2030	0.03%
COMCAST CORP	20030NCS8	Investment-grade corporate bonds	15,735,000	10/15/2025	0.10%
COMCAST CORP	20030NBW0	Investment-grade corporate bonds	11,129,000	1/15/2027	0.06%
COMCAST CORP	872287AL1	Investment-grade corporate bonds	1,250,000	2/15/2028	0.01%
COMCAST CORP	20030NDN8	Investment-grade corporate bonds	10,000,000	2/15/2031	0.05%
COMCAST CORP	20030NAK7	Investment-grade corporate bonds	384,000	11/15/2035	0.00%
COMMONWEALTH BANK OF AUSTRALIA	202712BV6	Investment-grade corporate bonds	14,600,000	3/13/2034	0.09%
CONAGRA BRANDS INC	205887CD2	Investment-grade corporate bonds	381,000	11/1/2038	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CONOCOPHILLIPS	73102QAA4	Investment-grade corporate bonds	380,459	5/10/2037	0.00%
CONSOLIDATED EDISON INC	209111EY5	Investment-grade corporate bonds	429,000	12/1/2039	0.00%
CONSTELLATION ENERGY CORP	210385AD2	Investment-grade corporate bonds	2,125,000	1/15/2034	0.01%
CONSTELLATION ENERGY CORP	30161MAG8	Investment-grade corporate bonds	416,000	10/1/2039	0.00%
CONTINENTAL RESOURCES INC/OK	212015AT8	Investment-grade corporate bonds	442,000	1/15/2031	0.00%
COREBRIDGE GLOBAL FUNDING	21871XAF6	Investment-grade corporate bonds	11,165,000	4/5/2029	0.07%
COREBRIDGE GLOBAL FUNDING	00139PAA6	Investment-grade corporate bonds	354,000	3/15/2032	0.00%
COSTCO WHOLESALE CORP	22160KAN5	Investment-grade corporate bonds	5,500,000	6/20/2027	0.03%
COSTCO WHOLESALE CORP	22160KAP0	Investment-grade corporate bonds	9,300,000	4/20/2030	0.05%
COX ENTERPRISES INC	224044CJ4	Investment-grade corporate bonds	14,485,000	8/15/2027	0.09%
CREDIT AGRICOLE GROUP	22534PAA1	Investment-grade corporate bonds	479,000	1/22/2025	0.00%
CREDIT AGRICOLE GROUP	225313AF2	Investment-grade corporate bonds	2,745,000	3/17/2025	0.02%
CREDIT AGRICOLE GROUP	22535WAG2	Investment-grade corporate bonds	10,000,000	6/16/2026	0.06%
CREDIT AGRICOLE GROUP	22535WAH0	Investment-grade corporate bonds	15,000,000	1/26/2027	0.09%
CROWN CASTLE INC	22822VAB7	Investment-grade corporate bonds	3,257,000	2/15/2026	0.02%
CROWN CASTLE INC	22822VAC5	Investment-grade corporate bonds	1,961,000	6/15/2026	0.01%
CROWN CASTLE INC	22822VAV3	Investment-grade corporate bonds	3,977,000	7/15/2026	0.02%
CROWN CASTLE INC	22822VAH4	Investment-grade corporate bonds	7,434,000	9/1/2027	0.04%
CROWN CASTLE INC	22822VAK7	Investment-grade corporate bonds	3,690,000	2/15/2028	0.02%
CROWN CASTLE INC	22822VBB6	Investment-grade corporate bonds	4,550,000	9/1/2028	0.03%
CUMMINS ENGINE COMPANY, INC.	231021AT3	Investment-grade corporate bonds	553,000	9/1/2030	0.00%
CVS HEALTH CORP	126650CU2	Investment-grade corporate bonds	10,000,000	6/1/2026	0.06%
CVS HEALTH CORP	126650CX6	Investment-grade corporate bonds	11,948,000	3/25/2028	0.07%
CVS HEALTH CORP	126650BP4	Investment-grade corporate bonds	554,779	12/10/2028	0.00%
DAIMLER TRUCK HOLDING AG	233853AH3	Investment-grade corporate bonds	547,000	12/14/2031	0.00%
DANAHER CORP	23291KAH8	Investment-grade corporate bonds	10,015,000	11/15/2029	0.06%
DANSKE BANK A/S	23636ABF7	Investment-grade corporate bonds	1,400,000	1/9/2026	0.01%
DANSKE BANK A/S	23636ABC4	Investment-grade corporate bonds	458,000	4/1/2028	0.00%
DELL TECHNOLOGIES INC	24703TAB2	Investment-grade corporate bonds	3,400,000	7/15/2024	0.02%
DEUTSCHE BANK AG	25160PAF4	Investment-grade corporate bonds	12,087,000	3/19/2026	0.07%
DEUTSCHE BANK AG	251526CE7	Investment-grade corporate bonds	22,178,000	11/24/2026	0.13%
DEUTSCHE BANK AG	25160PAN7	Investment-grade corporate bonds	2,780,000	7/13/2027	0.02%
DEUTSCHE BANK AG	251526CP2	Investment-grade corporate bonds	7,025,000	11/16/2027	0.04%
DEUTSCHE BANK AG	251526BN8	Investment-grade corporate bonds	494,000	12/1/2032	0.00%
DICK'S SPORTING GOODS INC	253393AF9	Investment-grade corporate bonds	530,000	1/15/2032	0.00%
DIGITAL REALTY TRUST INC	25389JAR7	Investment-grade corporate bonds	2,900,000	8/15/2027	0.02%
DR HORTON INC	23331ABQ1	Investment-grade corporate bonds	23,925,000	10/15/2026	0.14%
DUKE ENERGY CORP	26442EAF7	Investment-grade corporate bonds	2,930,000	2/1/2029	0.02%
DUKE ENERGY CORP	26441CBH7	Investment-grade corporate bonds	12,000,000	6/1/2030	0.06%
DUKE ENERGY CORP	26442CBJ2	Investment-grade corporate bonds	4,530,000	1/15/2033	0.03%
DUKE ENERGY CORP	26442EAJ9	Investment-grade corporate bonds	2,935,000	4/1/2033	0.02%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
DXC TECHNOLOGY CO	23355LAM8	Investment-grade corporate bonds	514,000	9/15/2028	0.00%
EATON INC	278062AJ3	Investment-grade corporate bonds	490,000	8/23/2052	0.00%
ECOLAB INC	278865BD1	Investment-grade corporate bonds	10,215,000	12/1/2027	0.06%
ECOLAB INC	278865BE9	Investment-grade corporate bonds	7,435,000	3/24/2030	0.05%
ECOLAB INC	278865BM1	Investment-grade corporate bonds	531,000	2/1/2032	0.00%
EDISON INTERNATIONAL	842400FH1	Investment-grade corporate bonds	424,000	2/1/2038	0.00%
ELI LILLY & CO	532457BA5	Investment-grade corporate bonds	360,000	3/15/2037	0.00%
ENBRIDGE INC	29250NBH7	Investment-grade corporate bonds	7,425,000	10/4/2026	0.04%
ENBRIDGE INC	29250NAL9	Investment-grade corporate bonds	3,395,000	12/1/2026	0.02%
ENBRIDGE INC	882389CC1	Investment-grade corporate bonds	356,000	7/15/2032	0.00%
ENERGY TRANSFER LP	29273RBK4	Investment-grade corporate bonds	4,860,000	4/15/2027	0.03%
ENERGY TRANSFER LP	29278NAN3	Investment-grade corporate bonds	7,025,000	6/1/2027	0.04%
ENERGY TRANSFER LP	29278NAE3	Investment-grade corporate bonds	429,000	6/15/2048	0.00%
ENI SPA	92212WAA8	Investment-grade corporate bonds	436,000	5/18/2027	0.00%
ENSTAR GROUP LTD	29359UAB5	Investment-grade corporate bonds	432,000	6/1/2029	0.00%
ENTERGY CORP	29364WBE7	Investment-grade corporate bonds	5,000,000	12/15/2030	0.02%
ENTERPRISE HOLDINGS INC	26884TAP7	Investment-grade corporate bonds	3,550,000	11/1/2025	0.02%
ENTERPRISE HOLDINGS INC	26884TAR3	Investment-grade corporate bonds	1,394,000	12/1/2026	0.01%
ENTERPRISE HOLDINGS INC	26882PBE1	Investment-grade corporate bonds	3,640,000	10/15/2037	0.03%
ENTERPRISE PRODUCTS PARTN	29379VBX0	Investment-grade corporate bonds	490,000	1/31/2030	0.00%
EOG RESOURCES INC	26875PAM3	Investment-grade corporate bonds	4,425,000	4/1/2025	0.03%
EPR PROPERTIES	26884UAF6	Investment-grade corporate bonds	482,000	8/15/2029	0.00%
EQT CORP	26884LAQ2	Investment-grade corporate bonds	15,000,000	4/1/2028	0.10%
EQT CORP	26884LAL3	Investment-grade corporate bonds	690,000	1/15/2029	0.00%
EQT CORP	26884LAG4	Investment-grade corporate bonds	402,000	2/1/2030	0.00%
EQUINIX INC	29444UBC9	Investment-grade corporate bonds	3,600,000	11/18/2024	0.02%
EQUINIX INC	29444UBD7	Investment-grade corporate bonds	11,185,000	11/18/2026	0.07%
EQUINIX INC	29444UBG0	Investment-grade corporate bonds	7,070,000	7/15/2027	0.04%
EQUINIX INC	29444UBE5	Investment-grade corporate bonds	4,585,000	11/18/2029	0.03%
EQUINIX INC	29444UBH8	Investment-grade corporate bonds	8,000,000	7/15/2030	0.04%
EQUINIX INC	29444UBS4	Investment-grade corporate bonds	4,930,000	5/15/2031	0.03%
EQUITABLE HOLDINGS INC	29449WAF4	Investment-grade corporate bonds	517,000	3/8/2028	0.00%
ESTEE LAUDER COS INC/THE	29736RAK6	Investment-grade corporate bonds	535,000	3/15/2047	0.00%
EVERGY INC	30037FAA8	Investment-grade corporate bonds	6,415,000	12/15/2027	0.04%
EVERSOURCE ENERGY	664397AM8	Investment-grade corporate bonds	7,000,000	1/15/2025	0.04%
EVERSOURCE ENERGY	30040WAJ7	Investment-grade corporate bonds	2,000,000	8/15/2025	0.01%
EVERSOURCE ENERGY	30040WAT5	Investment-grade corporate bonds	6,800,000	3/1/2028	0.04%
EXTRA SPACE STORAGE INC	30225VAR8	Investment-grade corporate bonds	11,345,000	1/15/2031	0.07%
EXXON MOBIL CORP	30231GBN1	Investment-grade corporate bonds	474,000	10/15/2030	0.00%
FAIRFAX FINANCIAL HOLDINGS LTD	303901BB7	Investment-grade corporate bonds	14,890,000	4/17/2028	0.09%
FIDELITY NATIONAL INFORMATION SERVICES INC	31620MBS4	Investment-grade corporate bonds	12,500,000	3/1/2028	0.07%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FIFTH THIRD BANCORP	31677QBR9	Investment-grade corporate bonds	7,000,000	2/1/2027	0.04%
FIRST CITIZENS BANCSHARES INC/NC	125581GX0	Investment-grade corporate bonds	18,799,000	3/9/2028	0.12%
FIRSTENERGY CORP	610202BR3	Investment-grade corporate bonds	447,000	5/15/2027	0.00%
FIRSTENERGY CORP	030288AC8	Investment-grade corporate bonds	17,315,000	1/15/2032	0.09%
FISERV INC	337738AT5	Investment-grade corporate bonds	6,303,000	7/1/2026	0.04%
FLEX LTD	33938XAA3	Investment-grade corporate bonds	440,000	6/15/2029	0.00%
FLOWSERVE CORP	34355JAB4	Investment-grade corporate bonds	549,000	1/15/2032	0.00%
FORD MOTOR CO	345397D83	Investment-grade corporate bonds	25,195,000	3/5/2027	0.16%
FORD MOTOR CO	345370CA6	Investment-grade corporate bonds	415,000	7/16/2031	0.00%
FRESENIUS MEDICAL CARE AG	35805BAB4	Investment-grade corporate bonds	330,000	2/16/2031	0.00%
FRESENIUS MEDICAL CARE AG	35805BAE8	Investment-grade corporate bonds	229,000	12/1/2031	0.00%
FUNDACION BANCARIA CAIXA D'ESTALVIS I PENSIONS DE BARCELONA	12803RAG9	Investment-grade corporate bonds	6,645,000	3/15/2030	0.04%
GA GLOBAL FUNDING TRUST	36143L2H7	Investment-grade corporate bonds	13,570,000	1/6/2032	0.07%
GARTNER INC	366651AC1	Investment-grade corporate bonds	457,000	7/1/2028	0.00%
GE HEALTHCARE TECHNOLOGIES INC	36267VAF0	Investment-grade corporate bonds	6,785,000	11/15/2027	0.04%
GE HEALTHCARE TECHNOLOGIES INC	36267VAM5	Investment-grade corporate bonds	402,000	11/22/2052	0.00%
GENERAL DYNAMICS CORP	369550AZ1	Investment-grade corporate bonds	447,000	11/15/2027	0.00%
GENERAL MOTORS CO	37045XCX2	Investment-grade corporate bonds	10,577,000	6/20/2025	0.06%
GENERAL MOTORS CO	37045XDS2	Investment-grade corporate bonds	18,191,000	1/12/2032	0.10%
GEORGIA-PACIFIC LLC	37331NAN1	Investment-grade corporate bonds	15,994,000	5/15/2026	0.09%
GEORGIA-PACIFIC LLC	37331NAL5	Investment-grade corporate bonds	15,090,000	4/30/2027	0.09%
GEORGIA-PACIFIC LLC	37331NAK7	Investment-grade corporate bonds	13,000,000	4/30/2030	0.07%
GLENCORE HOLDING AG	378272BK3	Investment-grade corporate bonds	3,428,000	5/8/2028	0.02%
GLENCORE HOLDING AG	378272BN7	Investment-grade corporate bonds	12,200,000	10/6/2028	0.08%
GLENCORE HOLDING AG	378272BS6	Investment-grade corporate bonds	4,020,000	4/4/2029	0.02%
GLENCORE HOLDING AG	378272AY4	Investment-grade corporate bonds	11,232,000	9/1/2030	0.06%
GLENCORE HOLDING AG	378272BU1	Investment-grade corporate bonds	1,460,000	4/4/2034	0.01%
GLENCORE HOLDING AG	98417EAC4	Investment-grade corporate bonds	407,000	11/15/2037	0.00%
GLOBAL PAYMENTS INC	37940XAE2	Investment-grade corporate bonds	29,550,000	3/1/2026	0.17%
GOLDMAN SACHS GROUP INC/THE	38141GZV9	Investment-grade corporate bonds	12,935,000	11/1/2024	0.08%
GOLDMAN SACHS GROUP INC/THE	38141GXJ8	Investment-grade corporate bonds	8,875,000	4/1/2025	0.05%
GOLDMAN SACHS GROUP INC/THE	38141GVR2	Investment-grade corporate bonds	6,735,000	10/21/2025	0.04%
GOLDMAN SACHS GROUP INC/THE	38145GAH3	Investment-grade corporate bonds	10,200,000	11/16/2026	0.06%
GOLDMAN SACHS GROUP INC/THE	38141GWZ3	Investment-grade corporate bonds	13,547,000	5/1/2029	0.08%
GROUPE BPCE SA	05578QAD5	Investment-grade corporate bonds	12,810,000	3/15/2025	0.08%
GROUPE BPCE SA	05578AAP3	Investment-grade corporate bonds	4,202,000	1/20/2026	0.02%
GROUPE BPCE SA	05583JAH5	Investment-grade corporate bonds	16,000,000	10/6/2026	0.09%
GROUPE BPCE SA	05583JAN2	Investment-grade corporate bonds	3,985,000	1/18/2027	0.02%
GROUPE BPCE SA	05583JAE2	Investment-grade corporate bonds	432,000	9/12/2028	0.00%
GROUPE CREDIT MUTUEL CENTRE EST EUROPE	06675FBB2	Investment-grade corporate bonds	4,440,000	7/13/2028	0.03%
HALEON PLC	36264FAK7	Investment-grade corporate bonds	7,388,000	3/24/2027	0.04%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
HALEON PLC	36264FAL5	Investment-grade corporate bonds	2,750,000	3/24/2029	0.02%
HARLEY-DAVIDSON INC	41284VAC6	Investment-grade corporate bonds	443,000	3/10/2028	0.00%
HASBRO INC	418056AS6	Investment-grade corporate bonds	418,000	3/15/2040	0.00%
HCA INC	404119BR9	Investment-grade corporate bonds	3,000,000	2/1/2025	0.02%
HCA INC	404119BW8	Investment-grade corporate bonds	419,000	2/1/2029	0.00%
HCA INC	404119BX6	Investment-grade corporate bonds	5,850,000	6/15/2029	0.03%
HCA INC	404119CC1	Investment-grade corporate bonds	3,000,000	7/15/2031	0.02%
HCA INC	404119CU1	Investment-grade corporate bonds	6,205,000	4/1/2034	0.04%
HOME DEPOT INC/THE	437076CE0	Investment-grade corporate bonds	5,000,000	3/15/2028	0.03%
HOME DEPOT INC/THE	437076AU6	Investment-grade corporate bonds	417,000	9/15/2040	0.00%
HOWMET AEROSPACE INC	443201AB4	Investment-grade corporate bonds	4,219,000	1/15/2029	0.02%
HUMANA INC	444859BT8	Investment-grade corporate bonds	10,000,000	3/23/2029	0.06%
HUNTINGTON BANCSHARES INC/OH	44644MAF8	Investment-grade corporate bonds	454,000	5/17/2028	0.00%
HUNTINGTON INGALLS INDUSTRIES INC	446413AL0	Investment-grade corporate bonds	459,000	12/1/2027	0.00%
HUNTSMAN CORP	44701QBE1	Investment-grade corporate bonds	10,727,000	5/1/2029	0.06%
HUNTSMAN CORP	44701QBF8	Investment-grade corporate bonds	3,980,000	6/15/2031	0.02%
HUTCHISON WHAMPOA LTD	44841DAB8	Investment-grade corporate bonds	505,000	10/31/2024	0.00%
HYATT HOTELS CORP	448579AQ5	Investment-grade corporate bonds	15,065,000	1/30/2027	0.10%
HYUNDAI MOTOR CO	44891ABL0	Investment-grade corporate bonds	793,000	4/8/2030	0.01%
HYUNDAI MOTOR CO	44891ACV7	Investment-grade corporate bonds	2,312,000	1/8/2031	0.01%
ING GROEP NV	456837AH6	Investment-grade corporate bonds	4,655,000	3/29/2027	0.03%
ING GROEP NV	456837AV5	Investment-grade corporate bonds	492,000	4/1/2027	0.00%
ING GROEP NV	456837AM5	Investment-grade corporate bonds	7,955,000	10/2/2028	0.05%
ING GROEP NV	456837AW3	Investment-grade corporate bonds	9,567,000	4/1/2032	0.05%
INGERSOLL RAND INC	45687VAA4	Investment-grade corporate bonds	429,000	8/14/2028	0.00%
INTEL CORP	458140BQ2	Investment-grade corporate bonds	20,000,000	3/25/2027	0.12%
INTERCONTINENTAL EXCHANGE INC	45866FAT1	Investment-grade corporate bonds	11,556,000	5/23/2025	0.07%
INTERCONTINENTAL EXCHANGE INC	45866FAD6	Investment-grade corporate bonds	9,256,000	12/1/2025	0.06%
INTERCONTINENTAL EXCHANGE INC	45866FAV6	Investment-grade corporate bonds	17,954,000	6/15/2029	0.11%
INTERCONTINENTAL EXCHANGE INC	45866FAK0	Investment-grade corporate bonds	2,665,000	6/15/2030	0.01%
INTERNATIONAL BUSINESS MACHINES CORP	459200AM3	Investment-grade corporate bonds	192,000	10/30/2025	0.00%
INTERNATIONAL BUSINESS MACHINES CORP	459200KA8	Investment-grade corporate bonds	460,000	5/15/2029	0.00%
INTERNATIONAL FLAVORS & FRAGRANCES INC	459506AK7	Investment-grade corporate bonds	3,300,000	9/26/2028	0.02%
INTERPUBLIC GROUP OF COS INC/THE	460690BL3	Investment-grade corporate bonds	2,734,000	4/15/2024	0.02%
INTERPUBLIC GROUP OF COS INC/THE	460690BR0	Investment-grade corporate bonds	20,000,000	3/30/2030	0.12%
INTERPUBLIC GROUP OF COS INC/THE	460690BT6	Investment-grade corporate bonds	7,416,000	3/1/2031	0.04%
INTUIT INC	46124HAD8	Investment-grade corporate bonds	535,000	7/15/2030	0.00%
J M SMUCKER CO/THE	832696AS7	Investment-grade corporate bonds	523,000	3/15/2030	0.00%
JACKSON FINANCIAL INC	46817MAN7	Investment-grade corporate bonds	684,000	11/23/2051	0.00%
JBS USA HOLDING LUX SARL	46590XAN6	Investment-grade corporate bonds	1,206,000	2/2/2029	0.01%
JBS USA HOLDING LUX SARL	46590XAY2	Investment-grade corporate bonds	3,985,000	4/1/2033	0.02%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
JBS USA HOLDING LUX SARL	47214BAA6	Investment-grade corporate bonds	13,435,000	3/15/2034	0.09%
JEFFERIES FINANCIAL GROUP INC	47233WDS5	Investment-grade corporate bonds	13,000,000	3/12/2025	0.08%
JEFFERIES FINANCIAL GROUP INC	47233JGT9	Investment-grade corporate bonds	15,000,000	10/15/2031	0.08%
JOHNSON & JOHNSON	478160AN4	Investment-grade corporate bonds	411,000	8/15/2037	0.00%
JPMORGAN CHASE & CO	46625HJY7	Investment-grade corporate bonds	12,674,000	9/10/2024	0.08%
JPMORGAN CHASE & CO	46647PBK1	Investment-grade corporate bonds	42,312,000	4/22/2026	0.25%
JPMORGAN CHASE & CO	46625HRY8	Investment-grade corporate bonds	7,203,000	2/1/2028	0.04%
JPMORGAN CHASE & CO	46647PBR6	Investment-grade corporate bonds	467,000	6/1/2028	0.00%
JPMORGAN CHASE & CO	46647PDG8	Investment-grade corporate bonds	20,000,000	7/25/2028	0.12%
JPMORGAN CHASE & CO	46647PBP0	Investment-grade corporate bonds	11,762,000	5/13/2031	0.06%
JPMORGAN CHASE & CO	46647PDK9	Investment-grade corporate bonds	16,935,000	9/14/2033	0.11%
KBC GROUP NV	48241FAB0	Investment-grade corporate bonds	449,000	1/19/2029	0.00%
KELLANOVA	487836AT5	Investment-grade corporate bonds	375,000	4/1/2031	0.00%
KENVUE INC	49177JAD4	Investment-grade corporate bonds	1,690,000	3/22/2026	0.01%
KENVUE INC	49177JAF9	Investment-grade corporate bonds	6,000,000	3/22/2028	0.04%
KENVUE INC	49177JAH5	Investment-grade corporate bonds	3,000,000	3/22/2030	0.02%
KEYCORP	49326EEL3	Investment-grade corporate bonds	10,574,000	5/23/2025	0.07%
KINDER MORGAN INC	28370TAG4	Investment-grade corporate bonds	5,096,000	5/1/2024	0.03%
KINDER MORGAN INC	880451AV1	Investment-grade corporate bonds	1,000,000	10/15/2028	0.01%
KINDER MORGAN INC	494553AD2	Investment-grade corporate bonds	7,040,000	2/1/2029	0.04%
KINDER MORGAN INC	28368EAD8	Investment-grade corporate bonds	4,060,000	8/1/2031	0.03%
KKR & CO INC	48252AAA9	Investment-grade corporate bonds	11,556,000	7/1/2029	0.07%
KONINKLIJKE AHOLD DELHAIZE NV	246688AF2	Investment-grade corporate bonds	4,547,000	4/15/2031	0.03%
KRAFT HEINZ FOODS CO	50077LAV8	Investment-grade corporate bonds	10,000,000	4/1/2030	0.06%
KRAFT HEINZ FOODS CO	50077LBF2	Investment-grade corporate bonds	10,000,000	3/1/2031	0.06%
KYNDRYL HOLDINGS INC	50155QAM2	Investment-grade corporate bonds	597,000	10/15/2041	0.00%
LEIDOS HOLDINGS INC	52532XAF2	Investment-grade corporate bonds	461,000	5/15/2030	0.00%
LENNAR CORP	526057CD4	Investment-grade corporate bonds	10,164,000	11/29/2027	0.06%
LINCOLN NATIONAL CORP	534187BA6	Investment-grade corporate bonds	415,000	6/15/2040	0.00%
LINDE INC/CT	74005PBT0	Investment-grade corporate bonds	20,000,000	8/10/2030	0.10%
LKQ CORP	501889AF6	Investment-grade corporate bonds	435,000	6/15/2033	0.00%
LLOYDS BANKING GROUP PLC	53944YAA1	Investment-grade corporate bonds	3,120,000	11/4/2024	0.02%
LLOYDS BANKING GROUP PLC	539439AT6	Investment-grade corporate bonds	429,000	8/16/2028	0.00%
LOCKHEED MARTIN CORP	539830BP3	Investment-grade corporate bonds	15,500,000	6/15/2030	0.08%
LOCKHEED MARTIN CORP	539830AR0	Investment-grade corporate bonds	348,000	9/1/2036	0.00%
LONDON STOCK EXCHANGE GROUP PLC	50220PAD5	Investment-grade corporate bonds	526,000	4/6/2031	0.00%
LPL HOLDINGS INC	50212YAH7	Investment-grade corporate bonds	5,344,000	11/17/2028	0.04%
M&T BANK CORP	55261FAQ7	Investment-grade corporate bonds	462,000	8/16/2028	0.00%
MAGNA INTERNATIONAL INC	559222AV6	Investment-grade corporate bonds	513,000	6/15/2030	0.00%
MARATHON OIL CORP	565849AP1	Investment-grade corporate bonds	448,000	7/15/2027	0.00%
MARSH & MCLENNAN COS INC	571748AV4	Investment-grade corporate bonds	2,050,000	6/3/2024	0.01%

Putnam Stable Value Fund

As of 3/31/2024

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
MARSH & MCLENNAN COS INC	571748BG6	Investment-grade corporate bonds	14,238,000	3/15/2029	0.09%
MASSACHUSETTS MUTUAL LIFE INSURANCE CO	57629WCQ1	Investment-grade corporate bonds	6,000,000	1/14/2027	0.03%
MERCEDES-BENZ GROUP AG	233851EA8	Investment-grade corporate bonds	494,000	3/10/2030	0.00%
META PLATFORMS INC	30303M8G0	Investment-grade corporate bonds	8,600,000	8/15/2027	0.05%
META PLATFORMS INC	30303M8N5	Investment-grade corporate bonds	25,705,000	5/15/2033	0.16%
METLIFE INC	592173AE8	Investment-grade corporate bonds	2,209,000	11/1/2025	0.01%
METLIFE INC	59217GCK3	Investment-grade corporate bonds	10,990,000	9/19/2027	0.06%
METLIFE INC	59217GEZ8	Investment-grade corporate bonds	487,000	3/21/2029	0.00%
METLIFE INC	59217GEG0	Investment-grade corporate bonds	3,545,000	4/9/2030	0.02%
MICRON TECHNOLOGY INC	595112BT9	Investment-grade corporate bonds	602,000	11/1/2041	0.00%
MITSUBISHI HC CAPITAL INC	606790AA1	Investment-grade corporate bonds	417,000	2/28/2033	0.00%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AD6	Investment-grade corporate bonds	383,000	3/1/2026	0.00%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822BZ6	Investment-grade corporate bonds	488,000	10/13/2027	0.00%
MIZUHO FINANCIAL GROUP INC	60687YBU2	Investment-grade corporate bonds	200,000	9/13/2031	0.00%
MOODY'S CORP	615369AS4	Investment-grade corporate bonds	10,115,000	3/24/2025	0.06%
MORGAN STANLEY	61746BDZ6	Investment-grade corporate bonds	23,425,000	1/27/2026	0.14%
MORGAN STANLEY	6174468Q5	Investment-grade corporate bonds	4,000,000	4/28/2026	0.02%
MORGAN STANLEY	61747YET8	Investment-grade corporate bonds	6,700,000	7/17/2026	0.04%
MORGAN STANLEY	61746BCY0	Investment-grade corporate bonds	3,000,000	8/9/2026	0.02%
MORGAN STANLEY	61747YEC5	Investment-grade corporate bonds	27,440,000	7/20/2027	0.16%
MORGAN STANLEY	61744YAP3	Investment-grade corporate bonds	5,715,000	1/24/2029	0.03%
MORGAN STANLEY	6174468P7	Investment-grade corporate bonds	20,000,000	4/1/2031	0.12%
MOSAIC CO/THE	61945CAE3	Investment-grade corporate bonds	466,000	11/15/2043	0.00%
MSCI INC	55354GAK6	Investment-grade corporate bonds	14,025,000	9/1/2030	0.08%
MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN	62582PAA8	Investment-grade corporate bonds	400,000	5/23/2042	0.00%
MUTUAL OF OMAHA COS GLOBAL FUNDING	62829D2A7	Investment-grade corporate bonds	8,440,000	7/27/2026	0.05%
NASDAQ INC	63111XAH4	Investment-grade corporate bonds	5,325,000	6/28/2028	0.03%
NASDAQ INC	63111XAJ0	Investment-grade corporate bonds	3,165,000	2/15/2034	0.02%
NATIONAL AMUSEMENTS INC	124857AR4	Investment-grade corporate bonds	2,694,000	1/15/2027	0.02%
NATIONAL AMUSEMENTS INC	124857AT0	Investment-grade corporate bonds	3,200,000	2/15/2028	0.02%
NATIONAL GRID PLC	575634AU4	Investment-grade corporate bonds	17,835,000	11/24/2030	0.09%
NATWEST GROUP PLC	639057AJ7	Investment-grade corporate bonds	1,000,000	3/2/2027	0.01%
NATWEST GROUP PLC	780097BG5	Investment-grade corporate bonds	460,000	5/18/2029	0.00%
NATWEST GROUP PLC	780097BL4	Investment-grade corporate bonds	15,000,000	5/8/2030	0.09%
NETFLIX INC	64110LAU0	Investment-grade corporate bonds	30,000,000	11/15/2029	0.19%
NEUBERGER BERMAN GROUP LLC	64128XAE0	Investment-grade corporate bonds	750,000	4/15/2045	0.00%
NEW YORK LIFE INSURANCE CO	64952WCH4	Investment-grade corporate bonds	5,065,000	7/14/2026	0.03%
NEXTERA ENERGY INC	65339KBP4	Investment-grade corporate bonds	8,790,000	3/1/2025	0.05%
NIKE INC	654106AJ2	Investment-grade corporate bonds	15,000,000	3/27/2027	0.09%
NIKE INC	654106AK9	Investment-grade corporate bonds	16,000,000	3/27/2030	0.09%
NISSAN MOTOR CO LTD	654740BT5	Investment-grade corporate bonds	509,000	3/9/2028	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
NOKIA OYJ	654902AC9	Investment-grade corporate bonds	459,000	5/15/2039	0.00%
NORDEA BANK AB	65559CAE1	Investment-grade corporate bonds	479,000	9/30/2026	0.00%
NORTHERN TRUST CORP	665859AV6	Investment-grade corporate bonds	18,000,000	5/1/2030	0.10%
NORTHROP GRUMMAN CORP	666807BS0	Investment-grade corporate bonds	10,000,000	5/1/2030	0.06%
NORTHWESTERN MUTUAL LIFE INS	668131AA3	Investment-grade corporate bonds	435,000	3/30/2040	0.00%
NOV INC	637071AK7	Investment-grade corporate bonds	579,000	12/1/2042	0.00%
NOVARTIS AG	66989HAP3	Investment-grade corporate bonds	10,025,000	2/14/2025	0.06%
NRG ENERGY INC	629377CP5	Investment-grade corporate bonds	4,000,000	12/2/2027	0.02%
NRG ENERGY INC	014916AA8	Investment-grade corporate bonds	5,271,000	7/31/2028	0.03%
NRG ENERGY INC	629377CL4	Investment-grade corporate bonds	446,000	6/15/2029	0.00%
NUCOR CORP	670346AV7	Investment-grade corporate bonds	492,000	4/1/2032	0.00%
NUTRIEN LTD	67077MAW8	Investment-grade corporate bonds	16,195,000	5/13/2030	0.09%
NUTRIEN LTD	67077MBB3	Investment-grade corporate bonds	441,000	3/27/2053	0.00%
OCCIDENTAL PETROLEUM CORP	674599DD4	Investment-grade corporate bonds	7,590,000	5/1/2031	0.05%
OCCIDENTAL PETROLEUM CORP	674599DF9	Investment-grade corporate bonds	424,000	9/15/2036	0.00%
OMEGA HEALTHCARE INVESTORS INC	681936BL3	Investment-grade corporate bonds	247,000	10/1/2029	0.00%
OMNICOM GROUP INC	681919BA3	Investment-grade corporate bonds	5,152,000	11/1/2024	0.03%
OMNICOM GROUP INC	68217FAA0	Investment-grade corporate bonds	6,169,000	4/15/2026	0.04%
ONEOK INC	682680BE2	Investment-grade corporate bonds	388,000	1/15/2031	0.00%
ORACLE CORP	68389XBM6	Investment-grade corporate bonds	16,285,000	7/15/2026	0.10%
ORACLE CORP	68389XBU8	Investment-grade corporate bonds	25,000,000	4/1/2027	0.15%
ORACLE CORP	68389XBV6	Investment-grade corporate bonds	15,000,000	4/1/2030	0.08%
OSHKOSH CORP	688239AF9	Investment-grade corporate bonds	1,082,000	5/15/2028	0.01%
OSHKOSH CORP	688225AH4	Investment-grade corporate bonds	998,000	3/1/2030	0.01%
OTIS WORLDWIDE CORP	68902VAK3	Investment-grade corporate bonds	5,965,000	2/15/2030	0.03%
OVINTIV INC	012873AK1	Investment-grade corporate bonds	406,000	11/1/2031	0.00%
PACCAR INC	69371RS80	Investment-grade corporate bonds	456,000	1/31/2029	0.00%
PATTERSON-UTI ENERGY INC	703481AB7	Investment-grade corporate bonds	479,000	2/1/2028	0.00%
PENSKE TRUCK LEASING CO	709599BL7	Investment-grade corporate bonds	13,615,000	11/15/2025	0.08%
PENSKE TRUCK LEASING CO	709599BM5	Investment-grade corporate bonds	15,955,000	6/15/2026	0.09%
PENSKE TRUCK LEASING CO	709599AW4	Investment-grade corporate bonds	3,537,000	11/15/2026	0.02%
PENSKE TRUCK LEASING CO	709599BN3	Investment-grade corporate bonds	4,710,000	7/1/2027	0.03%
PFIZER INC	716973AB8	Investment-grade corporate bonds	846,000	5/19/2026	0.01%
PFIZER INC	716973AC6	Investment-grade corporate bonds	7,825,000	5/19/2028	0.05%
PFIZER INC	717081ET6	Investment-grade corporate bonds	11,350,000	3/15/2029	0.07%
PFIZER INC	717081EY5	Investment-grade corporate bonds	25,000,000	5/28/2030	0.13%
PFIZER INC	716973AE2	Investment-grade corporate bonds	5,000,000	5/19/2033	0.03%
PFIZER INC	983024AG5	Investment-grade corporate bonds	348,000	2/1/2034	0.00%
PG&E CORP	694308JW8	Investment-grade corporate bonds	495,000	6/15/2028	0.00%
PG&E CORP	694308KB2	Investment-grade corporate bonds	20,000,000	3/1/2029	0.12%
PG&E CORP	694308KM8	Investment-grade corporate bonds	5,000,000	6/15/2033	0.03%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
PG&E CORP	694308KP1	Investment-grade corporate bonds	3,335,000	3/15/2034	0.02%
PHILIP MORRIS INTERNATIONAL INC	718172AC3	Investment-grade corporate bonds	346,000	5/16/2038	0.00%
PINNACLE WEST CAPITAL CORP	040555DD3	Investment-grade corporate bonds	529,000	12/15/2031	0.00%
PLAINS ALL AMERICAN PIPELINE LP	72650RAR3	Investment-grade corporate bonds	387,000	1/15/2037	0.00%
PNC FINANCIAL SERVICES GROUP INC/THE	69349LAQ1	Investment-grade corporate bonds	5,560,000	11/1/2025	0.03%
PNC FINANCIAL SERVICES GROUP INC/THE	69353RFG8	Investment-grade corporate bonds	5,400,000	10/25/2027	0.03%
PNC FINANCIAL SERVICES GROUP INC/THE	69353RFJ2	Investment-grade corporate bonds	5,500,000	1/22/2028	0.03%
PNC FINANCIAL SERVICES GROUP INC/THE	69349LAR9	Investment-grade corporate bonds	451,000	7/26/2028	0.00%
PNC FINANCIAL SERVICES GROUP INC/THE	693475BE4	Investment-grade corporate bonds	16,925,000	6/6/2033	0.10%
PPL CORP	491674BL0	Investment-grade corporate bonds	513,000	10/1/2045	0.00%
PRINCIPAL FINANCIAL GROUP INC	74251VAA0	Investment-grade corporate bonds	383,000	10/15/2036	0.00%
PROCTER & GAMBLE CO/THE	742718FH7	Investment-grade corporate bonds	473,000	3/25/2030	0.00%
PROCTER & GAMBLE CO/THE	742718FM6	Investment-grade corporate bonds	20,000,000	10/29/2030	0.10%
PROGRESS ENERGY INC	26442UAA2	Investment-grade corporate bonds	3,000,000	8/15/2025	0.02%
PROGRESSIVE CORP/THE	743315AW3	Investment-grade corporate bonds	483,000	3/26/2030	0.00%
PROLOGIS INC	74340XBN0	Investment-grade corporate bonds	2,078,000	4/15/2027	0.01%
PROLOGIS INC	74340XBM2	Investment-grade corporate bonds	4,999,000	4/15/2030	0.03%
PROLOGIS INC	74340XBR1	Investment-grade corporate bonds	20,000,000	10/15/2030	0.10%
PROLOGIS INC	74340XCJ8	Investment-grade corporate bonds	8,675,000	3/15/2034	0.05%
PRUDENTIAL FINANCIAL INC	74153WCL1	Investment-grade corporate bonds	8,028,000	9/23/2024	0.05%
PRUDENTIAL FINANCIAL INC	74432QCG8	Investment-grade corporate bonds	2,000,000	3/10/2030	0.01%
PUBLIC STORAGE OPERATING CO	74460WAF4	Investment-grade corporate bonds	7,980,000	1/15/2029	0.05%
QORVO INC	74736KAJ0	Investment-grade corporate bonds	528,000	4/1/2031	0.00%
QUANTA SERVICES INC	74762EAF9	Investment-grade corporate bonds	486,000	10/1/2030	0.00%
QUEST DIAGNOSTICS INC	74834LBB5	Investment-grade corporate bonds	498,000	6/30/2030	0.00%
RADIAN GROUP INC	750236AW1	Investment-grade corporate bonds	452,000	3/15/2027	0.00%
RALPH LAUREN CORP	731572AB9	Investment-grade corporate bonds	488,000	6/15/2030	0.00%
REGAL REXNORD CORP	758750AD5	Investment-grade corporate bonds	439,000	4/15/2028	0.00%
REGIONS FINANCIAL CORP	7591EPAQ3	Investment-grade corporate bonds	5,000,000	5/18/2025	0.03%
REGIONS FINANCIAL CORP	75913MAA7	Investment-grade corporate bonds	443,000	6/26/2037	0.00%
REPUBLIC SERVICES INC	760759AV2	Investment-grade corporate bonds	15,000,000	3/1/2030	0.08%
REPUBLIC SERVICES INC	760759AX8	Investment-grade corporate bonds	5,000,000	2/15/2031	0.02%
RIO TINTO PLC	013716AU9	Investment-grade corporate bonds	417,000	12/15/2033	0.00%
ROGERS COMMUNICATIONS INC	775109DE8	Investment-grade corporate bonds	8,320,000	2/15/2029	0.05%
ROGERS COMMUNICATIONS INC/ONTARIO	775109CH2	Investment-grade corporate bonds	5,462,000	3/15/2032	0.03%
ROSS STORES INC	778296AG8	Investment-grade corporate bonds	521,000	4/15/2031	0.00%
ROYAL BANK OF CANADA	78015K7C2	Investment-grade corporate bonds	4,522,000	11/1/2024	0.03%
ROYAL BANK OF CANADA	78016EZM2	Investment-grade corporate bonds	20,000,000	1/20/2026	0.11%
ROYAL BANK OF CANADA	780082AD5	Investment-grade corporate bonds	3,000,000	1/27/2026	0.02%
ROYAL BANK OF CANADA	78016HZZS2	Investment-grade corporate bonds	5,275,000	8/1/2028	0.03%
RTX CORP	75513ECR0	Investment-grade corporate bonds	3,265,000	2/27/2033	0.02%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
RTX CORP	75513ECA7	Investment-grade corporate bonds	501,000	10/15/2040	0.00%
RWE AG	268789AB0	Investment-grade corporate bonds	405,000	4/30/2038	0.00%
S&P GLOBAL INC	78409VAM6	Investment-grade corporate bonds	2,846,000	1/22/2027	0.02%
S&P GLOBAL INC	78409VBF0	Investment-grade corporate bonds	12,003,000	8/1/2028	0.07%
S&P GLOBAL INC	78409VAP9	Investment-grade corporate bonds	7,725,000	12/1/2029	0.04%
S&P GLOBAL INC	78409VAS3	Investment-grade corporate bonds	20,475,000	8/15/2030	0.10%
SALESFORCE INC	79466LAF1	Investment-grade corporate bonds	15,155,000	4/11/2028	0.09%
SALESFORCE INC	79466LAL8	Investment-grade corporate bonds	627,000	7/15/2051	0.00%
SCHLUMBERGER NV	806851AK7	Investment-grade corporate bonds	451,000	5/17/2028	0.00%
SEMPRA	816851BR9	Investment-grade corporate bonds	3,000,000	8/1/2033	0.02%
SERVICENOW INC	81762PAE2	Investment-grade corporate bonds	5,545,000	9/1/2030	0.03%
SHERWIN-WILLIAMS CO/THE	824348AW6	Investment-grade corporate bonds	2,983,000	6/1/2027	0.02%
SIMON PROPERTY GROUP INC	828807CE5	Investment-grade corporate bonds	332,000	2/1/2040	0.00%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAR9	Investment-grade corporate bonds	504,000	9/2/2025	0.00%
SOCIETE GENERALE SA	83368RBT8	Investment-grade corporate bonds	441,000	1/10/2053	0.00%
SOUTHERN CO/THE	842587DS3	Investment-grade corporate bonds	895,000	3/15/2029	0.01%
SOUTHERN CO/THE	010392FU7	Investment-grade corporate bonds	7,000,000	9/15/2030	0.03%
SOUTHERN CO/THE	842587DT1	Investment-grade corporate bonds	3,900,000	3/15/2034	0.02%
SOUTHERN CO/THE	373334KW0	Investment-grade corporate bonds	10,115,000	3/15/2034	0.06%
SOUTHWEST AIRLINES CO	844741BF4	Investment-grade corporate bonds	509,000	2/10/2030	0.00%
STANDARD CHARTERED PLC	853254BP4	Investment-grade corporate bonds	450,000	5/21/2030	0.00%
STATE STREET CORP	857477BN2	Investment-grade corporate bonds	501,000	3/30/2031	0.00%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAA8	Investment-grade corporate bonds	4,750,000	4/2/2024	0.03%
SUNCOR ENERGY INC	71644EAJ1	Investment-grade corporate bonds	416,000	5/15/2038	0.00%
SWEDBANK AB	87020PAP2	Investment-grade corporate bonds	474,000	11/16/2026	0.00%
SWISS RE AG	87089NAA8	Investment-grade corporate bonds	400,000	4/2/2049	0.00%
SYSCO CORP	871829BH9	Investment-grade corporate bonds	503,000	3/15/2048	0.00%
TAPESTRY INC	876030AB3	Investment-grade corporate bonds	3,250,000	11/27/2025	0.02%
TAPESTRY INC	876030AE7	Investment-grade corporate bonds	3,567,000	11/27/2030	0.02%
TAPESTRY INC	876030AA5	Investment-grade corporate bonds	540,000	3/15/2032	0.00%
TAPESTRY INC	876030AF4	Investment-grade corporate bonds	2,668,000	11/27/2033	0.02%
TARGA RESOURCES CORP	87612GAE1	Investment-grade corporate bonds	9,700,000	3/1/2029	0.06%
TARGA RESOURCES CORP	87612GAA9	Investment-grade corporate bonds	500,000	2/1/2033	0.00%
TARGET CORP	87612EAU0	Investment-grade corporate bonds	351,000	1/15/2038	0.00%
TD SYNEX CORP	87162WAK6	Investment-grade corporate bonds	540,000	8/9/2031	0.00%
TE CONNECTIVITY LTD	902133AG2	Investment-grade corporate bonds	355,000	10/1/2037	0.00%
TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA	87246YAC0	Investment-grade corporate bonds	5,000,000	11/1/2024	0.03%
TELEFONICA SA	87938WAT0	Investment-grade corporate bonds	2,319,000	3/8/2027	0.01%
TELEFONICA SA	87938WAC7	Investment-grade corporate bonds	340,000	6/20/2036	0.00%
TEXTRON INC	883203CC3	Investment-grade corporate bonds	531,000	3/15/2031	0.00%
THERMO FISHER SCIENTIFIC INC	883556CT7	Investment-grade corporate bonds	4,260,000	11/21/2027	0.03%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
TJX COS INC/THE	872540AT6	Investment-grade corporate bonds	457,000	4/15/2030	0.00%
T-MOBILE US INC	87264ABR5	Investment-grade corporate bonds	8,632,000	2/15/2026	0.05%
T-MOBILE US INC	87264ABD6	Investment-grade corporate bonds	18,599,000	4/15/2027	0.11%
T-MOBILE US INC	87264ACZ6	Investment-grade corporate bonds	2,725,000	3/15/2028	0.02%
T-MOBILE US INC	852060AD4	Investment-grade corporate bonds	2,813,000	11/15/2028	0.02%
T-MOBILE US INC	87264ABF1	Investment-grade corporate bonds	510,000	4/15/2030	0.00%
T-MOBILE US INC	87264ACB9	Investment-grade corporate bonds	7,301,000	2/15/2031	0.04%
T-MOBILE US INC	87264ABX2	Investment-grade corporate bonds	4,870,000	11/15/2031	0.02%
T-MOBILE US INC	87264ACY9	Investment-grade corporate bonds	4,865,000	7/15/2033	0.03%
TOLL BROTHERS INC	88947EAS9	Investment-grade corporate bonds	439,000	3/15/2027	0.00%
TORONTO-DOMINION BANK/THE	89115BB90	Investment-grade corporate bonds	30,000,000	10/1/2024	0.19%
TORONTO-DOMINION BANK/THE	89114QCH9	Investment-grade corporate bonds	20,000,000	6/12/2025	0.12%
TORONTO-DOMINION BANK/THE	891160MJ9	Investment-grade corporate bonds	454,000	9/15/2031	0.00%
TRAVELERS COS INC/THE	89420GAE9	Investment-grade corporate bonds	398,000	3/15/2033	0.00%
TRIMBLE INC	896239AE0	Investment-grade corporate bonds	437,000	3/15/2033	0.00%
TRUIST FINANCIAL CORP	05531FBH5	Investment-grade corporate bonds	10,285,000	8/1/2024	0.06%
TRUIST FINANCIAL CORP	07330NAT2	Investment-grade corporate bonds	3,280,000	12/6/2024	0.02%
TRUIST FINANCIAL CORP	89788MAH5	Investment-grade corporate bonds	2,000,000	7/28/2026	0.01%
TRUIST FINANCIAL CORP	05531GAB7	Investment-grade corporate bonds	17,447,000	3/19/2029	0.10%
TRUIST FINANCIAL CORP	89788KAA4	Investment-grade corporate bonds	22,375,000	3/11/2030	0.11%
TRUIST FINANCIAL CORP	89788NAA8	Investment-grade corporate bonds	485,000	7/28/2033	0.00%
TYSON FOODS INC	902494BD4	Investment-grade corporate bonds	562,000	6/2/2047	0.00%
UBS GROUP AG	22550L2C4	Investment-grade corporate bonds	7,000,000	4/9/2025	0.04%
UBS GROUP AG	902613BB3	Investment-grade corporate bonds	18,905,000	4/17/2026	0.12%
UBS GROUP AG	225401AQ1	Investment-grade corporate bonds	4,750,000	6/5/2026	0.03%
UBS GROUP AG	22550L2G5	Investment-grade corporate bonds	2,906,000	8/7/2026	0.02%
UBS GROUP AG	225401AT5	Investment-grade corporate bonds	32,920,000	2/2/2027	0.19%
UBS GROUP AG	22550L2M2	Investment-grade corporate bonds	2,250,000	2/15/2028	0.02%
UBS GROUP AG	902613BJ6	Investment-grade corporate bonds	5,812,000	2/8/2030	0.04%
UBS GROUP AG	225401BB3	Investment-grade corporate bonds	4,735,000	11/15/2033	0.04%
UNIBAIL-RODAMCO-WESTFIELD	92928QAD0	Investment-grade corporate bonds	693,000	9/20/2048	0.00%
UNILEVER PLC	904764AH0	Investment-grade corporate bonds	361,000	11/15/2032	0.00%
UNION PACIFIC CORP	907818FH6	Investment-grade corporate bonds	499,000	2/5/2030	0.00%
UNITED AIRLINES HOLDINGS INC	599191AA1	Investment-grade corporate bonds	324,350	6/20/2027	0.00%
UNITED PARCEL SERVICE INC	911312AJ5	Investment-grade corporate bonds	355,000	1/15/2038	0.00%
UNITEDHEALTH GROUP INC	91324PDK5	Investment-grade corporate bonds	7,790,000	6/15/2028	0.05%
UNITEDHEALTH GROUP INC	91324PDX7	Investment-grade corporate bonds	4,585,000	5/15/2030	0.02%
UNITEDHEALTH GROUP INC	91324PBE1	Investment-grade corporate bonds	1,300,000	11/15/2037	0.01%
UNIVERSAL HEALTH SERVICES INC	913903BA7	Investment-grade corporate bonds	544,000	1/15/2032	0.00%
US BANCORP	91159HHX1	Investment-grade corporate bonds	7,808,000	7/30/2024	0.05%
US BANCORP	91159HHZ6	Investment-grade corporate bonds	1,025,000	5/12/2025	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
US BANCORP	91159HJF8	Investment-grade corporate bonds	453,000	7/22/2028	0.00%
US BANCORP	91159HJB7	Investment-grade corporate bonds	21,855,000	11/3/2036	0.11%
VALERO ENERGY CORP	91913YAE0	Investment-grade corporate bonds	352,000	4/15/2032	0.00%
VERIZON COMMUNICATIONS INC	92343VFF6	Investment-grade corporate bonds	5,000,000	3/22/2027	0.03%
VERIZON COMMUNICATIONS INC	92343VER1	Investment-grade corporate bonds	8,900,000	9/21/2028	0.05%
VERIZON COMMUNICATIONS INC	92343VGN8	Investment-grade corporate bonds	25,461,000	3/15/2032	0.13%
VF CORP	918204BA5	Investment-grade corporate bonds	5,585,000	4/23/2025	0.03%
VIATRIS INC	92556VAB2	Investment-grade corporate bonds	15,470,000	6/22/2025	0.09%
VIATRIS INC	62854AAN4	Investment-grade corporate bonds	1,550,000	6/15/2026	0.01%
VICI PROPERTIES INC	92564RAH8	Investment-grade corporate bonds	740,000	9/1/2026	0.00%
VICI PROPERTIES INC	92564RAD7	Investment-grade corporate bonds	4,490,000	2/15/2027	0.03%
VICI PROPERTIES INC	925650AB9	Investment-grade corporate bonds	11,990,000	2/15/2028	0.07%
VISA INC	92826CAL6	Investment-grade corporate bonds	8,100,000	4/15/2027	0.05%
VISTRA CORP	92840VAD4	Investment-grade corporate bonds	26,746,000	7/15/2024	0.16%
VISTRA CORP	92840VAG7	Investment-grade corporate bonds	464,000	1/30/2027	0.00%
VISTRA CORP	92840VAE2	Investment-grade corporate bonds	2,294,000	7/15/2029	0.01%
VONTIER CORP	928881AD3	Investment-grade corporate bonds	515,000	4/1/2028	0.00%
WALMART INC	931142CM3	Investment-grade corporate bonds	395,000	4/15/2038	0.00%
WALT DISNEY CO/THE	254687FL5	Investment-grade corporate bonds	17,780,000	9/1/2029	0.10%
WALT DISNEY CO/THE	254687FQ4	Investment-grade corporate bonds	15,225,000	3/22/2030	0.09%
WALT DISNEY CO/THE	25468PBW5	Investment-grade corporate bonds	386,000	3/1/2032	0.00%
WARNER BROS DISCOVERY INC	25470DAK5	Investment-grade corporate bonds	4,035,000	3/15/2025	0.02%
WARNER BROS DISCOVERY INC	25470DBE8	Investment-grade corporate bonds	6,537,000	6/15/2025	0.04%
WARNER BROS DISCOVERY INC	25470DAL3	Investment-grade corporate bonds	2,011,000	3/11/2026	0.01%
WARNER BROS DISCOVERY INC	55903VBA0	Investment-grade corporate bonds	10,161,000	3/15/2027	0.06%
WARNER BROS DISCOVERY INC	25470DBJ7	Investment-grade corporate bonds	915,000	5/15/2030	0.01%
WARNER BROS DISCOVERY INC	55903VBC6	Investment-grade corporate bonds	22,644,000	3/15/2032	0.12%
WASTE CONNECTIONS INC	94106BAC5	Investment-grade corporate bonds	26,000,000	1/15/2032	0.13%
WASTE CONNECTIONS INC	94106BAG6	Investment-grade corporate bonds	11,415,000	3/1/2034	0.07%
WASTE MANAGEMENT INC	94106LBN8	Investment-grade corporate bonds	5,000,000	3/15/2028	0.03%
WASTE MANAGEMENT INC	94106LBV0	Investment-grade corporate bonds	10,427,000	2/15/2029	0.07%
WASTE MANAGEMENT INC	94106LBP3	Investment-grade corporate bonds	5,000,000	3/15/2031	0.02%
WASTE MANAGEMENT INC	94106LBS7	Investment-grade corporate bonds	466,000	4/15/2032	0.00%
WELLS FARGO & CO	95000U2X0	Investment-grade corporate bonds	3,905,000	4/25/2026	0.02%
WELLS FARGO & CO	95000U2N2	Investment-grade corporate bonds	25,000,000	4/30/2026	0.15%
WELLS FARGO & CO	95000U3C5	Investment-grade corporate bonds	8,073,000	8/15/2026	0.05%
WELLS FARGO & CO	95000U2V4	Investment-grade corporate bonds	3,550,000	3/24/2028	0.02%
WELLS FARGO & CO	95000U3A9	Investment-grade corporate bonds	7,000,000	7/25/2028	0.04%
WELLS FARGO & CO	95000U2D4	Investment-grade corporate bonds	36,450,000	1/24/2029	0.22%
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	960386AM2	Investment-grade corporate bonds	433,000	9/15/2028	0.00%
WESTROCK CO	961548AY0	Investment-grade corporate bonds	3,986,000	2/15/2031	0.03%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
WESTROCK CO	92940PAG9	Investment-grade corporate bonds	5,000,000	6/15/2033	0.03%
WEYERHAEUSER CO	962166BR4	Investment-grade corporate bonds	565,000	3/15/2032	0.00%
WEYERHAEUSER CO	962166CA0	Investment-grade corporate bonds	17,185,000	3/9/2033	0.09%
WILLIS TOWERS WATSON PLC	970648AL5	Investment-grade corporate bonds	7,145,000	6/15/2027	0.04%
WORKDAY INC	98138HAG6	Investment-grade corporate bonds	5,230,000	4/1/2027	0.03%
WORKDAY INC	98138HAJ0	Investment-grade corporate bonds	484,000	4/1/2032	0.00%
XCEL ENERGY INC	98389BBA7	Investment-grade corporate bonds	5,095,000	8/15/2033	0.03%
ZOETIS INC	98978VAL7	Investment-grade corporate bonds	3,000,000	9/12/2027	0.02%
ZOETIS INC	98978VAS2	Investment-grade corporate bonds	6,591,000	5/15/2030	0.03%
STATE OF TEXAS	88283LHU3	Other	1,260,000	4/1/2030	0.01%
A&D MORTGAGE LLC	00002DAA7	Residential MBS (non-agency)	16,466,026	5/25/2068	0.10%
A&D MORTGAGE LLC	00249FAA5	Residential MBS (non-agency)	20,142,485	7/25/2068	0.13%
A&D MORTGAGE LLC	00002MAA7	Residential MBS (non-agency)	19,674,661	9/25/2068	0.12%
A&D MORTGAGE LLC	00249XAA6	Residential MBS (non-agency)	9,907,805	11/25/2068	0.06%
A&D MORTGAGE LLC	00039GAA7	Residential MBS (non-agency)	7,892,406	2/25/2069	0.05%
AJAX MORTGAGE LOAN TRUST	00969YAA2	Residential MBS (non-agency)	4,148,875	5/25/2059	0.02%
AJAX MORTGAGE LOAN TRUST	00969PAA1	Residential MBS (non-agency)	2,979,003	7/25/2059	0.02%
AMERICAN HOMES 4 RENT	02666BAA4	Residential MBS (non-agency)	10,819,243	10/17/2052	0.07%
AMSR TRUST	66981FAB6	Residential MBS (non-agency)	11,000,000	11/17/2037	0.06%
ANGEL OAK MORTGAGE TRUST LLC	034651AB5	Residential MBS (non-agency)	812,680	4/25/2053	0.00%
ANGEL OAK MORTGAGE TRUST LLC	034651AC3	Residential MBS (non-agency)	590,006	4/25/2053	0.00%
ANGEL OAK MORTGAGE TRUST LLC	03464VAC8	Residential MBS (non-agency)	652,845	11/25/2059	0.00%
ANGEL OAK MORTGAGE TRUST LLC	03465LAA3	Residential MBS (non-agency)	3,493,206	4/25/2065	0.02%
ANGEL OAK MORTGAGE TRUST LLC	03465AAB5	Residential MBS (non-agency)	1,349,688	5/25/2065	0.01%
ANGEL OAK MORTGAGE TRUST LLC	03464BAB4	Residential MBS (non-agency)	8,439,780	12/25/2066	0.04%
ANGEL OAK MORTGAGE TRUST LLC	03464PAB3	Residential MBS (non-agency)	2,973,922	1/25/2067	0.02%
ANGEL OAK MORTGAGE TRUST LLC	034931AA3	Residential MBS (non-agency)	7,045,052	9/26/2067	0.04%
ANNALY CAPITAL MANAGEMENT INC	67114VAA1	Residential MBS (non-agency)	7,662,751	11/25/2061	0.04%
ARROYO MORTGAGE TRUST	042859AA6	Residential MBS (non-agency)	441,116	1/25/2049	0.00%
ARROYO MORTGAGE TRUST	04285CAC5	Residential MBS (non-agency)	3,000,000	3/25/2055	0.02%
ARROYO MORTGAGE TRUST	04285CAL5	Residential MBS (non-agency)	1,771,101	3/25/2055	0.01%
ARROYO MORTGAGE TRUST	04285CAA9	Residential MBS (non-agency)	3,093,175	3/25/2055	0.02%
ARROYO MORTGAGE TRUST	04285CAB7	Residential MBS (non-agency)	4,000,000	3/25/2055	0.02%
BARCLAYS MORTGAGE LOAN TRUST	06744UAA9	Residential MBS (non-agency)	384,124	9/25/2051	0.00%
BELLEMEADE RE LTD	07877GAC3	Residential MBS (non-agency)	3,371,939	7/25/2029	0.02%
BELLEMEADE RE LTD	078777AB5	Residential MBS (non-agency)	946,561	9/25/2031	0.01%
BRAVO RESIDENTIAL FUNDING TRUST	105695AA8	Residential MBS (non-agency)	2,431,084	10/25/2057	0.01%
BRAVO RESIDENTIAL FUNDING TRUST	10568YAB4	Residential MBS (non-agency)	5,769,000	5/26/2059	0.03%
BRAVO RESIDENTIAL FUNDING TRUST	10568YAA6	Residential MBS (non-agency)	4,985,101	5/26/2059	0.03%
BRAVO RESIDENTIAL FUNDING TRUST	10569EAB7	Residential MBS (non-agency)	956,503	3/25/2060	0.01%
BRAVO RESIDENTIAL FUNDING TRUST	105690AA9	Residential MBS (non-agency)	968,996	4/25/2060	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BRAVO RESIDENTIAL FUNDING TRUST	105699AB8	Residential MBS (non-agency)	312,786	5/25/2060	0.00%
BRAVO RESIDENTIAL FUNDING TRUST	10569XAA7	Residential MBS (non-agency)	6,498,290	9/25/2061	0.04%
BRAVO RESIDENTIAL FUNDING TRUST	10569YAA5	Residential MBS (non-agency)	9,117,196	5/25/2063	0.06%
BRAVO RESIDENTIAL FUNDING TRUST	10569UAA3	Residential MBS (non-agency)	5,530,955	6/25/2063	0.03%
BRAVO RESIDENTIAL FUNDING TRUST	10569DAA1	Residential MBS (non-agency)	11,581,208	9/25/2063	0.07%
BRAVO RESIDENTIAL FUNDING TRUST	10569KAA5	Residential MBS (non-agency)	10,087,728	2/25/2064	0.06%
BRAVO RESIDENTIAL FUNDING TRUST	10569VAB9	Residential MBS (non-agency)	1,507,995	8/25/2069	0.01%
BRAVO RESIDENTIAL FUNDING TRUST	10569CAA3	Residential MBS (non-agency)	13,468,129	11/25/2069	0.08%
BRAVO RESIDENTIAL FUNDING TRUST	10569CAE5	Residential MBS (non-agency)	850,930	11/25/2069	0.01%
BUNKER HILL LOAN DEPOSITARY TRUST	12061RAA9	Residential MBS (non-agency)	4,507,940	7/25/2049	0.03%
BUNKER HILL LOAN DEPOSITARY TRUST	12062RAA8	Residential MBS (non-agency)	2,178,022	2/25/2055	0.01%
CIM TRUST	12569UAA9	Residential MBS (non-agency)	20,182,143	5/25/2062	0.12%
COLONY AMERICAN FINANCE LTD	21873CAA1	Residential MBS (non-agency)	1,729,808	8/15/2053	0.01%
COLT FUNDING LLC	12656YAB3	Residential MBS (non-agency)	1,970,532	7/27/2054	0.01%
COLT FUNDING LLC	19688JAC1	Residential MBS (non-agency)	2,700,000	3/25/2065	0.02%
COLT FUNDING LLC	12597QAB2	Residential MBS (non-agency)	530,910	4/27/2065	0.00%
COLT FUNDING LLC	19685EAB7	Residential MBS (non-agency)	4,096,555	2/25/2067	0.02%
COLT FUNDING LLC	19688LAA0	Residential MBS (non-agency)	23,493,582	4/25/2067	0.14%
COLT FUNDING LLC	12662YAA7	Residential MBS (non-agency)	5,761,954	6/27/2067	0.04%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	12596XAB8	Residential MBS (non-agency)	2,418,976	7/25/2049	0.01%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	12597MAA3	Residential MBS (non-agency)	3,855,905	2/25/2050	0.02%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	12654PAE8	Residential MBS (non-agency)	3,177,989	9/25/2057	0.02%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	12659LAB8	Residential MBS (non-agency)	8,002,853	4/25/2065	0.05%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	12662EAC7	Residential MBS (non-agency)	2,405,786	2/25/2066	0.01%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	126416AB2	Residential MBS (non-agency)	4,586,018	11/25/2066	0.02%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	12664AAE9	Residential MBS (non-agency)	1,159,203	8/25/2067	0.01%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST	24380VAB7	Residential MBS (non-agency)	501,717	5/25/2065	0.00%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST	24381VAB6	Residential MBS (non-agency)	3,264,589	8/25/2066	0.02%
ELLINGTON FINANCIAL MORTGAGE TRUST	31573TAB4	Residential MBS (non-agency)	934,379	11/25/2059	0.01%
ELLINGTON FINANCIAL MORTGAGE TRUST	31573WAB7	Residential MBS (non-agency)	531,036	10/25/2065	0.00%
ELLINGTON FINANCIAL MORTGAGE TRUST	31573CAA3	Residential MBS (non-agency)	3,614,328	1/25/2067	0.02%
ELLINGTON FINANCIAL MORTGAGE TRUST	31572YAA6	Residential MBS (non-agency)	12,623,269	4/25/2067	0.08%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0GJ2	Residential MBS (non-agency)	8,035,846	3/25/2028	0.05%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0GX1	Residential MBS (non-agency)	1,776,113	4/25/2028	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0GW3	Residential MBS (non-agency)	20,117,332	4/25/2028	0.13%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0KQ1	Residential MBS (non-agency)	19,465,011	12/25/2028	0.13%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0LA5	Residential MBS (non-agency)	540,502	3/25/2029	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0LJ6	Residential MBS (non-agency)	24,232,274	3/25/2029	0.16%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0NE5	Residential MBS (non-agency)	16,291,909	8/25/2029	0.11%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0PU7	Residential MBS (non-agency)	5,387,278	12/25/2029	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0QG7	Residential MBS (non-agency)	6,420,000	12/25/2029	0.04%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0RC5	Residential MBS (non-agency)	10,616,500	3/25/2030	0.07%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0RL5	Residential MBS (non-agency)	8,942,512	4/25/2030	0.06%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0TV1	Residential MBS (non-agency)	5,025,603	7/25/2030	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35563TAP6	Residential MBS (non-agency)	13,498,000	12/25/2030	0.09%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KDB2	Residential MBS (non-agency)	571,738	8/25/2033	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KEL9	Residential MBS (non-agency)	17,220,000	10/25/2033	0.11%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KHE2	Residential MBS (non-agency)	5,056,717	1/25/2034	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KJG5	Residential MBS (non-agency)	23,250,769	9/25/2041	0.14%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KPU7	Residential MBS (non-agency)	25,942,479	1/25/2042	0.16%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KPV5	Residential MBS (non-agency)	8,394,000	1/25/2042	0.05%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KTA7	Residential MBS (non-agency)	4,006,996	3/25/2042	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KUW7	Residential MBS (non-agency)	18,049,395	4/25/2042	0.11%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KWS4	Residential MBS (non-agency)	33,149,250	5/25/2042	0.21%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KYN3	Residential MBS (non-agency)	53,214,689	6/25/2042	0.34%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KB24	Residential MBS (non-agency)	49,914,478	7/25/2042	0.32%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564K2F5	Residential MBS (non-agency)	10,921,608	6/25/2043	0.07%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35563WAC8	Residential MBS (non-agency)	22,692,983	9/25/2048	0.14%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564XAH4	Residential MBS (non-agency)	4,703,404	9/25/2049	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAM6	Residential MBS (non-agency)	3,622,827	7/25/2024	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XBF0	Residential MBS (non-agency)	20,455,018	4/25/2028	0.13%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XBM5	Residential MBS (non-agency)	6,773,297	8/25/2028	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XBU7	Residential MBS (non-agency)	6,547,463	8/25/2028	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XCB8	Residential MBS (non-agency)	2,787,818	9/25/2028	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XCT9	Residential MBS (non-agency)	2,778,166	10/25/2028	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XDA9	Residential MBS (non-agency)	25,656,422	1/25/2029	0.17%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XDJ0	Residential MBS (non-agency)	116,258	1/25/2029	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XDK7	Residential MBS (non-agency)	30,149,311	1/25/2029	0.20%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XDS0	Residential MBS (non-agency)	30,707,427	4/25/2029	0.20%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XDR2	Residential MBS (non-agency)	256,237	4/25/2029	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XEC4	Residential MBS (non-agency)	22,068,653	5/25/2029	0.14%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XEP5	Residential MBS (non-agency)	28,745,613	7/25/2029	0.18%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XEN0	Residential MBS (non-agency)	8,231,000	7/25/2029	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XGN8	Residential MBS (non-agency)	9,019,000	9/25/2029	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XGP3	Residential MBS (non-agency)	2,229,254	9/25/2029	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XJX3	Residential MBS (non-agency)	1,024,060	10/25/2029	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XLT9	Residential MBS (non-agency)	3,561,808	11/25/2029	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XNU4	Residential MBS (non-agency)	4,712	1/25/2030	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XNV2	Residential MBS (non-agency)	9,311,593	1/25/2030	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XQV9	Residential MBS (non-agency)	8,000,000	2/25/2030	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XSV7	Residential MBS (non-agency)	2,878,811	2/25/2030	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XQU1	Residential MBS (non-agency)	1,224,508	2/25/2030	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XQX5	Residential MBS (non-agency)	1,061,688	2/25/2030	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XUV4	Residential MBS (non-agency)	14,788,921	5/25/2030	0.09%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XUX0	Residential MBS (non-agency)	3,236,912	5/25/2030	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XWX8	Residential MBS (non-agency)	2,969,840	5/25/2030	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XC36	Residential MBS (non-agency)	1,359,947	8/25/2030	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XJ54	Residential MBS (non-agency)	44,022,068	10/25/2030	0.28%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XY24	Residential MBS (non-agency)	16,151,608	1/25/2031	0.10%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754FAK8	Residential MBS (non-agency)	13,134	7/25/2031	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754PAC4	Residential MBS (non-agency)	5,947,212	11/25/2039	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754CAB5	Residential MBS (non-agency)	146,394	1/25/2040	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754RAB2	Residential MBS (non-agency)	4,673,000	10/25/2041	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754KAA9	Residential MBS (non-agency)	876,475	11/25/2041	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754LAA7	Residential MBS (non-agency)	24,953,383	12/25/2041	0.15%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754AAA1	Residential MBS (non-agency)	436,929	12/25/2041	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754LAB5	Residential MBS (non-agency)	23,354,000	12/25/2041	0.15%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754AAB9	Residential MBS (non-agency)	14,665,000	12/25/2041	0.09%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754BAA9	Residential MBS (non-agency)	18,442,242	1/25/2042	0.11%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20753XAA2	Residential MBS (non-agency)	55,651,401	3/25/2042	0.35%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20753YCH3	Residential MBS (non-agency)	37,193,153	3/25/2042	0.23%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754DAB3	Residential MBS (non-agency)	6,934,000	4/25/2042	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754DAA5	Residential MBS (non-agency)	13,548,156	4/25/2042	0.08%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754NAB1	Residential MBS (non-agency)	18,743,149	5/25/2042	0.12%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754MBZ9	Residential MBS (non-agency)	30,707,789	6/25/2042	0.19%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20755DAA4	Residential MBS (non-agency)	11,709,973	7/25/2042	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20753DAA6	Residential MBS (non-agency)	15,537,959	9/25/2042	0.10%
FINANCE OF AMERICA STRUCTURED SECURITIES TRUST	317380AA1	Residential MBS (non-agency)	5,238,508	8/1/2032	0.03%
FIRSTKEY HOMES TRUST	33768NAC6	Residential MBS (non-agency)	7,379,000	5/19/2039	0.04%
GALTON FUNDING MORTGAGE TRUST	36416UBG9	Residential MBS (non-agency)	1,115,656	7/25/2056	0.01%
GALTON FUNDING MORTGAGE TRUST	36418GBA1	Residential MBS (non-agency)	957,678	10/25/2058	0.01%
GALTON FUNDING MORTGAGE TRUST	36418GBV5	Residential MBS (non-agency)	6,464,833	10/25/2058	0.04%
GALTON FUNDING MORTGAGE TRUST	36418AAJ6	Residential MBS (non-agency)	552,698	6/25/2059	0.00%
GALTON FUNDING MORTGAGE TRUST	36418HAC6	Residential MBS (non-agency)	6,106,192	1/25/2060	0.03%
GCAT	36167VAB0	Residential MBS (non-agency)	2,914,129	11/25/2059	0.02%
GCAT	36166RAA2	Residential MBS (non-agency)	2,766,707	4/25/2065	0.02%
GCAT	36166RAB0	Residential MBS (non-agency)	647,527	4/25/2065	0.00%
GCAT	36170HAA8	Residential MBS (non-agency)	5,181,117	8/25/2067	0.03%
GS MORTGAGE-BACKED SECURITIES TRUST	36259WAB7	Residential MBS (non-agency)	336,224	9/27/2060	0.00%
GS MORTGAGE-BACKED SECURITIES TRUST	36262EAC0	Residential MBS (non-agency)	1,477,355	7/25/2061	0.01%
HOME PARTNERS OF AMERICA TRUST	43732VAC0	Residential MBS (non-agency)	9,373,073	12/17/2026	0.05%
HOMEWARD OPPORTUNITIES FUND I TRUST	43789XAC8	Residential MBS (non-agency)	8,563,000	5/25/2065	0.05%
IMPERIAL FUND MORTGAGE TRUST	45276NAC5	Residential MBS (non-agency)	16,162,771	6/25/2067	0.10%

Putnam Stable Value Fund

As of 3/31/2024

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
IMPERIAL FUND MORTGAGE TRUST	45276QAA2	Residential MBS (non-agency)	7,229,014	8/25/2067	0.04%
IMPERIAL FUND MORTGAGE TRUST	45276RAA0	Residential MBS (non-agency)	1,928,541	10/25/2067	0.01%
IMPERIAL FUND MORTGAGE TRUST	452763AA3	Residential MBS (non-agency)	3,910,259	11/25/2067	0.02%
IMPERIAL FUND MORTGAGE TRUST	45290BAA7	Residential MBS (non-agency)	3,506,824	2/25/2068	0.02%
INVITATION HOMES TRUST	46187XAA3	Residential MBS (non-agency)	10,423,777	1/17/2038	0.06%
JP MORGAN MORTGAGE TRUST	46656UAA1	Residential MBS (non-agency)	3,042,923	11/25/2053	0.02%
JP MORGAN MORTGAGE TRUST	46657FAA3	Residential MBS (non-agency)	10,141,227	3/25/2054	0.06%
JP MORGAN MORTGAGE TRUST	465985AA7	Residential MBS (non-agency)	3,599,845	5/25/2054	0.02%
MFRA TRUST	552754AB9	Residential MBS (non-agency)	1,350,163	8/25/2049	0.01%
MFRA TRUST	59319BAA5	Residential MBS (non-agency)	2,750,893	10/25/2058	0.02%
MFRA TRUST	55283WAB7	Residential MBS (non-agency)	1,581,438	11/25/2064	0.01%
MFRA TRUST	552757AC0	Residential MBS (non-agency)	591,452	1/26/2065	0.00%
MFRA TRUST	552757AB2	Residential MBS (non-agency)	271,932	1/26/2065	0.00%
MFRA TRUST	552754AA1	Residential MBS (non-agency)	3,496,686	3/25/2065	0.02%
MFRA TRUST	55283FAC2	Residential MBS (non-agency)	2,998,649	4/25/2065	0.02%
MILL CITY MORTGAGE TRUST	59980XAC1	Residential MBS (non-agency)	239,465	8/25/2058	0.00%
MILL CITY MORTGAGE TRUST	59980CAG8	Residential MBS (non-agency)	9,771,619	1/25/2061	0.05%
MILL CITY MORTGAGE TRUST	59980DAA9	Residential MBS (non-agency)	15,338,571	10/25/2067	0.09%
MILL CITY MORTGAGE TRUST	59981CAA0	Residential MBS (non-agency)	25,579,478	12/25/2067	0.16%
MORTGAGEIT TRUST	61915RAU0	Residential MBS (non-agency)	956,102	12/25/2035	0.01%
NEW RESIDENTIAL MORTGAGE LOAN TRUST	64828FCS9	Residential MBS (non-agency)	1,085,604	1/25/2048	0.01%
NEW RESIDENTIAL MORTGAGE LOAN TRUST	64829LAA6	Residential MBS (non-agency)	320,276	11/25/2056	0.00%
NEW RESIDENTIAL MORTGAGE LOAN TRUST	64829VAA4	Residential MBS (non-agency)	1,377,453	12/25/2057	0.01%
NEW RESIDENTIAL MORTGAGE LOAN TRUST	64830HAA2	Residential MBS (non-agency)	2,696,987	2/25/2059	0.02%
NEW RESIDENTIAL MORTGAGE LOAN TRUST	64830PAC0	Residential MBS (non-agency)	1,092,116	11/25/2059	0.01%
NEW RESIDENTIAL MORTGAGE LOAN TRUST	64830VAB9	Residential MBS (non-agency)	901,934	1/26/2060	0.01%
NMLT TRUST	62923JAB8	Residential MBS (non-agency)	7,362,104	5/25/2056	0.04%
NMLT TRUST	62923JAC6	Residential MBS (non-agency)	7,738,471	5/25/2056	0.04%
OAKTOWN RE	92837KAA9	Residential MBS (non-agency)	1,301,995	8/25/2055	0.01%
ONSLow BAY MORTGAGE LOAN TRUST	67113KAD0	Residential MBS (non-agency)	437,793	6/25/2059	0.00%
ONSLow BAY MORTGAGE LOAN TRUST	67115DAC6	Residential MBS (non-agency)	524,750	10/25/2061	0.00%
ONSLow BAY MORTGAGE LOAN TRUST	67117DAA8	Residential MBS (non-agency)	6,208,798	8/25/2062	0.04%
ONSLow BAY MORTGAGE LOAN TRUST	67117XAA4	Residential MBS (non-agency)	3,505,495	4/25/2063	0.02%
PAGAYA AI TECHNOLOGY IN HOUSING TRUST	69547NAA2	Residential MBS (non-agency)	8,798,000	8/25/2025	0.05%
PRKCM TRUST	69357TAB6	Residential MBS (non-agency)	3,028,618	8/25/2056	0.02%
PRKCM TRUST	693964AA6	Residential MBS (non-agency)	11,851,162	6/25/2058	0.07%
PROGRESS RESIDENTIAL TRUST	74333AAC4	Residential MBS (non-agency)	3,000,000	10/17/2027	0.02%
PROGRESS RESIDENTIAL TRUST	74333LAA4	Residential MBS (non-agency)	2,989,921	6/17/2037	0.02%
PROGRESS RESIDENTIAL TRUST	74331FAE1	Residential MBS (non-agency)	1,500,000	4/17/2038	0.01%
PROGRESS RESIDENTIAL TRUST	74331FAC5	Residential MBS (non-agency)	3,750,000	4/17/2038	0.02%
PROGRESS RESIDENTIAL TRUST	74333TAC3	Residential MBS (non-agency)	5,000,000	10/17/2038	0.03%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
PROGRESS RESIDENTIAL TRUST	74333TAE9	Residential MBS (non-agency)	10,000,000	10/17/2038	0.06%
PROGRESS RESIDENTIAL TRUST	74333YAC2	Residential MBS (non-agency)	10,663,000	2/17/2041	0.06%
PRPM LLC	69360GAA1	Residential MBS (non-agency)	7,636,363	7/25/2051	0.04%
PUGET ENERGY INC	89180LAA6	Residential MBS (non-agency)	2,677,511	12/25/2061	0.02%
RESIDENTIAL MORTGAGE LOAN TRUST	76119NAA5	Residential MBS (non-agency)	153,425	9/25/2059	0.00%
RESIDENTIAL MORTGAGE LOAN TRUST	76119CAC5	Residential MBS (non-agency)	62,181	1/26/2060	0.00%
RITHM CAPITAL CORP	64831KAC0	Residential MBS (non-agency)	3,525,000	2/17/2039	0.02%
RITHM CAPITAL CORP	647915AA5	Residential MBS (non-agency)	4,508,293	1/25/2063	0.03%
RMF BUYOUT ISSUANCE TRUST	76970HAA6	Residential MBS (non-agency)	2,314,210	4/25/2032	0.01%
RMF BUYOUT ISSUANCE TRUST	76971EAA2	Residential MBS (non-agency)	3,301,702	10/25/2050	0.02%
SGR RESIDENTIAL MORTGAGE TRUST	78432YAC3	Residential MBS (non-agency)	1,028,575	12/25/2061	0.01%
SGR RESIDENTIAL MORTGAGE TRUST	78433QAB1	Residential MBS (non-agency)	8,040,593	3/27/2062	0.04%
SGR RESIDENTIAL MORTGAGE TRUST	78434KAA5	Residential MBS (non-agency)	2,389,144	8/25/2062	0.01%
SGR RESIDENTIAL MORTGAGE TRUST	81882JAA9	Residential MBS (non-agency)	874,840	5/25/2065	0.00%
STARWOOD MORTGAGE RESIDENTIAL TRUST	78474LAC0	Residential MBS (non-agency)	8,000,000	1/17/2039	0.05%
STARWOOD MORTGAGE RESIDENTIAL TRUST	85573DCA5	Residential MBS (non-agency)	10,860,000	4/25/2060	0.06%
STARWOOD MORTGAGE RESIDENTIAL TRUST	85573MAC3	Residential MBS (non-agency)	10,346,000	4/25/2065	0.05%
STARWOOD MORTGAGE RESIDENTIAL TRUST	85573MAB5	Residential MBS (non-agency)	2,551,000	4/25/2065	0.01%
STARWOOD MORTGAGE RESIDENTIAL TRUST	85573HAC4	Residential MBS (non-agency)	2,191,847	5/25/2065	0.01%
STARWOOD MORTGAGE RESIDENTIAL TRUST	85573TAA2	Residential MBS (non-agency)	25,316,856	12/25/2066	0.14%
STARWOOD MORTGAGE RESIDENTIAL TRUST	85571RAA8	Residential MBS (non-agency)	9,496,202	3/25/2067	0.06%
STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST	863579CQ9	Residential MBS (non-agency)	1,394,028	10/25/2034	0.01%
TOORAK MORTGAGE CORP	89688WAB7	Residential MBS (non-agency)	2,160,388	7/25/2056	0.01%
TOORAK MORTGAGE CORP	87265XAA2	Residential MBS (non-agency)	2,148,454	6/25/2057	0.01%
TOWD POINT MORTGAGE TRUST	89177EAB5	Residential MBS (non-agency)	2,000,000	10/25/2048	0.01%
TOWD POINT MORTGAGE TRUST	89177EAA7	Residential MBS (non-agency)	1,362,019	10/25/2048	0.01%
TOWD POINT MORTGAGE TRUST	89171UAG4	Residential MBS (non-agency)	595,481	4/25/2055	0.00%
TOWD POINT MORTGAGE TRUST	89172RAC9	Residential MBS (non-agency)	6,993,233	4/25/2055	0.04%
TOWD POINT MORTGAGE TRUST	89172PAD1	Residential MBS (non-agency)	2,479,000	8/25/2055	0.01%
TOWD POINT MORTGAGE TRUST	89172UAB4	Residential MBS (non-agency)	632,386	7/25/2056	0.00%
TOWD POINT MORTGAGE TRUST	89173CAD9	Residential MBS (non-agency)	16,242,000	10/25/2056	0.09%
TOWD POINT MORTGAGE TRUST	89173FAB6	Residential MBS (non-agency)	3,854,000	10/25/2056	0.02%
TOWD POINT MORTGAGE TRUST	89173UAA5	Residential MBS (non-agency)	426,420	6/25/2057	0.00%
TOWD POINT MORTGAGE TRUST	89175JAB6	Residential MBS (non-agency)	6,501,000	10/25/2057	0.04%
TOWD POINT MORTGAGE TRUST	89175JAA8	Residential MBS (non-agency)	453,942	10/25/2057	0.00%
TOWD POINT MORTGAGE TRUST	89176EAA8	Residential MBS (non-agency)	1,233,309	1/25/2058	0.01%
TOWD POINT MORTGAGE TRUST	89175VAA1	Residential MBS (non-agency)	1,072,277	3/25/2058	0.01%
TOWD POINT MORTGAGE TRUST	89177BAA3	Residential MBS (non-agency)	2,426,162	3/25/2058	0.01%
TOWD POINT MORTGAGE TRUST	89177HAB8	Residential MBS (non-agency)	12,855,000	5/25/2058	0.08%
TOWD POINT MORTGAGE TRUST	89177JAB4	Residential MBS (non-agency)	2,300,000	12/25/2058	0.01%
TOWD POINT MORTGAGE TRUST	89178BAA2	Residential MBS (non-agency)	2,123,497	10/25/2059	0.01%

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Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
TOWD POINT MORTGAGE TRUST	89179JAA4	Residential MBS (non-agency)	2,605,481	10/25/2060	0.01%
TOWD POINT MORTGAGE TRUST	89170VAA6	Residential MBS (non-agency)	7,350,178	7/25/2062	0.04%
TRICON AMERICAN HOMES TRUST	89612LAA4	Residential MBS (non-agency)	4,089,770	3/17/2038	0.02%
TRICON RESIDENTIAL TRUST	89616QAB7	Residential MBS (non-agency)	3,250,000	4/17/2039	0.02%
UNITED STATES OF AMERICA	35564KMA4	Residential MBS (non-agency)	12,674,173	11/25/2041	0.08%
UNITED STATES OF AMERICA	35564KMH9	Residential MBS (non-agency)	11,594,809	11/25/2041	0.07%
UNITED STATES OF AMERICA	35564KNK1	Residential MBS (non-agency)	11,699,911	12/25/2041	0.07%
UNITED STATES OF AMERICA	35564KRE1	Residential MBS (non-agency)	7,659,969	2/25/2042	0.05%
UNITED STATES OF AMERICA	35564KE39	Residential MBS (non-agency)	17,535,763	8/25/2042	0.11%
UNITED STATES OF AMERICA	35564KH36	Residential MBS (non-agency)	7,694,532	9/25/2042	0.05%
UNITED STATES OF AMERICA	20754EAA3	Residential MBS (non-agency)	2,866,988	7/25/2043	0.02%
UNITED STATES OF AMERICA	20753BAA0	Residential MBS (non-agency)	3,780,425	9/25/2043	0.02%
UNITED STATES OF AMERICA	35564K3F4	Residential MBS (non-agency)	8,222,065	11/25/2043	0.05%
UNITED STATES OF AMERICA	35564NAW3	Residential MBS (non-agency)	10,234,340	2/25/2044	0.06%
UNITED STATES OF AMERICA	20754GAA8	Residential MBS (non-agency)	437,107	2/25/2044	0.00%
UNITED STATES OF AMERICA	35564KAH2	Residential MBS (non-agency)	784,307	1/25/2051	0.00%
VERUS SECURITIZATION TRUST	92537HAB7	Residential MBS (non-agency)	1,147,554	7/25/2059	0.01%
VERUS SECURITIZATION TRUST	92537MAE0	Residential MBS (non-agency)	2,399,367	11/25/2059	0.01%
VERUS SECURITIZATION TRUST	92536PAE4	Residential MBS (non-agency)	1,180,577	1/25/2060	0.01%
VERUS SECURITIZATION TRUST	92536PAD6	Residential MBS (non-agency)	4,068,003	1/25/2060	0.02%
VERUS SECURITIZATION TRUST	92537TAD7	Residential MBS (non-agency)	3,213,000	3/25/2060	0.02%
VERUS SECURITIZATION TRUST	92537TAA3	Residential MBS (non-agency)	85,902	3/25/2060	0.00%
VERUS SECURITIZATION TRUST	92537UAA0	Residential MBS (non-agency)	321,388	5/25/2060	0.00%
VERUS SECURITIZATION TRUST	92537UAC6	Residential MBS (non-agency)	3,878,000	5/25/2060	0.02%
VERUS SECURITIZATION TRUST	92538EAC1	Residential MBS (non-agency)	957,013	4/25/2064	0.01%
VERUS SECURITIZATION TRUST	92538CAB7	Residential MBS (non-agency)	1,296,782	5/25/2065	0.01%
VERUS SECURITIZATION TRUST	92538WAC1	Residential MBS (non-agency)	9,072,330	1/25/2067	0.05%
VERUS SECURITIZATION TRUST	92538WAB3	Residential MBS (non-agency)	17,589,043	1/25/2067	0.10%
VERUS SECURITIZATION TRUST	92539BAA0	Residential MBS (non-agency)	1,241,947	12/25/2067	0.01%
VERUS SECURITIZATION TRUST	92540BAA7	Residential MBS (non-agency)	3,651,717	8/25/2068	0.02%
VERUS SECURITIZATION TRUST	92539XAA2	Residential MBS (non-agency)	6,316,125	9/25/2068	0.04%
VERUS SECURITIZATION TRUST	92540CAA5	Residential MBS (non-agency)	3,229,204	11/25/2068	0.02%
VISIO TRUST	92837KAC5	Residential MBS (non-agency)	2,409,000	8/25/2055	0.01%
VISIO TRUST	92837MAB3	Residential MBS (non-agency)	637,681	11/25/2055	0.00%
VISIO TRUST	92837UAB5	Residential MBS (non-agency)	1,768,009	5/25/2056	0.01%
VISIO TRUST	92837UAC3	Residential MBS (non-agency)	939,181	5/25/2056	0.01%
VISIO TRUST	92838CAA6	Residential MBS (non-agency)	13,924,286	8/25/2057	0.09%
VISTA POINT SECURITIZATION TRUST	92838WAC8	Residential MBS (non-agency)	12,720,000	3/25/2065	0.07%
VISTA POINT SECURITIZATION TRUST	92838WAB0	Residential MBS (non-agency)	50,556	3/25/2065	0.00%
WAMU MORTGAGE PASS THROUGH CERTIFICATES	92922FD70	Residential MBS (non-agency)	1,055,562	1/25/2045	0.01%
WAMU MORTGAGE PASS THROUGH CERTIFICATES	92922FC97	Residential MBS (non-agency)	198,820	1/25/2045	0.00%

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WAMU MORTGAGE PASS THROUGH CERTIFICATES	939336X40	Residential MBS (non-agency)	1,025,658	1/25/2045	0.01%
WAMU MORTGAGE PASS THROUGH CERTIFICATES	92922FJ25	Residential MBS (non-agency)	2,055,436	4/25/2045	0.01%
WAMU MORTGAGE PASS THROUGH CERTIFICATES	92922FR91	Residential MBS (non-agency)	2,100,302	7/25/2045	0.01%
WAMU MORTGAGE PASS THROUGH CERTIFICATES	92922F2G2	Residential MBS (non-agency)	2,848,139	8/25/2045	0.02%
WELLS FARGO HOME EQUITY TRUST	94980GBF7	Residential MBS (non-agency)	6,476,481	10/25/2034	0.04%
JACKSON NATIONAL LIFE INSURANCE CO.	936WTTI7	Traditional GICs	53,830,751	9/27/2024	0.33%
JACKSON NATIONAL LIFE INSURANCE CO.	936TJQI1	Traditional GICs	158,282,017	12/29/2026	0.97%
JACKSON NATIONAL LIFE INSURANCE CO.	936UWMI2	Traditional GICs	161,733,746	2/25/2027	0.99%
JACKSON NATIONAL LIFE INSURANCE CO.	945YYNI9	Traditional GICs	54,218,252	8/27/2027	0.33%
LINCOLN NATIONAL LIFE INSURANCE CO.	936LSGI0	Traditional GICs	104,664,439	11/23/2026	0.64%
LINCOLN NATIONAL LIFE INSURANCE CO.	945ZCSII9	Traditional GICs	105,057,655	12/16/2027	0.65%
LINCOLN NATIONAL LIFE INSURANCE CO.	937BKPI9	Traditional GICs	52,019,088	6/28/2028	0.32%
METROPOLITAN LIFE INSURANCE CO.	936WAZI3	Traditional GICs	100,000,000	6/27/2024	0.69%
METROPOLITAN LIFE INSURANCE CO.	935GACI0	Traditional GICs	50,000,000	9/27/2024	0.34%
METROPOLITAN LIFE INSURANCE CO.	935UZVI0	Traditional GICs	100,000,000	12/27/2024	0.68%
METROPOLITAN LIFE INSURANCE CO.	935VBJI1	Traditional GICs	50,000,000	12/27/2024	0.34%
METROPOLITAN LIFE INSURANCE CO.	945YBQI7	Traditional GICs	75,000,000	9/30/2025	0.49%
METROPOLITAN LIFE INSURANCE CO.	945XMHII7	Traditional GICs	75,000,000	11/17/2025	0.49%
METROPOLITAN LIFE INSURANCE CO.	935KXLI6	Traditional GICs	100,000,000	6/26/2026	0.64%
METROPOLITAN LIFE INSURANCE CO.	936LKP18	Traditional GICs	50,000,000	9/28/2026	0.32%
METROPOLITAN LIFE INSURANCE CO.	936LLWII2	Traditional GICs	50,000,000	9/28/2026	0.32%
MINNESOTA LIFE INSURANCE CO.	935JNYI2	Traditional GICs	50,000,000	6/27/2024	0.35%
MINNESOTA LIFE INSURANCE CO.	935GIUI2	Traditional GICs	100,000,000	9/27/2024	0.68%
MINNESOTA LIFE INSURANCE CO.	936LJDII7	Traditional GICs	50,000,000	6/26/2026	0.32%
MINNESOTA LIFE INSURANCE CO.	936LLXII0	Traditional GICs	50,000,000	9/28/2026	0.32%
PRINCIPAL LIFE INSURANCE CO.	938CSQII6	Traditional GICs	27,477,055	6/27/2024	0.17%
PRINCIPAL LIFE INSURANCE CO.	935HPBI4	Traditional GICs	110,726,298	12/27/2024	0.68%
PRINCIPAL LIFE INSURANCE CO.	937KEYI7	Traditional GICs	162,670,928	3/28/2025	1.02%
PRINCIPAL LIFE INSURANCE CO.	936LJCI9	Traditional GICs	102,835,224	6/26/2025	0.63%
PRINCIPAL LIFE INSURANCE CO.	936TRQI2	Traditional GICs	103,270,000	9/26/2025	0.65%
PRINCIPAL LIFE INSURANCE CO.	937XJFI5	Traditional GICs	103,827,828	12/29/2025	0.64%
PRINCIPAL LIFE INSURANCE CO.	936LJWI5	Traditional GICs	103,002,201	12/29/2025	0.63%
PRINCIPAL LIFE INSURANCE CO.	936NUBI4	Traditional GICs	51,734,792	3/27/2026	0.32%
PRINCIPAL LIFE INSURANCE CO.	936UFYI5	Traditional GICs	51,960,000	2/25/2027	0.33%
PRINCIPAL LIFE INSURANCE CO.	945HMFII6	Traditional GICs	105,615,722	9/28/2027	0.66%
PRINCIPAL LIFE INSURANCE CO.	937YGYI5	Traditional GICs	157,500,000	3/29/2028	0.97%
PRINCIPAL LIFE INSURANCE CO.	945ZKPII6	Traditional GICs	105,510,000	3/29/2028	0.65%
UNITED OF OMAHA LIFE INSURANCE CO.	935PQVI1	Traditional GICs	50,000,000	6/26/2024	0.34%
UNITED OF OMAHA LIFE INSURANCE CO.	935IRPI9	Traditional GICs	50,000,000	6/25/2025	0.32%
UNITED OF OMAHA LIFE INSURANCE CO.	936TDFI1	Traditional GICs	100,000,000	12/28/2025	0.66%
UNITED OF OMAHA LIFE INSURANCE CO.	935JFJI4	Traditional GICs	150,000,000	3/26/2026	0.97%

Security Detail

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UNITED OF OMAHA LIFE INSURANCE CO.	935KXK118	Traditional GICs	50,000,000	6/25/2026	0.32%
UNITED OF OMAHA LIFE INSURANCE CO.	936LKE113	Traditional GICs	50,000,000	9/27/2026	0.32%
UNITED OF OMAHA LIFE INSURANCE CO.	943RXY113	Traditional GICs	50,000,000	3/28/2027	0.33%
UNITED OF OMAHA LIFE INSURANCE CO.	936VSK119	Traditional GICs	125,000,000	6/27/2027	0.83%
UNITED OF OMAHA LIFE INSURANCE CO.	945ZBJ110	Traditional GICs	75,000,000	9/27/2027	0.49%
UNITED OF OMAHA LIFE INSURANCE CO.	945ZKN111	Traditional GICs	50,000,000	3/28/2028	0.32%
UNITED OF OMAHA LIFE INSURANCE CO.	937BGC113	Traditional GICs	100,000,000	6/22/2028	0.64%
UNITED STATES TREASURY	912828W71	U.S. Treasury/agency	150,000,000	3/31/2024	0.93%
UNITED STATES TREASURY	912828YE4	U.S. Treasury/agency	50,000,000	8/31/2024	0.30%
UNITED STATES TREASURY	9128284F4	U.S. Treasury/agency	100,000,000	3/31/2025	0.61%
UNITED STATES TREASURY	912828ZW3	U.S. Treasury/agency	100,000,000	6/30/2025	0.58%
UNITED STATES TREASURY	912828M56	U.S. Treasury/agency	100,000,000	11/15/2025	0.60%
UNITED STATES TREASURY	91282CBH3	U.S. Treasury/agency	100,000,000	1/31/2026	0.57%
UNITED STATES TREASURY	91282CBQ3	U.S. Treasury/agency	100,000,000	2/28/2026	0.57%
UNITED STATES TREASURY	91282CBT7	U.S. Treasury/agency	150,000,000	3/31/2026	0.86%
UNITED STATES TREASURY	91282CHM6	U.S. Treasury/agency	100,000,000	7/15/2026	0.62%
UNITED STATES TREASURY	9128282A7	U.S. Treasury/agency	100,000,000	8/15/2026	0.58%
UNITED STATES TREASURY	91282CCW9	U.S. Treasury/agency	125,000,000	8/31/2026	0.71%
UNITED STATES TREASURY	912828V98	U.S. Treasury/agency	200,000,000	2/15/2027	1.16%
UNITED STATES TREASURY	9128284V9	U.S. Treasury/agency	80,000,000	8/15/2028	0.47%
UNITED STATES TREASURY	91282CCV1	U.S. Treasury/agency	80,000,000	8/31/2028	0.43%
UNITED STATES TREASURY	9128286T2	U.S. Treasury/agency	100,000,000	5/15/2029	0.57%
UNITED STATES TREASURY	91282CAV3	U.S. Treasury/agency	100,000,000	11/15/2030	0.50%
UNITED STATES TREASURY	91282CDY4	U.S. Treasury/agency	100,000,000	2/15/2032	0.52%
UNITED STATES TREASURY	91282CEP2	U.S. Treasury/agency	100,000,000	5/15/2032	0.57%
UNITED STATES TREASURY	91282CHC8	U.S. Treasury/agency	60,000,000	5/15/2033	0.35%
BANK OF AMERICA CORP	06051WDR2	Cash and equivalents	30,000,000	9/23/2024	0.19%
CANADIAN IMPERIAL BANK OF COMMERCE	13606KH41	Cash and equivalents	30,000,000	10/17/2024	0.19%
CITIGROUP INC	17330QFP7	Cash and equivalents	30,000,000	9/20/2024	0.19%
PUTNAM MONEY MARKET PORTFOLIO	74699B9K4	Cash and equivalents	270,882,990	4/1/2024	1.66%
CASH AND EQUIVALENTS	-	Cash and equivalents	1,022,860,278	-	6.26%

¹Effective maturity of some securities is less than the stated final maturity due to certain structural features.

