

## Security Detail

| Issuer Name                            | Cusip     | Security Type | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|--|-----------|---------------|------------------|----------------------------|----------------------|
| FEDERAL HOME LOAN MORTGAGE COPRORATION | 31329LDW9 | Agency MBS    | 4,791,550        | 2/1/2028                   | 0.00%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION | 3132ADZK7 | Agency MBS    | 819,844          | 5/1/2031                   | 0.04%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION | 3132A07F7 | Agency MBS    | 6,000,000        | 6/1/2035                   | 0.00%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION | 3132A35B2 | Agency MBS    | 2,077,745        | 7/1/2042                   | 0.02%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION | 31326FKE7 | Agency MBS    | 686,089          | 2/1/2043                   | 0.02%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION | 31326FKC1 | Agency MBS    | 220,453          | 2/1/2043                   | 0.02%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION | 31329MU32 | Agency MBS    | 3,904            | 3/1/2043                   | 0.00%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION | 31300MBK8 | Agency MBS    | 1,208,640        | 3/1/2043                   | 0.02%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION | 31394JDB0 | Agency MBS    | 151,790          | 7/25/2043                  | 0.00%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION | 31394PPV9 | Agency MBS    | 120,394          | 10/25/2043                 | 0.00%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION | 3131XQEG7 | Agency MBS    | 265,811          | 7/1/2044                   | 0.00%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION | 3131XQKR6 | Agency MBS    | 123              | 8/1/2044                   | 0.01%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION | 3131XQTV8 | Agency MBS    | 2,527,979        | 11/1/2044                  | 0.00%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION | 3132AAQY3 | Agency MBS    | 584,301          | 12/1/2044                  | 0.00%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION | 3131XRJN5 | Agency MBS    | 211,166          | 3/1/2045                   | 0.00%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION | 3131XYCD9 | Agency MBS    | 1,287,739        | 11/1/2047                  | 0.01%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION | 31329PBS1 | Agency MBS    | 274,756          | 5/1/2048                   | 0.02%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION | 3131YCGH3 | Agency MBS    | 17,155,915       | 10/1/2048                  | 0.00%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION | 3131Y3TL0 | Agency MBS    | 402,804          | 10/1/2048                  | 0.01%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION | 3132ADZF8 | Agency MBS    | 4,625,275        | 12/1/2048                  | 0.05%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION | 3131YCH66 | Agency MBS    | 886,398          | 12/1/2048                  | 0.00%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION | 3131Y9DS9 | Agency MBS    | 340,904          | 1/1/2049                   | 0.03%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION | 3131YCJT4 | Agency MBS    | 379,242          | 2/1/2049                   | 0.00%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION | 31334YDR5 | Agency MBS    | 156,147          | 6/1/2049                   | 0.00%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION | 3133KGGK8 | Agency MBS    | 1,066,364        | 7/1/2049                   | 0.11%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION | 31346YWY5 | Agency MBS    | 768,015          | 11/1/2049                  | 0.00%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION | 3133A0WN0 | Agency MBS    | 833,125          | 12/1/2049                  | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | FNC044066 | Agency MBS    | 2,348,585        | 12/31/2021                 | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | FNE054048 | Agency MBS    | 1,119,841        | 12/31/2024                 | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | FNE054055 | Agency MBS    | 2,589,949        | 5/1/2025                   | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | FNA090954 | Agency MBS    | 187,890          | 12/31/2025                 | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 3136APYD8 | Agency MBS    | 264,073          | 10/25/2026                 | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 31417DBD4 | Agency MBS    | 678,018          | 10/1/2027                  | 0.02%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 31417ELF6 | Agency MBS    | 2,268,040        | 1/1/2028                   | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 31417ER52 | Agency MBS    | 520,776          | 1/1/2028                   | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 3138EKJA4 | Agency MBS    | 385,095          | 1/1/2028                   | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 31418AP85 | Agency MBS    | 496,554          | 2/1/2028                   | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 31417EUV1 | Agency MBS    | 1,290,628        | 2/1/2028                   | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 3138W5Q76 | Agency MBS    | 1,329,086        | 2/1/2028                   | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 3138M9WR8 | Agency MBS    | 1,335,094        | 7/1/2028                   | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 3138W9AB6 | Agency MBS    | 7,173,039        | 7/1/2028                   | 0.02%                |

## Security Detail

| Issuer Name                           | Cusip     | Security Type | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|---------------------------------------|-----------|---------------|------------------|----------------------------|----------------------|
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3138W9J76 | Agency MBS    | 3,588,156        | 8/1/2028                   | 0.03%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3138WWN39 | Agency MBS    | 1,445,572        | 8/1/2028                   | 0.03%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 31418AWC8 | Agency MBS    | 2,299,953        | 8/1/2028                   | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3140J7MG7 | Agency MBS    | 1,412,367        | 12/1/2030                  | 0.07%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 31391ANB1 | Agency MBS    | 1,352,308        | 7/1/2031                   | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | FNA070022 | Agency MBS    | 2,418,869        | 12/31/2032                 | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 31400QB7  | Agency MBS    | 487,955          | 3/1/2033                   | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 31393C6U2 | Agency MBS    | 323,077          | 6/25/2033                  | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 31393YZ99 | Agency MBS    | 1,873,434        | 3/25/2034                  | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | FNA044043 | Agency MBS    | 151,011          | 12/31/2034                 | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | FNA060056 | Agency MBS    | 1,181,469        | 12/31/2035                 | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | FNA044050 | Agency MBS    | 135,656          | 12/31/2035                 | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 31409VC76 | Agency MBS    | 749,258          | 2/1/2036                   | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 31410FDX0 | Agency MBS    | 2,905,557        | 7/1/2036                   | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 31371MWJ2 | Agency MBS    | 888,456          | 8/1/2036                   | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 31411AFK6 | Agency MBS    | 197,356          | 12/1/2036                  | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | FNA060064 | Agency MBS    | 610,498          | 12/31/2036                 | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | FNA054067 | Agency MBS    | 1,623,635        | 12/31/2036                 | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | FNA064066 | Agency MBS    | 2,325,507        | 12/31/2036                 | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 31371M5N3 | Agency MBS    | 154,054          | 1/1/2037                   | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | FNA050073 | Agency MBS    | 946              | 2/1/2037                   | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | FNA060072 | Agency MBS    | 113,140          | 2/1/2037                   | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3136AJRY4 | Agency MBS    | 5,192,549        | 2/25/2037                  | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 31411H6U9 | Agency MBS    | 872,965          | 8/1/2037                   | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3138EPM3  | Agency MBS    | 151,289          | 1/1/2038                   | 0.03%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 31410KD50 | Agency MBS    | 220,158          | 3/1/2038                   | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 31410KJD7 | Agency MBS    | 418,894          | 6/1/2038                   | 0.02%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | FNA044092 | Agency MBS    | 245,463          | 7/1/2038                   | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 31410KM84 | Agency MBS    | 1,083,694        | 7/1/2038                   | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 31418MGR7 | Agency MBS    | 362,482          | 10/1/2038                  | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 31419BBR5 | Agency MBS    | 7,170,048        | 10/1/2038                  | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 31418MC91 | Agency MBS    | 510,135          | 11/1/2038                  | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | FNA044084 | Agency MBS    | 340,143          | 12/31/2038                 | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 31416CKF2 | Agency MBS    | 365,127          | 4/1/2039                   | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | FNA050107 | Agency MBS    | 3,443,625        | 7/1/2039                   | 0.04%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 31419A4K0 | Agency MBS    | 505,380          | 10/1/2039                  | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 31419AA64 | Agency MBS    | 1,277,207        | 10/1/2039                  | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3138EGE26 | Agency MBS    | 1,124,748        | 6/1/2040                   | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3138EHW40 | Agency MBS    | 792,145          | 9/1/2040                   | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3138ELTQ6 | Agency MBS    | 192,100          | 10/1/2040                  | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3138ELCH4 | Agency MBS    | 1,729,876        | 5/1/2041                   | 0.00%                |

## Security Detail

| Issuer Name                           | Cusip     | Security Type | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|---------------------------------------|-----------|---------------|------------------|----------------------------|----------------------|
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3138EPT20 | Agency MBS    | 557,795          | 5/1/2041                   | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 31392JYJ2 | Agency MBS    | 982,967          | 8/25/2042                  | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3138APEH7 | Agency MBS    | 925,473          | 10/1/2042                  | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 31393E6M6 | Agency MBS    | 13,087,815       | 1/25/2043                  | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3138NYG66 | Agency MBS    | 2,242,771        | 2/1/2043                   | 0.04%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 31417GAS5 | Agency MBS    | 2,918,332        | 4/1/2043                   | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 31417GHS8 | Agency MBS    | 1,689,785        | 5/1/2043                   | 0.05%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3138X46X3 | Agency MBS    | 2,285,316        | 7/1/2043                   | 0.02%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3140J8DJ9 | Agency MBS    | 3,160,295        | 9/1/2043                   | 0.08%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3138X9TK5 | Agency MBS    | 405,188          | 10/1/2043                  | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 31393XGT8 | Agency MBS    | 8,370,711        | 2/25/2044                  | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3138XW2X5 | Agency MBS    | 2,066,808        | 7/1/2044                   | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3138XY7E8 | Agency MBS    | 3,253,548        | 7/1/2044                   | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3138Y9DA3 | Agency MBS    | 1,801,495        | 12/1/2044                  | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3138YND46 | Agency MBS    | 7,398,386        | 5/1/2045                   | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3138Y7CJ9 | Agency MBS    | 780,771          | 8/1/2045                   | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3138ET7G5 | Agency MBS    | 1,159,853        | 9/1/2045                   | 0.02%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3138Y7C34 | Agency MBS    | 574,908          | 10/1/2045                  | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3138Y7E99 | Agency MBS    | 442,940          | 10/1/2046                  | 0.02%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3138Y7E57 | Agency MBS    | 1,291,168        | 10/1/2046                  | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3138Y7FA5 | Agency MBS    | 596,709          | 11/1/2046                  | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3138WJPK5 | Agency MBS    | 1,092,348        | 12/1/2046                  | 0.02%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3138Y7FF4 | Agency MBS    | 735,572          | 12/1/2046                  | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3140FHAX5 | Agency MBS    | 579,203          | 1/1/2047                   | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3138WJTE8 | Agency MBS    | 1,014,542        | 1/1/2047                   | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3140FS5S8 | Agency MBS    | 347,660          | 2/1/2047                   | 0.03%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 31418CG32 | Agency MBS    | 242,671          | 2/1/2047                   | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3138WJZG6 | Agency MBS    | 442,693          | 2/1/2047                   | 0.02%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3140J5JS9 | Agency MBS    | 1,027,725        | 3/1/2047                   | 0.06%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3140FQH42 | Agency MBS    | 1,741,929        | 3/1/2047                   | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3140FTNV9 | Agency MBS    | 4,218,464        | 3/1/2047                   | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3140FTML2 | Agency MBS    | 10,628,013       | 3/1/2047                   | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3140FN2H6 | Agency MBS    | 3,538,008        | 3/1/2047                   | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3140FN2K9 | Agency MBS    | 1,820,624        | 4/1/2047                   | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3140H1HT0 | Agency MBS    | 1,089,258        | 9/1/2047                   | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3140H25H7 | Agency MBS    | 329,746          | 10/1/2047                  | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3140H24V7 | Agency MBS    | 701,020          | 10/1/2047                  | 0.02%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3140H25U8 | Agency MBS    | 269,074          | 10/1/2047                  | 0.02%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3140GV3U7 | Agency MBS    | 1,400,314        | 1/1/2048                   | 0.02%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3140H3R65 | Agency MBS    | 1,489,908        | 3/1/2048                   | 0.02%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION | 3140HHST3 | Agency MBS    | 340,106          | 6/1/2048                   | 0.02%                |

## Security Detail

| Issuer Name                              | Cusip     | Security Type | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|--|-----------|---------------|------------------|----------------------------|----------------------|
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 3140HQDC6 | Agency MBS    | 1,003,856        | 8/1/2048                   | 0.02%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 3140JHQN6 | Agency MBS    | 2,213,847        | 9/1/2048                   | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 3140JJDL0 | Agency MBS    | 5,090,278        | 10/1/2048                  | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 3140JKAB2 | Agency MBS    | 1,831,487        | 11/1/2048                  | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 3140JK4H6 | Agency MBS    | 7,755,783        | 11/1/2048                  | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 3140HPC62 | Agency MBS    | 216,694          | 1/1/2049                   | 0.04%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 3140JKL87 | Agency MBS    | 1,324,786        | 1/1/2049                   | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 3140JACP1 | Agency MBS    | 3,083,726        | 2/1/2049                   | 0.04%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 3140JQWK5 | Agency MBS    | 1,369,221        | 2/1/2049                   | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 3140JQ2R3 | Agency MBS    | 912,599          | 3/1/2049                   | 0.02%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 3140JXZG6 | Agency MBS    | 163,092          | 8/1/2049                   | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 3140JQUW1 | Agency MBS    | 797,775          | 8/1/2049                   | 0.02%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 3140X43E4 | Agency MBS    | 164,088          | 9/1/2049                   | 0.14%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 3140K2V84 | Agency MBS    | 2,781,831        | 10/1/2049                  | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 3140K4CQ1 | Agency MBS    | 1,048,902        | 11/1/2049                  | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 3140K4B58 | Agency MBS    | 1,133,582        | 11/1/2049                  | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 01F060618 | Agency MBS    | 5,742,511        | 1/1/2051                   | 0.05%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 3140FXC59 | Agency MBS    | 41,309           | 5/1/2056                   | 0.04%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 3140FXDF6 | Agency MBS    | 1,621,309        | 6/1/2056                   | 0.04%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION    | 3140FXFM9 | Agency MBS    | 6,329,533        | 1/1/2057                   | 0.09%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | GNA064099 | Agency MBS    | 273,271          | 7/10/2013                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | GNA064990 | Agency MBS    | 932              | 12/31/2029                 | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36202DJ85 | Agency MBS    | 421,140          | 10/20/2030                 | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36201TQL4 | Agency MBS    | 1,770,110        | 5/15/2033                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36296XUB8 | Agency MBS    | 19               | 4/15/2039                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36230SAL8 | Agency MBS    | 504              | 12/20/2040                 | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | GNA064107 | Agency MBS    | 4,366,519        | 12/31/2040                 | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 38379E2W1 | Agency MBS    | 10,824           | 5/20/2041                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36178WRV3 | Agency MBS    | 3,798,426        | 11/15/2042                 | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36180DL62 | Agency MBS    | 1,217,029        | 1/15/2043                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36181B4F4 | Agency MBS    | 7,075            | 12/15/2043                 | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36182D7A7 | Agency MBS    | 8,507            | 5/15/2044                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36182D6V2 | Agency MBS    | 15,852           | 5/15/2044                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36182RXH2 | Agency MBS    | 2,868,417        | 6/20/2044                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36182YUF4 | Agency MBS    | 19,918           | 9/20/2044                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36182YUH0 | Agency MBS    | 544,061          | 9/20/2044                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36183B6Y9 | Agency MBS    | 328,050          | 9/20/2044                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36183EZN5 | Agency MBS    | 1,030,122        | 10/20/2044                 | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36182NC76 | Agency MBS    | 290              | 10/20/2044                 | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36183HRX5 | Agency MBS    | 53,793           | 10/20/2044                 | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36183XDK3 | Agency MBS    | 8,166            | 1/20/2045                  | 0.00%                |

## Security Detail

| Issuer Name                              | Cusip     | Security Type | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|--|-----------|---------------|------------------|----------------------------|----------------------|
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36183RX40 | Agency MBS    | 5,506            | 1/20/2045                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36183JLC3 | Agency MBS    | 1,343,001        | 2/20/2045                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36184FP44 | Agency MBS    | 1,578            | 2/20/2045                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36184CDG7 | Agency MBS    | 1,433            | 3/20/2045                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36184DX24 | Agency MBS    | 87,661           | 4/20/2045                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617A0R40 | Agency MBS    | 1,090,544        | 8/15/2045                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617A8LN7 | Agency MBS    | 1,639,486        | 8/20/2045                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36189CAJ9 | Agency MBS    | 1,283            | 9/20/2045                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36189XMA9 | Agency MBS    | 3,026            | 9/20/2045                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617A1GG3 | Agency MBS    | 3,659,633        | 9/20/2045                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617A1GL2 | Agency MBS    | 107,142          | 9/20/2045                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617A9JG3 | Agency MBS    | 489,167          | 9/20/2045                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36291FR67 | Agency MBS    | 37               | 10/20/2045                 | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617A9K48 | Agency MBS    | 195,029          | 10/20/2045                 | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36189USX9 | Agency MBS    | 1,973,386        | 11/20/2045                 | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36189ECH7 | Agency MBS    | 1,008            | 1/20/2046                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36193EST8 | Agency MBS    | 363,977          | 1/20/2046                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36189S5U5 | Agency MBS    | 527,987          | 2/20/2046                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36192SV64 | Agency MBS    | 41               | 2/20/2046                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36189S5L5 | Agency MBS    | 28,593           | 3/20/2046                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36179SGK7 | Agency MBS    | 480,523          | 7/20/2046                  | 0.02%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36194GPR9 | Agency MBS    | 4,122,227        | 8/20/2046                  | 0.02%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36194HHW5 | Agency MBS    | 478,376          | 10/20/2046                 | 0.03%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36196FZH0 | Agency MBS    | 1,753            | 10/20/2046                 | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36196BX81 | Agency MBS    | 9,960,917        | 11/20/2046                 | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36196GE40 | Agency MBS    | 479,461          | 2/20/2047                  | 0.04%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36197LWP1 | Agency MBS    | 186,771          | 5/20/2047                  | 0.06%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617AQG29 | Agency MBS    | 588,674          | 6/20/2047                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617AQU56 | Agency MBS    | 500              | 7/20/2047                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617AW5H5 | Agency MBS    | 4,230,445        | 7/20/2047                  | 0.03%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617B0TM7 | Agency MBS    | 185,683          | 8/20/2047                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617B8K49 | Agency MBS    | 299,448          | 8/20/2047                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617AWZE9 | Agency MBS    | 147,983          | 9/20/2047                  | 0.02%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617B0XB6 | Agency MBS    | 4,371,413        | 9/20/2047                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617B8GJ1 | Agency MBS    | 189,398          | 10/20/2047                 | 0.02%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617AUCA6 | Agency MBS    | 764              | 10/20/2047                 | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36197F2T9 | Agency MBS    | 55,395           | 11/15/2047                 | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 36197F2U6 | Agency MBS    | 14,073           | 11/15/2047                 | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617ATK28 | Agency MBS    | 93,077           | 11/20/2047                 | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617BUS67 | Agency MBS    | 40,799           | 11/20/2047                 | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617BUS26 | Agency MBS    | 176,115          | 11/20/2047                 | 0.01%                |

## Security Detail

| Issuer Name                              | Cusip     | Security Type | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|--|-----------|---------------|------------------|----------------------------|----------------------|
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617BUS59 | Agency MBS    | 1,416,728        | 11/20/2047                 | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617BJUW2 | Agency MBS    | 75,624           | 11/20/2047                 | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617ATK85 | Agency MBS    | 11,746           | 11/20/2047                 | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617BGQR4 | Agency MBS    | 50,100           | 11/20/2047                 | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617G7FJ9 | Agency MBS    | 518,405          | 1/20/2048                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617BTXB3 | Agency MBS    | 1,923,261        | 1/20/2048                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617GCYW8 | Agency MBS    | 1,809,851        | 2/20/2048                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617BG4W7 | Agency MBS    | 181,463          | 2/20/2048                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617BG4X5 | Agency MBS    | 1,464,827        | 2/20/2048                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617BG4Y3 | Agency MBS    | 1,039,185        | 2/20/2048                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617BG4Z0 | Agency MBS    | 708,562          | 2/20/2048                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617GKPY6 | Agency MBS    | 449,280          | 4/20/2048                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617BRJM9 | Agency MBS    | 59,902           | 4/20/2048                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617GQXB4 | Agency MBS    | 412,333          | 4/20/2048                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617G0SZ4 | Agency MBS    | 9,219,291        | 5/20/2048                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617G0S27 | Agency MBS    | 258,371          | 5/20/2048                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617GQYF4 | Agency MBS    | 498              | 5/20/2048                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617G9HS3 | Agency MBS    | 733,731          | 6/20/2048                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617HFVU6 | Agency MBS    | 833,809          | 9/20/2048                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617HF3C8 | Agency MBS    | 53,003           | 10/20/2048                 | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617HGBV5 | Agency MBS    | 1,188,645        | 11/20/2048                 | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617J0HU4 | Agency MBS    | 2,603,971        | 12/20/2048                 | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617JJZ25 | Agency MBS    | 2,093,627        | 12/20/2048                 | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617HGM68 | Agency MBS    | 1,400,501        | 1/20/2049                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617J7WM0 | Agency MBS    | 894,925          | 1/20/2049                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617HGM76 | Agency MBS    | 1,270,015        | 1/20/2049                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617JCCC3 | Agency MBS    | 5,083,831        | 1/20/2049                  | 0.02%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617JJ2S4 | Agency MBS    | 585,748          | 1/20/2049                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617JDN39 | Agency MBS    | 1,125,880        | 2/20/2049                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617HGSK1 | Agency MBS    | 2,182,195        | 2/20/2049                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617J16Q3 | Agency MBS    | 1,905,977        | 2/20/2049                  | 0.02%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617J4E47 | Agency MBS    | 1,795,195        | 2/20/2049                  | 0.02%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617HNPP8 | Agency MBS    | 1,885,030        | 2/20/2049                  | 0.06%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617HGTT1 | Agency MBS    | 2,673,149        | 2/20/2049                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617JJ2R6 | Agency MBS    | 779,008          | 2/20/2049                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617JJVH6 | Agency MBS    | 1,287,992        | 2/20/2049                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617JJ4B9 | Agency MBS    | 395,565          | 2/20/2049                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617JJ4C7 | Agency MBS    | 7,221,566        | 3/20/2049                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617JJ4A1 | Agency MBS    | 713,743          | 3/20/2049                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617JJ3Z7 | Agency MBS    | 595,882          | 3/20/2049                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617JSE28 | Agency MBS    | 584,580          | 3/20/2049                  | 0.00%                |

## Security Detail

| Issuer Name                              | Cusip     | Security Type | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|--|-----------|---------------|------------------|----------------------------|----------------------|
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617JFFY5 | Agency MBS    | 318,037          | 4/20/2049                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617JJ4U7 | Agency MBS    | 680,865          | 4/20/2049                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617JUUV1 | Agency MBS    | 1,963,690        | 4/20/2049                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617JLLA7 | Agency MBS    | 408,466          | 4/20/2049                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617K4U70 | Agency MBS    | 2,396,307        | 5/20/2049                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617JSDT0 | Agency MBS    | 309,689          | 5/20/2049                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617JSDH6 | Agency MBS    | 496,850          | 5/20/2049                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617JSF43 | Agency MBS    | 1,342,690        | 5/20/2049                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617KJW67 | Agency MBS    | 1,265,733        | 6/20/2049                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617L9UV5 | Agency MBS    | 129,908          | 6/20/2049                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617BYLB5 | Agency MBS    | 1,025,591        | 7/20/2049                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617L6VC2 | Agency MBS    | 1,396,353        | 8/20/2049                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617LDUA2 | Agency MBS    | 89,923           | 8/20/2049                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617LADV1 | Agency MBS    | 37,360           | 8/20/2049                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617KQAS7 | Agency MBS    | 1,236,680        | 8/20/2049                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617JSVJ2 | Agency MBS    | 924,656          | 8/20/2049                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617LMUZ7 | Agency MBS    | 288,697          | 9/20/2049                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617LKTb6 | Agency MBS    | 919,865          | 9/20/2049                  | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617LMU20 | Agency MBS    | 309,604          | 9/20/2049                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617LCDT2 | Agency MBS    | 800,902          | 9/20/2049                  | 0.06%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617LSDJ9 | Agency MBS    | 772,319          | 10/20/2049                 | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617LSDU4 | Agency MBS    | 146,747          | 10/20/2049                 | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617L6VZ1 | Agency MBS    | 92,920           | 10/20/2049                 | 0.02%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617LKWK2 | Agency MBS    | 216,547          | 10/20/2049                 | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617LKWJ5 | Agency MBS    | 333,397          | 10/20/2049                 | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617LSDS9 | Agency MBS    | 1,677,995        | 10/20/2049                 | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617LQZX8 | Agency MBS    | 1,347,633        | 10/20/2049                 | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617LNFQ2 | Agency MBS    | 1,436,228        | 10/20/2049                 | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617LED50 | Agency MBS    | 1,297,121        | 10/20/2049                 | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617LEDJ0 | Agency MBS    | 880,972          | 10/20/2049                 | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617LEKS2 | Agency MBS    | 1,165,281        | 10/20/2049                 | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617LED43 | Agency MBS    | 901,985          | 10/20/2049                 | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617LCGS1 | Agency MBS    | 578,080          | 11/20/2049                 | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617L6V73 | Agency MBS    | 1,228,692        | 11/20/2049                 | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617LEML5 | Agency MBS    | 54,947           | 11/20/2049                 | 0.02%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617LXV41 | Agency MBS    | 1,142,710        | 11/20/2049                 | 0.03%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617LUSW9 | Agency MBS    | 531,027          | 11/20/2049                 | 0.02%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617M1BJ9 | Agency MBS    | 1,305,081        | 11/20/2049                 | 0.02%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617LEQ98 | Agency MBS    | 1,407,153        | 11/20/2049                 | 0.03%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617M1A50 | Agency MBS    | 4,431,787        | 12/20/2049                 | 0.00%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 3617LJPS6 | Agency MBS    | 3,527,176        | 12/20/2049                 | 0.02%                |

## Security Detail

| Issuer Name  | Cusip     | Security Type           | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|--|-----------|-------------------------|------------------|----------------------------|----------------------|
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION           | 3617LJP31 | Agency MBS              | 889,791          | 12/20/2049                 | 0.04%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION           | 3617LCC48 | Agency MBS              | 1,187,897        | 12/20/2049                 | 0.07%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION           | 3617LCC55 | Agency MBS              | 1,094,021        | 12/20/2049                 | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION           | 3617MBCM9 | Agency MBS              | 1,729,197        | 12/20/2049                 | 0.02%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION           | 3617LSP64 | Agency MBS              | 275,110          | 1/20/2050                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION           | 3617M6ES5 | Agency MBS              | 2,000,156        | 1/20/2050                  | 0.04%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION           | 3617M6EU0 | Agency MBS              | 1,296,644        | 1/20/2050                  | 0.09%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION           | 3617LXWJ7 | Agency MBS              | 756,027          | 1/20/2050                  | 0.03%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION           | 3617LEVP6 | Agency MBS              | 751,644          | 1/20/2050                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION           | 3617JNM38 | Agency MBS              | 1,105,030        | 1/20/2050                  | 0.01%                |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION           | 3617MDDF9 | Agency MBS              | 604,669          | 2/20/2050                  | 0.03%                |
| 1SHARPE CAPITAL LLC                                | 68257LAA8 | Asset-backed securities | 3,000,000        | 7/25/2024                  | 0.07%                |
| ALLY AUTO RECEIVABLES TRUST                        | 02007JAD9 | Asset-backed securities | 2,612,427        | 7/17/2023                  | 0.03%                |
| ALLY AUTO RECEIVABLES TRUST                        | 02004WAC5 | Asset-backed securities | 4,985,083        | 9/15/2023                  | 0.02%                |
| AMSR 2020-SFR4 TRUST                               | 66981FAB6 | Asset-backed securities | 4,504,000        | 11/17/2037                 | 0.09%                |
| BANK OF THE WEST AUTO TRUST                        | 065606AB1 | Asset-backed securities | 20,755,117       | 10/17/2022                 | 0.01%                |
| CANADIAN PACER AUTO RECEIVABLES TRUST              | 13645YAB5 | Asset-backed securities | 7,076,448        | 11/21/2022                 | 0.05%                |
| CARMAX AUTO OWNER TRUST                            | 14315VAE2 | Asset-backed securities | 3,402,410        | 5/15/2025                  | 0.15%                |
| CARMAX AUTO OWNER TRUST                            | 14315VAF9 | Asset-backed securities | 4,000,000        | 8/15/2025                  | 0.05%                |
| CARMAX INC   | 14315NAD2 | Asset-backed securities | 2,000,000        | 8/15/2024                  | 0.07%                |
| CARMAX INC   | 14315PAD7 | Asset-backed securities | 2,300,000        | 8/15/2024                  | 0.03%                |
| CASCADE FUNDING MORTGAGE TRUST 2020-HB2            | 12529LAC4 | Asset-backed securities | 910,000          | 12/26/2030                 | 0.05%                |
| COREVEST AMERICAN FINANCE 2020-3 TRUST             | 21873CAA1 | Asset-backed securities | 7,095,000        | 8/15/2053                  | 0.04%                |
| FINANCE OF AMERICA STRUCTURED SECURITIES TRUST     | 31735NAD8 | Asset-backed securities | 3,195,000        | 2/25/2030                  | 0.02%                |
| FORD CREDIT AUTO OWNER TRUST                       | 34532AAD5 | Asset-backed securities | 4,020,657        | 3/15/2022                  | 0.01%                |
| FORD CREDIT AUTO OWNER TRUST                       | 34531KAB8 | Asset-backed securities | 6,575,000        | 7/15/2022                  | 0.02%                |
| FORD CREDIT AUTO OWNER TRUST                       | 34531HAE9 | Asset-backed securities | 13,088,000       | 9/15/2022                  | 0.03%                |
| FORD CREDIT AUTO OWNER TRUST                       | 34533FAE1 | Asset-backed securities | 3,750,000        | 8/15/2024                  | 0.03%                |
| GM FINANCIAL CONSUMER AUTOMOBILE RECEIVABLES TRUST | 36258VAE4 | Asset-backed securities | 13,185,000       | 8/18/2025                  | 0.03%                |
| INVITATION HOMES TRUST                             | 46187BAA1 | Asset-backed securities | 1,978,662        | 12/17/2036                 | 0.07%                |
| INVITATION HOMES TRUST                             | 46187VAA7 | Asset-backed securities | 1,516,338        | 7/17/2037                  | 0.12%                |
| INVITATION HOMES TRUST                             | 46187XAA3 | Asset-backed securities | 911,433          | 1/17/2038                  | 0.04%                |
| MELLO WAREHOUSE SECURITIZATION TRUST               | 585503AA3 | Asset-backed securities | 11,000,000       | 6/25/2052                  | 0.04%                |
| MELLO WAREHOUSE SECURITIZATION TRUST               | 585505AA8 | Asset-backed securities | 3,200,000        | 10/25/2053                 | 0.06%                |
| MELLO WAREHOUSE SECURITIZATION TRUST               | 58551VAA0 | Asset-backed securities | 4,626,000        | 11/25/2053                 | 0.03%                |
| MORTGAGE REPURCHASE AGREEMENT FINANCING TRUST      | 61916BAZ3 | Asset-backed securities | 15,546,629       | 4/23/2023                  | 0.02%                |
| MRA ISSUANCE TRUST                                 | 55349JAB8 | Asset-backed securities | 508,340          | 4/23/2021                  | 0.09%                |
| MRA ISSUANCE TRUST                                 | 62477HAB2 | Asset-backed securities | 11,250,040       | 7/15/2021                  | 0.09%                |
| NATIONSTAR HECM LOAN TRUST                         | 63862UAC2 | Asset-backed securities | 6,374,263        | 11/25/2029                 | 0.03%                |
| NATIONSTAR HECM LOAN TRUST                         | 63862UAD0 | Asset-backed securities | 18,000,000       | 11/25/2029                 | 0.04%                |
| NATIONSTAR HECM LOAN TRUST                         | 63862XAA0 | Asset-backed securities | 2,143,000        | 9/25/2030                  | 0.09%                |



## Security Detail

| Issuer Name                                       | Cusip     | Security Type           | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|---|-----------|-------------------------|------------------|----------------------------|----------------------|
| PROGRESS RESIDENTIAL TRUST                        | 74333AAC4 | Asset-backed securities | 4,259,000        | 10/17/2027                 | 0.02%                |
| PROGRESS RESIDENTIAL TRUST                        | 74333LAA4 | Asset-backed securities | 11,875,000       | 6/17/2037                  | 0.03%                |
| RMF BUYOUT ISSUANCE TRUST                         | 74968QAD9 | Asset-backed securities | 6,500,000        | 2/25/2030                  | 0.01%                |
| RMF BUYOUT ISSUANCE TRUST                         | 74968QAC1 | Asset-backed securities | 8,950,000        | 2/25/2030                  | 0.02%                |
| RMF BUYOUT ISSUANCE TRUST                         | 74969BAA7 | Asset-backed securities | 3,390,000        | 6/25/2030                  | 0.17%                |
| RMF BUYOUT ISSUANCE TRUST                         | 76971EAA2 | Asset-backed securities | 11,795,000       | 10/25/2050                 | 0.06%                |
| SECURITIZED TERM AUTO RECEIVABLES TRUST           | 81379MAC8 | Asset-backed securities | 1,853,071        | 3/25/2026                  | 0.03%                |
| STATION PLACE SECURITIZATION TRUST                | 85775FAA8 | Asset-backed securities | 21,586,000       | 12/10/2021                 | 0.10%                |
| STATION PLACE SECURITIZATION TRUST                | 85771KAA1 | Asset-backed securities | 8,995,613        | 6/25/2051                  | 0.17%                |
| STATION PLACE SECURITIZATION TRUST SERIES 2020-13 | 85775WAA1 | Asset-backed securities | 4,140,000        | 10/10/2021                 | 0.10%                |
| TOWD POINT ASSET TRUST                            | 89174UAA4 | Asset-backed securities | 9,477,000        | 1/25/2046                  | 0.01%                |
| TRICON AMERICAN HOMES TRUST                       | 89612LAA4 | Asset-backed securities | 4,613,929        | 3/17/2038                  | 0.03%                |
| WORLD OMNI AUTO RECEIVABLES TRUST                 | 98162VAB5 | Asset-backed securities | 3,000,000        | 6/15/2022                  | 0.00%                |
| BANK-2017   | 06650AAF4 | Commercial MBS          | 1,684,000        | 11/15/2050                 | 0.03%                |
| BANK-2017   | 06540RAJ3 | Commercial MBS          | 4,127,000        | 11/15/2054                 | 0.04%                |
| BANK-2018   | 06035RBH8 | Commercial MBS          | 48,972,000       | 9/15/2060                  | 0.05%                |
| BANK-2018   | 06539LBC3 | Commercial MBS          | -5,282,000       | 8/15/2061                  | 0.03%                |
| BANK-2018   | 06036FBD2 | Commercial MBS          | 168,008,303      | 11/15/2061                 | 0.04%                |
| BANK-2019   | 06540WBH5 | Commercial MBS          | 5,760,000        | 8/15/2061                  | 0.04%                |
| BANK-2019   | 06540AAE1 | Commercial MBS          | 5,231,000        | 9/15/2062                  | 0.14%                |
| BENCHMARK MORTGAGE TRUST                          | 08162PBB6 | Commercial MBS          | 83,605,409       | 1/15/2051                  | 0.16%                |
| BENCHMARK MORTGAGE TRUST                          | 08162PBA8 | Commercial MBS          | 124,735,990      | 1/15/2051                  | 0.07%                |
| BENCHMARK MORTGAGE TRUST                          | 08161BBB8 | Commercial MBS          | 249,758,451      | 4/10/2051                  | 0.04%                |
| BENCHMARK MORTGAGE TRUST                          | 08161HAG5 | Commercial MBS          | 36,425,000       | 7/15/2051                  | 0.04%                |
| BENCHMARK MORTGAGE TRUST                          | 08162CAB6 | Commercial MBS          | 3,033,144        | 10/10/2051                 | 0.03%                |
| CANTOR COMMERCIAL REAL ESTATE LENDING LP          | 12529TAZ6 | Commercial MBS          | -2,544,000       | 1/15/2053                  | 0.07%                |
| CFCRE COMMERCIAL MORTGAGE TRUST                   | 12527DAE0 | Commercial MBS          | 1,066,000        | 12/15/2047                 | 0.01%                |
| CITIGROUP COMMERCIAL MORTGAGE TRUST               | 17320DAN8 | Commercial MBS          | 9,284,000        | 4/10/2046                  | 0.03%                |
| CITIGROUP COMMERCIAL MORTGAGE TRUST               | 17321JAF1 | Commercial MBS          | 4,160,000        | 9/10/2046                  | 0.03%                |
| CITIGROUP COMMERCIAL MORTGAGE TRUST               | 17321RAL0 | Commercial MBS          | 4,385,000        | 11/10/2046                 | 0.02%                |
| CITIGROUP COMMERCIAL MORTGAGE TRUST               | 17321RAH9 | Commercial MBS          | 3,759,000        | 11/10/2046                 | 0.13%                |
| CITIGROUP COMMERCIAL MORTGAGE TRUST               | 17322AAH5 | Commercial MBS          | 7,664,000        | 3/10/2047                  | 0.02%                |
| CITIGROUP COMMERCIAL MORTGAGE TRUST               | 17322AAF9 | Commercial MBS          | 3,858,000        | 3/10/2047                  | 0.07%                |
| CITIGROUP COMMERCIAL MORTGAGE TRUST               | 17322MAY2 | Commercial MBS          | 3,546,000        | 5/10/2047                  | 0.13%                |
| CITIGROUP COMMERCIAL MORTGAGE TRUST               | 17323CAK3 | Commercial MBS          | 12,666,000       | 2/10/2048                  | 0.08%                |
| CITIGROUP COMMERCIAL MORTGAGE TRUST               | 17326CBC7 | Commercial MBS          | 5,018,000        | 8/15/2050                  | 0.04%                |
| CITIGROUP COMMERCIAL MORTGAGE TRUST               | 17326FAF4 | Commercial MBS          | 12,798,000       | 10/12/2050                 | 0.03%                |
| CITIGROUP COMMERCIAL MORTGAGE TRUST               | 17291DAG8 | Commercial MBS          | 823,355,857      | 6/10/2051                  | 0.04%                |
| CITIGROUP COMMERCIAL MORTGAGE TRUST               | 17327GBB9 | Commercial MBS          | 6,763,688        | 11/10/2051                 | 0.03%                |
| CITIGROUP COMMERCIAL MORTGAGE TRUST               | 17327GAU8 | Commercial MBS          | 15,640,748       | 11/10/2051                 | 0.03%                |
| CITIGROUP COMMERCIAL MORTGAGE TRUST               | 17328HBF7 | Commercial MBS          | 1,688,000        | 11/10/2052                 | 0.05%                |

## Security Detail

| Issuer Name                                       | Cusip     | Security Type  | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|---|-----------|----------------|------------------|----------------------------|----------------------|
| CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGE TRUST | 12515GAD9 | Commercial MBS | 4,978,000        | 2/10/2050                  | 0.07%                |
| CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGE TRUST | 12515DAU8 | Commercial MBS | 50,185,891       | 5/10/2050                  | 0.06%                |
| CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGE TRUST | 125039AJ6 | Commercial MBS | 41,410,000       | 11/13/2050                 | 0.08%                |
| CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGE TRUST | 125039AH0 | Commercial MBS | 3,580,000        | 11/13/2050                 | 0.04%                |
| CMBX.NA.A   | 99KH549G6 | Commercial MBS | 11,180,000       | 5/11/2063                  | 0.06%                |
| CMBX.NA.A   | 99JT009F7 | Commercial MBS | -7,006,000       | 5/11/2063                  | 0.00%                |
| CMBX.NA.A   | 99JP539U1 | Commercial MBS | -2,415,000       | 5/11/2063                  | 0.16%                |
| CMBX.NA.A   | 99JW789E9 | Commercial MBS | -535,000         | 5/11/2063                  | 0.00%                |
| CMBX.NA.A   | 99JZ799G5 | Commercial MBS | -1,097,000       | 5/11/2063                  | 0.60%                |
| CMBX.NA.A   | 99KC629P0 | Commercial MBS | 3,000,000        | 5/11/2063                  | 0.03%                |
| CMBX.NA.A   | 99JZ799U4 | Commercial MBS | 16,249,000       | 5/11/2063                  | 0.01%                |
| CMBX.NA.A   | 99KE599L1 | Commercial MBS | 431,619          | 5/11/2063                  | 0.02%                |
| CMBX.NA.A   | 99KE599M9 | Commercial MBS | 3,760,500        | 5/11/2063                  | 0.04%                |
| CMBX.NA.A   | 99KF309P0 | Commercial MBS | 7,819,000        | 5/11/2063                  | 0.00%                |
| CMBX.NA.A   | 99KC799V1 | Commercial MBS | 14,672,000       | 5/11/2063                  | 0.04%                |
| CMBX.NA.A   | 99KC629L9 | Commercial MBS | 18,506,000       | 5/11/2063                  | 0.04%                |
| CMBX.NA.A   | 99KG389J5 | Commercial MBS | 72,838,432       | 5/11/2063                  | 0.05%                |
| CMBX.NA.A   | 99KC629J4 | Commercial MBS | 16,263,000       | 5/11/2063                  | 0.06%                |
| CMBX.NA.A   | 99KC629M7 | Commercial MBS | 12,229,000       | 5/11/2063                  | 0.02%                |
| CMBX.NA.A   | 99KC629O3 | Commercial MBS | 73,167,261       | 5/11/2063                  | 0.05%                |
| CMBX.NA.A   | 99KG099L1 | Commercial MBS | 38,343,931       | 5/11/2063                  | 0.01%                |
| CMBX.NA.A   | 99KG819C0 | Commercial MBS | 4,792,000        | 5/11/2063                  | 0.01%                |
| CMBX.NA.A   | 99KG819F3 | Commercial MBS | 49,204,854       | 5/11/2063                  | 0.03%                |
| CMBX.NA.A   | 99KH549C5 | Commercial MBS | 57,310,459       | 5/11/2063                  | 0.01%                |
| CMBX.NA.A   | 99KH549D3 | Commercial MBS | 54,643,051       | 5/11/2063                  | 0.08%                |
| CMBX.NA.A   | 99KG389O4 | Commercial MBS | 80,049,310       | 5/11/2063                  | 0.04%                |
| CMBX.NA.A   | 99KM679R3 | Commercial MBS | 53,201,000       | 5/11/2063                  | 0.01%                |
| CMBX.NA.A   | 99KI529I4 | Commercial MBS | 3,436,000        | 5/11/2063                  | 0.01%                |
| CMBX.NA.A   | 99KM679L6 | Commercial MBS | 12,221,637       | 5/11/2063                  | 0.03%                |
| CMBX.NA.A   | 99KM679H5 | Commercial MBS | 10,072,000       | 5/11/2063                  | 0.04%                |
| CMBX.NA.A   | 99KM679I3 | Commercial MBS | 14,858,000       | 5/11/2063                  | 0.04%                |
| CMBX.NA.A   | 99KM679K8 | Commercial MBS | 4,873,000        | 5/11/2063                  | 0.06%                |
| CMBX.NA.A   | 99KM679N2 | Commercial MBS | 9,975,000        | 5/11/2063                  | 0.06%                |
| CMBX.NA.A   | 99KM679P7 | Commercial MBS | 4,036,000        | 5/11/2063                  | 0.03%                |
| CMBX.NA.A   | 99KM679O0 | Commercial MBS | 8,657,000        | 5/11/2063                  | 0.06%                |
| CMBX.NA.A   | 99KR679W1 | Commercial MBS | 53,067,969       | 5/11/2063                  | 0.02%                |
| CMBX.NA.A   | 99KS759W2 | Commercial MBS | 110,522,202      | 5/11/2063                  | 0.02%                |
| CMBX.NA.A   | 99JZ379X6 | Commercial MBS | 38,856,342       | 5/11/2063                  | 0.00%                |
| CMBX.NA.A   | 99KF309O3 | Commercial MBS | 4,772,000        | 5/11/2063                  | 0.00%                |
| CMBX.NA.A   | 99KF429Q3 | Commercial MBS | 64,160,868       | 5/11/2063                  | 0.00%                |
| CMBX.NA.A   | 99KC629K1 | Commercial MBS | 1,500,000        | 5/11/2063                  | 0.00%                |

## Security Detail

| Issuer Name                                   | Cusip     | Security Type  | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|---|-----------|----------------|------------------|----------------------------|----------------------|
| CMBX.NA.A                                     | 99KH549N1 | Commercial MBS | 1,914,000        | 5/11/2063                  | 0.01%                |
| CMBX.NA.A                                     | 99KM679T9 | Commercial MBS | 15,768,500       | 5/11/2063                  | -0.01%               |
| CMBX.NA.A                                     | 99JW299O0 | Commercial MBS | -1,503,000       | 12/16/2072                 | 0.08%                |
| CMBX.NA.A                                     | 99KO129E4 | Commercial MBS | -819,000         | 12/16/2072                 | 0.03%                |
| CMBX.NA.BBB-                                  | 99KC799U3 | Commercial MBS | 12,058,350       | 11/18/2054                 | -0.04%               |
| CMBX.NA.BBB-                                  | 99KF429P5 | Commercial MBS | 3,283,000        | 11/18/2054                 | -0.02%               |
| CMBX.NA.BBB-                                  | 99KE569D5 | Commercial MBS | 4,142,000        | 11/18/2054                 | -0.03%               |
| CMBX.NA.BBB-                                  | 99KC629N5 | Commercial MBS | 141,433,964      | 11/18/2054                 | -0.05%               |
| CMBX.NA.BBB-                                  | 99KH549L5 | Commercial MBS | 2,683,000        | 11/18/2054                 | -0.02%               |
| CMBX.NA.BBB-                                  | 99KL039E9 | Commercial MBS | 5,579,000        | 11/18/2054                 | 0.00%                |
| CMBX.NA.BBB-                                  | 99KG349A3 | Commercial MBS | 3,092,000        | 9/17/2058                  | -0.03%               |
| CMBX.NA.BBB-                                  | 99KG349B1 | Commercial MBS | 10,440,000       | 9/17/2058                  | -0.03%               |
| CMBX.NA.BBB-                                  | 99KP499I4 | Commercial MBS | -1,637,000       | 11/17/2059                 | -0.01%               |
| CMBX.NA.BBB-                                  | 99JZ799W0 | Commercial MBS | 3,048,000        | 11/17/2059                 | -0.01%               |
| CMBX.NA.BBB-                                  | 99KM679E2 | Commercial MBS | 4,170,227        | 11/17/2059                 | -0.01%               |
| CMBX.NA.BBB-                                  | 99KG349C9 | Commercial MBS | 6,412,000        | 11/17/2059                 | -0.02%               |
| CMBX.NA.BBB-                                  | 99KN669D4 | Commercial MBS | 5,569,000        | 11/17/2059                 | -0.01%               |
| CMBX.NA.BBB-                                  | 99KM679F9 | Commercial MBS | 2,556,000        | 11/17/2059                 | -0.01%               |
| CMBX.NA.BBB-                                  | 99KN669I3 | Commercial MBS | 15,448,000       | 11/17/2059                 | -0.01%               |
| CMBX.NA.BBB-                                  | 99KP499J2 | Commercial MBS | 102,164,644      | 11/17/2059                 | -0.01%               |
| CMBX.NA.BBB-                                  | 99KO129I5 | Commercial MBS | 49,658,252       | 11/17/2059                 | -0.01%               |
| CMBX.NA.BBB-                                  | 99KH549B7 | Commercial MBS | 15,344,000       | 8/17/2061                  | -0.02%               |
| CMBX.NA.BBB-                                  | 99KG099M9 | Commercial MBS | 58,722,933       | 8/17/2061                  | -0.02%               |
| CMBX.NA.BBB-                                  | 99KG819I7 | Commercial MBS | 113,261,683      | 8/17/2061                  | -0.02%               |
| CMBX.NA.BBB-                                  | 99KH549E1 | Commercial MBS | 55,772,827       | 8/17/2061                  | -0.03%               |
| CMBX.NA.BBB-                                  | 99KH549X9 | Commercial MBS | 5,137,000        | 8/17/2061                  | 0.00%                |
| CMBX.NA.BBB-                                  | 99KC629T2 | Commercial MBS | 16,500,000       | 8/17/2061                  | -0.01%               |
| CMBX.NA.BBB-                                  | 99KH549Y7 | Commercial MBS | 3,000,000        | 8/17/2061                  | -0.01%               |
| CMBX.NA.BBB-                                  | 99KM469Q9 | Commercial MBS | 10,652,000       | 8/17/2061                  | -0.01%               |
| CMBX.NA.BBB-                                  | 99KM469R7 | Commercial MBS | 17,138,000       | 8/17/2061                  | -0.01%               |
| CMBX.NA.BBB-                                  | 99KM469S5 | Commercial MBS | 2,804,000        | 8/17/2061                  | -0.01%               |
| CMBX.NA.BBB-                                  | 99KC629Y1 | Commercial MBS | 11,708,000       | 8/17/2061                  | -0.01%               |
| CMBX.NA.BBB-                                  | 99KN669C6 | Commercial MBS | 14,798,980       | 8/17/2061                  | -0.02%               |
| COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES | 126192AE3 | Commercial MBS | 9,595,000        | 12/10/2044                 | 0.10%                |
| COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES | 12624KAF3 | Commercial MBS | 210,189,246      | 8/15/2045                  | 0.09%                |
| COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES | 12624QAT0 | Commercial MBS | 10,520,000       | 10/15/2045                 | 0.02%                |
| COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES | 12623SAJ9 | Commercial MBS | 5,606,000        | 12/10/2045                 | 0.03%                |
| COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES | 20048EBA8 | Commercial MBS | 40,183,133       | 1/10/2046                  | 0.13%                |
| COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES | 12625KAE5 | Commercial MBS | 8,458,603        | 6/10/2046                  | 0.03%                |
| COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES | 12630BBC1 | Commercial MBS | 10,573,000       | 11/10/2046                 | 0.13%                |
| COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES | 12630DAV6 | Commercial MBS | 3,237,000        | 2/10/2047                  | 0.00%                |

## Security Detail

| Issuer Name                                   | Cusip     | Security Type  | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|---|-----------|----------------|------------------|----------------------------|----------------------|
| COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES | 12630DBB9 | Commercial MBS | 67,819,287       | 2/10/2047                  | 0.03%                |
| COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES | 12591TAH9 | Commercial MBS | 6,760,000        | 4/10/2047                  | 0.10%                |
| COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES | 12591VAE1 | Commercial MBS | 4,467,000        | 4/10/2047                  | 0.03%                |
| COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES | 12591YBF1 | Commercial MBS | 4,672,000        | 6/10/2047                  | 0.04%                |
| COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES | 12591YBD6 | Commercial MBS | -3,903,000       | 6/10/2047                  | 0.07%                |
| COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES | 12591QAR3 | Commercial MBS | 79,384,000       | 8/10/2047                  | 0.13%                |
| COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES | 12592GBG7 | Commercial MBS | 1,249,000        | 8/10/2047                  | 0.16%                |
| COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES | 12592GBE2 | Commercial MBS | 2,603,000        | 8/10/2047                  | 0.02%                |
| COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES | 12592GBF9 | Commercial MBS | 5,698,000        | 8/10/2047                  | 0.14%                |
| COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES | 12592MBN9 | Commercial MBS | 2,224,000        | 10/10/2047                 | 0.03%                |
| COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES | 12629NAH8 | Commercial MBS | 16,000           | 2/10/2048                  | 0.09%                |
| COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES | 12593JB4  | Commercial MBS | 1,500,000        | 8/10/2048                  | 0.05%                |
| COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES | 12593GAF9 | Commercial MBS | 10,364,000       | 7/10/2050                  | 0.04%                |
| COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES | 12626LBN1 | Commercial MBS | 60,860,977       | 8/10/2050                  | 0.10%                |
| COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES | 12595VAF4 | Commercial MBS | 3,401,000        | 5/10/2051                  | 0.15%                |
| COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES | 12655TBN8 | Commercial MBS | 134,641,771      | 8/15/2057                  | 0.05%                |
| CSAIL COMMERCIAL MORTGAGE TRUST               | 12595BAF8 | Commercial MBS | 11,806,000       | 6/15/2050                  | 0.03%                |
| CSAIL COMMERCIAL MORTGAGE TRUST               | 22945DAL7 | Commercial MBS | -1,639,000       | 3/15/2052                  | 0.02%                |
| CSAIL COMMERCIAL MORTGAGE TRUST               | 12597NAU7 | Commercial MBS | 3,797,000        | 3/15/2053                  | 0.04%                |
| DBUBS MORTGAGE TRUST                          | 23305XAG6 | Commercial MBS | 4,200,000        | 7/10/2044                  | 0.05%                |
| DBUBS MORTGAGE TRUST                          | 23305YAM1 | Commercial MBS | 190,745,081      | 8/10/2044                  | 0.04%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION        | 3137BQYV3 | Commercial MBS | 59,130,444       | 5/25/2026                  | 0.08%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION        | 3137FQ3Q4 | Commercial MBS | -4,548,000       | 6/25/2026                  | 0.02%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION        | 3137FQK93 | Commercial MBS | -1,249,000       | 9/25/2026                  | 0.02%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION        | 3137FQXL2 | Commercial MBS | -754,000         | 10/25/2026                 | 0.01%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION        | 3137FCJM7 | Commercial MBS | -4,795,000       | 11/25/2027                 | 0.02%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION        | 3137FKUR5 | Commercial MBS | -2,409,000       | 12/25/2028                 | 0.03%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION        | 3137FQ3C5 | Commercial MBS | -637,000         | 9/25/2029                  | 0.02%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION        | 3137FQ3H4 | Commercial MBS | -1,857,000       | 9/25/2029                  | 0.02%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION        | 3137FREM9 | Commercial MBS | -1,337,000       | 1/25/2030                  | 0.03%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION        | 3137FRUL3 | Commercial MBS | -819,000         | 1/25/2030                  | 0.08%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION        | 3137FRZD6 | Commercial MBS | -2,458,000       | 2/25/2030                  | 0.05%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION        | 3137FTBR7 | Commercial MBS | 3,906,000        | 3/25/2030                  | 0.06%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION        | 3137FTBP1 | Commercial MBS | 5,365,000        | 3/25/2030                  | 0.05%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION        | 3137FUZE7 | Commercial MBS | 74,665,000       | 5/25/2030                  | 0.06%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION        | 3137FUZX5 | Commercial MBS | 6,745,000        | 5/25/2030                  | 0.05%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION        | 3137FV5S7 | Commercial MBS | 4,523,677        | 6/25/2030                  | 0.04%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION        | 3137FWHV5 | Commercial MBS | 3,718,000        | 7/25/2030                  | 0.08%                |
| FEDERAL HOME LOAN MORTGAGE COPRORATION        | 3137F62P1 | Commercial MBS | 30,292,000       | 9/25/2030                  | 0.08%                |
| FREMF MORTGAGE TRUST                          | 35708QAQ6 | Commercial MBS | 10,000,000       | 6/25/2027                  | 0.01%                |
| FREMF MORTGAGE TRUST                          | 30293HAA3 | Commercial MBS | 3,936,000        | 8/25/2048                  | 0.02%                |

## Security Detail

| Issuer Name  | Cusip     | Security Type  | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|--|-----------|----------------|------------------|----------------------------|----------------------|
| FREMF MORTGAGE TRUST                               | 30297HAU5 | Commercial MBS | 9,416,000        | 9/25/2051                  | 0.05%                |
| GOLDMAN SACHS GROUP INC/THE                        | 36192BAG2 | Commercial MBS | 1,171,000        | 1/10/2045                  | 0.03%                |
| GOLDMAN SACHS GROUP INC/THE                        | 36192BAE7 | Commercial MBS | 3,416,000        | 1/12/2045                  | 0.06%                |
| GOLDMAN SACHS GROUP INC/THE                        | 36192KAV9 | Commercial MBS | 158,344,052      | 5/10/2045                  | 0.06%                |
| GOLDMAN SACHS GROUP INC/THE                        | 36192PAG1 | Commercial MBS | 192,504,960      | 11/10/2045                 | 0.02%                |
| GOLDMAN SACHS GROUP INC/THE                        | 36197XAQ7 | Commercial MBS | 2,101,000        | 6/10/2046                  | 0.03%                |
| GOLDMAN SACHS GROUP INC/THE                        | 36198FAP7 | Commercial MBS | 7,712,000        | 8/10/2046                  | 0.05%                |
| GOLDMAN SACHS GROUP INC/THE                        | 36252RAZ2 | Commercial MBS | 118,539,924      | 1/10/2047                  | 0.14%                |
| GOLDMAN SACHS GROUP INC/THE                        | 36253BAY9 | Commercial MBS | 653,000          | 6/10/2047                  | 0.03%                |
| GOLDMAN SACHS GROUP INC/THE                        | 36250PAJ4 | Commercial MBS | 5,945,000        | 7/10/2048                  | 0.09%                |
| GOLDMAN SACHS GROUP INC/THE                        | 36250PAH8 | Commercial MBS | 61,132,834       | 7/10/2048                  | 0.05%                |
| GS MORTGAGE SECURITIES CORP II                     | 36192CAH8 | Commercial MBS | 7,407,000        | 2/10/2046                  | 0.10%                |
| GS MORTGAGE SECURITIES CORP II                     | 36192CAL9 | Commercial MBS | 5,000,000        | 2/10/2046                  | 0.05%                |
| JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES     | 46635GAN0 | Commercial MBS | 1,889,000        | 11/15/2043                 | 0.04%                |
| JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES     | 46634SAF2 | Commercial MBS | 8,066,000        | 5/15/2045                  | 0.09%                |
| JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES     | 46639YAU1 | Commercial MBS | 9,770,000        | 4/15/2046                  | 0.14%                |
| JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES     | 46641BAH6 | Commercial MBS | 58,874,332       | 12/15/2046                 | 0.02%                |
| JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES     | 46641BAD5 | Commercial MBS | 4,938,500        | 12/15/2046                 | 0.03%                |
| JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES     | 46639JAH3 | Commercial MBS | 1,125,000        | 12/15/2047                 | 0.10%                |
| JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST         | 46639NAV3 | Commercial MBS | 15,235,000       | 7/15/2045                  | 0.05%                |
| JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST         | 46639NAW1 | Commercial MBS | 9,360,000        | 7/15/2045                  | 0.02%                |
| JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST         | 46640NAK4 | Commercial MBS | 4,172,000        | 11/15/2045                 | 0.13%                |
| JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST         | 46640NAJ7 | Commercial MBS | 3,328,000        | 11/15/2045                 | 0.09%                |
| JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST         | 46640LAH5 | Commercial MBS | 1,320,000        | 8/15/2046                  | 0.12%                |
| JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST         | 46640UAH5 | Commercial MBS | 8,248,000        | 1/15/2047                  | 0.08%                |
| JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST         | 46641JBA3 | Commercial MBS | 128,581,686      | 2/15/2047                  | 0.13%                |
| JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST         | 46641WBB2 | Commercial MBS | 363,000          | 4/15/2047                  | 0.04%                |
| JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST         | 46642NBH8 | Commercial MBS | 54,388,328       | 9/15/2047                  | 0.08%                |
| JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST         | 48129RBC8 | Commercial MBS | 5,899,000        | 11/13/2052                 | 0.06%                |
| LSTAR COMMERCIAL MORTGAGE TRUST                    | 54910TAL6 | Commercial MBS | 4,992,000        | 3/10/2050                  | 0.04%                |
| MORGAN STANLEY                                     | 61690YBX9 | Commercial MBS | -3,842,000       | 11/15/2049                 | 0.07%                |
| MORGAN STANLEY                                     | 61691EBB0 | Commercial MBS | 1,863,000        | 12/15/2049                 | 0.01%                |
| MORGAN STANLEY                                     | 61767YBA7 | Commercial MBS | -3,192,000       | 7/15/2051                  | 0.02%                |
| MORGAN STANLEY                                     | 61691QAF5 | Commercial MBS | 5,760,000        | 10/15/2051                 | 0.03%                |
| MORGAN STANLEY                                     | 61691RAF3 | Commercial MBS | 155,000          | 12/15/2051                 | 0.03%                |
| MORGAN STANLEY                                     | 61768HAX4 | Commercial MBS | -2,081,000       | 3/15/2052                  | 0.02%                |
| MORGAN STANLEY                                     | 61771MAX8 | Commercial MBS | 3,732,000        | 7/15/2052                  | 0.04%                |
| MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST | 61761AAG3 | Commercial MBS | 4,250,000        | 8/15/2045                  | 0.02%                |
| MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST | 61761ABA5 | Commercial MBS | 12,098,000       | 8/15/2045                  | 0.06%                |
| MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST | 61761DAE2 | Commercial MBS | 75,713,248       | 11/15/2045                 | 0.10%                |
| MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST | 61762DAG6 | Commercial MBS | 2,726,000        | 5/15/2046                  | 0.05%                |

## Security Detail

| Issuer Name  | Cusip     | Security Type  | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|--|-----------|----------------|------------------|----------------------------|----------------------|
| MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST | 61762DAY7 | Commercial MBS | 15,234,000       | 5/15/2046                  | 0.07%                |
| MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST | 61762MBY6 | Commercial MBS | 4,589,000        | 7/15/2046                  | 0.08%                |
| MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST | 61763KBA1 | Commercial MBS | 30,565,568       | 4/15/2047                  | 0.08%                |
| MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST | 61763KBF0 | Commercial MBS | 8,538,000        | 4/15/2047                  | 0.04%                |
| MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST | 61763MAH3 | Commercial MBS | 108,000          | 6/15/2047                  | 0.12%                |
| MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST | 61763UBC5 | Commercial MBS | 4,366,000        | 8/15/2047                  | 0.01%                |
| MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST | 61763XAL0 | Commercial MBS | 4,746,000        | 10/15/2047                 | 0.02%                |
| MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST | 61763XAJ5 | Commercial MBS | 46,000           | 10/15/2047                 | 0.03%                |
| MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST | 61764RBJ6 | Commercial MBS | -1,048,000       | 2/15/2048                  | 0.04%                |
| MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST | 61761QAH6 | Commercial MBS | 7,528,000        | 12/15/2048                 | 0.03%                |
| MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST | 61766EBB0 | Commercial MBS | 61,098,963       | 5/15/2049                  | 0.04%                |
| MORGAN STANLEY CAPITAL I INC                       | 61760VAQ6 | Commercial MBS | 278,348,734      | 3/15/2045                  | 0.04%                |
| MORGAN STANLEY CAPITAL I INC                       | 617458AU8 | Commercial MBS | 139,367,076      | 9/15/2047                  | 0.03%                |
| MORGAN STANLEY CAPITAL I INC                       | 61760RAG7 | Commercial MBS | 6,437,000        | 7/15/2049                  | 0.07%                |
| UBS COMMERCIAL MORTGAGE TRUST                      | 90276TAL8 | Commercial MBS | 17,475,000       | 11/15/2050                 | 0.08%                |
| UBS COMMERCIAL MORTGAGE TRUST                      | 90276VAJ8 | Commercial MBS | 16,500,000       | 2/15/2051                  | 0.04%                |
| UBS COMMERCIAL MORTGAGE TRUST                      | 90276VAF6 | Commercial MBS | 10,160,000       | 2/15/2051                  | 0.05%                |
| UBS COMMERCIAL MORTGAGE TRUST                      | 90276XAW5 | Commercial MBS | 7,355,000        | 6/15/2051                  | 0.03%                |
| UBS COMMERCIAL MORTGAGE TRUST                      | 90278MBB2 | Commercial MBS | -1,239,000       | 10/15/2052                 | 0.03%                |
| UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST             | 90270RAG9 | Commercial MBS | 81,197,796       | 12/10/2045                 | 0.05%                |
| UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST             | 90349GBF1 | Commercial MBS | 8,635,000        | 4/10/2046                  | 0.07%                |
| UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST             | 90349DAS1 | Commercial MBS | 181,243,300      | 8/10/2049                  | 0.03%                |
| UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST             | 07335CAK0 | Commercial MBS | 4,280,000        | 8/15/2052                  | 0.03%                |
| UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST             | 05492JBA9 | Commercial MBS | 118,627,482      | 11/15/2052                 | 0.03%                |
| WELLS FARGO COMMERCIAL MORTGAGE TRUST              | 94988HAE1 | Commercial MBS | 2,750,000        | 10/15/2045                 | 0.10%                |
| WELLS FARGO COMMERCIAL MORTGAGE TRUST              | 94988QAN1 | Commercial MBS | 14,667,000       | 7/15/2046                  | 0.08%                |
| WELLS FARGO COMMERCIAL MORTGAGE TRUST              | 94989AAZ8 | Commercial MBS | 20,000           | 12/15/2047                 | 0.09%                |
| WELLS FARGO COMMERCIAL MORTGAGE TRUST              | 94989KBA0 | Commercial MBS | 6,157,000        | 6/15/2048                  | 0.01%                |
| WELLS FARGO COMMERCIAL MORTGAGE TRUST              | 94989KAY9 | Commercial MBS | 3,233,000        | 6/15/2048                  | 0.04%                |
| WELLS FARGO COMMERCIAL MORTGAGE TRUST              | 95000GBD5 | Commercial MBS | -2,115,000       | 8/15/2049                  | 0.04%                |
| WELLS FARGO COMMERCIAL MORTGAGE TRUST              | 95000XAF4 | Commercial MBS | 12,079,000       | 9/15/2050                  | 0.05%                |
| WELLS FARGO COMMERCIAL MORTGAGE TRUST              | 95001ABE5 | Commercial MBS | -2,310,000       | 11/15/2050                 | 0.02%                |
| WELLS FARGO COMMERCIAL MORTGAGE TRUST              | 95001JAY3 | Commercial MBS | -1,502,000       | 5/15/2051                  | 0.05%                |
| WELLS FARGO COMMERCIAL MORTGAGE TRUST              | 95001QAY7 | Commercial MBS | 1,039,766,929    | 8/15/2051                  | 0.04%                |
| WELLS FARGO COMMERCIAL MORTGAGE TRUST              | 95001RAY5 | Commercial MBS | 3,062,000        | 1/15/2052                  | 0.03%                |
| WELLS FARGO COMMERCIAL MORTGAGE TRUST              | 95001RBB4 | Commercial MBS | 12,487,000       | 1/15/2052                  | 0.09%                |
| WELLS FARGO COMMERCIAL MORTGAGE TRUST              | 95001WBE7 | Commercial MBS | 10,581,629       | 3/15/2052                  | 0.04%                |
| WELLS FARGO COMMERCIAL MORTGAGE TRUST              | 95001YAF1 | Commercial MBS | 74,996,599       | 12/15/2052                 | 0.03%                |
| WELLS FARGO COMMERCIAL MORTGAGE TRUST              | 94989VAJ8 | Commercial MBS | 8,343,000        | 9/15/2057                  | 0.01%                |
| WELLS FARGO COMMERCIAL MORTGAGE TRUST              | 95000JAX6 | Commercial MBS | 7,871,000        | 12/15/2059                 | 0.03%                |
| WELLS FARGO COMMERCIAL MORTGAGE TRUST              | 95001FAZ8 | Commercial MBS | 11,262,000       | 1/15/2060                  | 0.04%                |

## Security Detail

| Issuer Name                           | Cusip     | Security Type                    | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|---------------------------------------|-----------|----------------------------------|------------------|----------------------------|----------------------|
| WELLS FARGO COMMERCIAL MORTGAGE TRUST | 95002DBK4 | Commercial MBS                   | -1,183,000       | 9/15/2061                  | 0.02%                |
| WELLS FARGO COMMERCIAL MORTGAGE TRUST | 95002DBU2 | Commercial MBS                   | 18,638,000       | 9/15/2061                  | 0.05%                |
| WF-RBS COMMERCIAL MORTGAGE TRUST      | 92936CAU3 | Commercial MBS                   | 69,771,281       | 6/15/2044                  | 0.09%                |
| WF-RBS COMMERCIAL MORTGAGE TRUST      | 92936JAJ3 | Commercial MBS                   | 20,736,000       | 11/15/2044                 | 0.04%                |
| WF-RBS COMMERCIAL MORTGAGE TRUST      | 92937EAF1 | Commercial MBS                   | 29,302,545       | 3/15/2045                  | 0.10%                |
| WF-RBS COMMERCIAL MORTGAGE TRUST      | 92936QAQ1 | Commercial MBS                   | 18,674,000       | 4/15/2045                  | 0.03%                |
| WF-RBS COMMERCIAL MORTGAGE TRUST      | 92936QBC1 | Commercial MBS                   | 7,821,000        | 4/15/2045                  | 0.14%                |
| WF-RBS COMMERCIAL MORTGAGE TRUST      | 92936YAP6 | Commercial MBS                   | 4,000,000        | 8/15/2045                  | 0.03%                |
| WF-RBS COMMERCIAL MORTGAGE TRUST      | 92930RAD4 | Commercial MBS                   | 4,978,000        | 11/15/2045                 | 0.03%                |
| WF-RBS COMMERCIAL MORTGAGE TRUST      | 92930RAC6 | Commercial MBS                   | 2,595,000        | 11/15/2045                 | 0.15%                |
| WF-RBS COMMERCIAL MORTGAGE TRUST      | 92938JAG7 | Commercial MBS                   | 5,115,266        | 3/15/2046                  | 0.10%                |
| WF-RBS COMMERCIAL MORTGAGE TRUST      | 92938EAW3 | Commercial MBS                   | 3,864,000        | 9/15/2046                  | 0.09%                |
| WF-RBS COMMERCIAL MORTGAGE TRUST      | 92938VAU9 | Commercial MBS                   | 8,625,000        | 3/15/2047                  | 0.02%                |
| WF-RBS COMMERCIAL MORTGAGE TRUST      | 96221TAG2 | Commercial MBS                   | 88,583,242       | 3/15/2047                  | 0.04%                |
| WF-RBS COMMERCIAL MORTGAGE TRUST      | 92938VAS4 | Commercial MBS                   | 6,175,000        | 3/15/2047                  | 0.13%                |
| WF-RBS COMMERCIAL MORTGAGE TRUST      | 92937FAF8 | Commercial MBS                   | 3,525,000        | 3/15/2048                  | 0.25%                |
| WF-RBS COMMERCIAL MORTGAGE TRUST      | 92937FAG6 | Commercial MBS                   | 3,632,000        | 3/15/2048                  | 0.13%                |
| ABBOTT LABORATORIES                   | 002824BP4 | Investment-grade corporate bonds | 2,294,000        | 1/30/2028                  | 0.06%                |
| ABBVIE INC                            | 00287YAY5 | Investment-grade corporate bonds | 8,000,000        | 5/14/2026                  | 0.06%                |
| ABBVIE INC                            | 00287YBV0 | Investment-grade corporate bonds | 11,185,000       | 11/21/2026                 | 0.15%                |
| AES CORP/THE                          | 00130HCB9 | Investment-grade corporate bonds | 3,550,000        | 7/15/2025                  | 0.03%                |
| AES CORP/THE                          | 00130HCD5 | Investment-grade corporate bonds | 15,994,000       | 1/15/2026                  | 0.03%                |
| AES CORP/THE                          | 462613AN0 | Investment-grade corporate bonds | 5,000,000        | 5/1/2030                   | 0.15%                |
| AIR LEASE CORP                        | 00912XAV6 | Investment-grade corporate bonds | 10,568,000       | 4/1/2027                   | 0.02%                |
| AIR LEASE CORP                        | 00912XAY0 | Investment-grade corporate bonds | 1,800,000        | 12/1/2027                  | 0.03%                |
| AIR LEASE CORP                        | 00912XBF0 | Investment-grade corporate bonds | 8,028,000        | 10/1/2028                  | 0.10%                |
| AIR PRODUCTS AND CHEMICALS INC        | 009158BB1 | Investment-grade corporate bonds | 4,860,000        | 10/15/2025                 | 0.02%                |
| AIR PRODUCTS AND CHEMICALS INC        | 009158AY2 | Investment-grade corporate bonds | 1,765,000        | 5/15/2027                  | 0.06%                |
| ALIMENTATION COUCHE-TARD INC          | 01626PAJ5 | Investment-grade corporate bonds | 2,000,000        | 7/26/2022                  | 0.06%                |
| ALIMENTATION COUCHE-TARD INC          | 01626PAM8 | Investment-grade corporate bonds | 1,250,000        | 1/25/2030                  | 0.17%                |
| ALPHABET INC                          | 02079KAC1 | Investment-grade corporate bonds | 3,000,000        | 8/15/2026                  | 0.11%                |
| ALPHABET INC                          | 02079KAJ6 | Investment-grade corporate bonds | 7,000,000        | 8/15/2027                  | 0.12%                |
| ALPHABET INC                          | 02079KAD9 | Investment-grade corporate bonds | 25,000,000       | 8/15/2030                  | 0.15%                |
| AMAZON.COM INC                        | 023135BC9 | Investment-grade corporate bonds | 3,685,000        | 8/22/2027                  | 0.14%                |
| AMAZON.COM INC                        | 023135BS4 | Investment-grade corporate bonds | 20,000,000       | 6/3/2030                   | 0.09%                |
| AMEREN CORP                           | 023608AJ1 | Investment-grade corporate bonds | 14,112,000       | 1/15/2031                  | 0.06%                |
| AMERICAN ELECTRIC POWER CO INC        | 025537AR2 | Investment-grade corporate bonds | 14,825,000       | 11/1/2025                  | 0.05%                |
| AMERICAN INTERNATIONAL GROUP INC      | 00138CAC2 | Investment-grade corporate bonds | 750,000          | 12/15/2021                 | 0.02%                |
| AMERICAN INTERNATIONAL GROUP INC      | 00138CAK4 | Investment-grade corporate bonds | 8,385,000        | 7/1/2022                   | 0.03%                |
| AMERICAN TOWER CORP                   | 03027XAQ3 | Investment-grade corporate bonds | 6,485,000        | 6/15/2023                  | 0.02%                |
| AMERICAN TOWER CORP                   | 03027XAD2 | Investment-grade corporate bonds | 2,200,000        | 2/15/2024                  | 0.03%                |

## Security Detail

| Issuer Name                               | Cusip     | Security Type                    | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|---|-----------|----------------------------------|------------------|----------------------------|----------------------|
| AMERICAN TOWER CORP                       | 03027XAG5 | Investment-grade corporate bonds | 3,120,000        | 6/1/2025                   | 0.05%                |
| AMERICAN TOWER CORP                       | 03027XAK6 | Investment-grade corporate bonds | 9,940,000        | 10/15/2026                 | 0.01%                |
| AMERICAN TOWER CORP                       | 03027XBJ8 | Investment-grade corporate bonds | 3,000,000        | 1/31/2028                  | 0.06%                |
| AMERICAN TOWER CORP                       | 03027XAW0 | Investment-grade corporate bonds | 7,725,000        | 8/15/2029                  | 0.03%                |
| AMERICAN TOWER CORP                       | 03027XBA7 | Investment-grade corporate bonds | 855,000          | 1/15/2030                  | 0.01%                |
| AMGEN INC                                 | 031162CJ7 | Investment-grade corporate bonds | 20,000,000       | 8/19/2026                  | 0.03%                |
| AMGEN INC                                 | 031162CT5 | Investment-grade corporate bonds | 3,188,000        | 2/21/2027                  | 0.21%                |
| ANALOG DEVICES INC                        | 032654AS4 | Investment-grade corporate bonds | 5,900,000        | 4/1/2025                   | 0.05%                |
| ANALOG DEVICES INC                        | 032654AJ4 | Investment-grade corporate bonds | 4,000,000        | 12/15/2025                 | 0.09%                |
| ANHEUSER-BUSCH INBEV SA/NV                | 03523TBX5 | Investment-grade corporate bonds | 16,750,000       | 1/23/2025                  | 0.04%                |
| ANHEUSER-BUSCH INBEV SA/NV                | 035240AL4 | Investment-grade corporate bonds | 1,199,000        | 4/13/2028                  | 0.04%                |
| ANHEUSER-BUSCH INBEV SA/NV                | 035240AV2 | Investment-grade corporate bonds | 13,155,000       | 6/1/2030                   | 0.08%                |
| APPLE INC                                 | 037833BS8 | Investment-grade corporate bonds | 3,545,000        | 2/23/2021                  | 0.02%                |
| APPLE INC                                 | 037833CG3 | Investment-grade corporate bonds | 4,460,000        | 2/9/2024                   | 0.07%                |
| APPLE INC                                 | 037833AS9 | Investment-grade corporate bonds | 2,818,000        | 5/6/2024                   | 0.06%                |
| APPLE INC                                 | 037833CU2 | Investment-grade corporate bonds | 12,170,000       | 5/11/2024                  | 0.06%                |
| APPLE INC                                 | 037833DT4 | Investment-grade corporate bonds | 3,600,000        | 5/11/2025                  | 0.01%                |
| APPLE INC                                 | 037833DX5 | Investment-grade corporate bonds | 5,192,000        | 8/20/2025                  | 0.16%                |
| APPLE INC                                 | 037833DY3 | Investment-grade corporate bonds | 4,870,000        | 8/20/2030                  | 0.20%                |
| ASHTeAD GROUP PLC                         | 045054AF0 | Investment-grade corporate bonds | 435,000          | 8/15/2027                  | 0.02%                |
| ASHTeAD GROUP PLC                         | 045054AJ2 | Investment-grade corporate bonds | 9,869,000        | 5/1/2028                   | 0.02%                |
| ASHTeAD GROUP PLC                         | 045054AL7 | Investment-grade corporate bonds | 15,000,000       | 11/1/2029                  | 0.04%                |
| AT&T INC                                  | 00206RHT2 | Investment-grade corporate bonds | 6,549,000        | 1/15/2026                  | 0.02%                |
| AT&T INC                                  | 00206RHX1 | Investment-grade corporate bonds | 4,945,000        | 6/1/2027                   | 0.09%                |
| AT&T INC                                  | 00206RKG6 | Investment-grade corporate bonds | 20,995,000       | 2/1/2028                   | 0.03%                |
| AT&T INC                                  | 00206RGL0 | Investment-grade corporate bonds | 30,000,000       | 2/15/2028                  | 0.10%                |
| AT&T INC                                  | 00206RMF6 | Investment-grade corporate bonds | 3,986,000        | 12/1/2033                  | 0.10%                |
| AUSTRALIA & NEW ZEALAND BANKING GROUP LTD | 00182EBA6 | Investment-grade corporate bonds | 4,000,000        | 7/28/2021                  | 0.04%                |
| AUSTRALIA & NEW ZEALAND BANKING GROUP LTD | 00182FBC9 | Investment-grade corporate bonds | 1,953,000        | 1/25/2022                  | 0.02%                |
| AUSTRALIA & NEW ZEALAND BANKING GROUP LTD | 00182EBL2 | Investment-grade corporate bonds | 7,811,000        | 2/13/2023                  | 0.06%                |
| AUSTRALIA & NEW ZEALAND BANKING GROUP LTD | 00182EBM0 | Investment-grade corporate bonds | 18,599,000       | 2/13/2030                  | 0.08%                |
| AUTONATION INC                            | 05329WAM4 | Investment-grade corporate bonds | 5,000,000        | 10/1/2025                  | 0.03%                |
| BANCO SANTANDER SA                        | 05964HAG0 | Investment-grade corporate bonds | 25,000,000       | 4/12/2023                  | 0.03%                |
| BANCO SANTANDER SA                        | 80283LAA1 | Investment-grade corporate bonds | 10,285,000       | 11/7/2023                  | 0.01%                |
| BANCO SANTANDER SA                        | 80281LAA3 | Investment-grade corporate bonds | 3,280,000        | 9/15/2025                  | 0.02%                |
| BANCO SANTANDER SA                        | 05971KAA7 | Investment-grade corporate bonds | 4,432,000        | 11/19/2025                 | 0.02%                |
| BANK OF AMERICA CORP                      | 06051GHF9 | Investment-grade corporate bonds | 4,621,000        | 3/5/2024                   | 0.11%                |
| BANK OF AMERICA CORP                      | 06051GJC4 | Investment-grade corporate bonds | 3,000,000        | 5/19/2024                  | 0.24%                |
| BANK OF AMERICA CORP                      | 06051GFH7 | Investment-grade corporate bonds | 7,000,000        | 8/26/2024                  | 0.06%                |
| BANK OF AMERICA CORP                      | 06051GFP9 | Investment-grade corporate bonds | 4,222,000        | 4/21/2025                  | 0.01%                |
| BANK OF AMERICA CORP                      | 06051GFU8 | Investment-grade corporate bonds | 3,445,000        | 3/3/2026                   | 0.04%                |



## Security Detail

| Issuer Name                      | Cusip     | Security Type                    | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|----------------------------------|-----------|----------------------------------|------------------|----------------------------|----------------------|
| BANK OF AMERICA CORP             | 59022CAA1 | Investment-grade corporate bonds | 9,109,000        | 9/15/2026                  | 0.01%                |
| BANK OF AMERICA CORP             | 06051GFL8 | Investment-grade corporate bonds | 6,000,000        | 10/22/2026                 | 0.15%                |
| BANK OF AMERICA CORP             | 06051GJB6 | Investment-grade corporate bonds | 1,000,000        | 4/29/2031                  | 0.17%                |
| BANK OF AMERICA CORP             | 59022CAJ2 | Investment-grade corporate bonds | 4,500,000        | 1/29/2037                  | 0.03%                |
| BANK OF NEW YORK MELLON CORP/THE | 06406RAN7 | Investment-grade corporate bonds | 750,000          | 4/24/2025                  | 0.17%                |
| BANK OF NOVA SCOTIA/THE          | 064159SH0 | Investment-grade corporate bonds | 11,840,000       | 11/15/2022                 | 0.04%                |
| BAYERISCHE MOTOREN WERKE AG      | 05565EBC8 | Investment-grade corporate bonds | 20,000,000       | 8/13/2021                  | 0.02%                |
| BAYERISCHE MOTOREN WERKE AG      | 05565EAM7 | Investment-grade corporate bonds | 17,535,000       | 9/15/2023                  | 0.02%                |
| BAYERISCHE MOTOREN WERKE AG      | 05565EBE4 | Investment-grade corporate bonds | 4,999,000        | 8/14/2028                  | 0.04%                |
| BERKSHIRE HATHAWAY INC           | 084659AS0 | Investment-grade corporate bonds | 2,735,000        | 4/15/2025                  | 0.11%                |
| BERKSHIRE HATHAWAY INC           | 695114CW6 | Investment-grade corporate bonds | 12,000,000       | 9/15/2030                  | 0.01%                |
| BERKSHIRE HATHAWAY INC           | 084664CW9 | Investment-grade corporate bonds | 5,000,000        | 10/15/2030                 | 0.12%                |
| BLACKROCK INC                    | 09247XAR2 | Investment-grade corporate bonds | 2,500,000        | 1/28/2031                  | 0.08%                |
| BLACKSTONE GROUP INC/THE         | 09261BAA8 | Investment-grade corporate bonds | 9,380,000        | 3/30/2031                  | 0.18%                |
| BNP PARIBAS SA                   | 05567LT31 | Investment-grade corporate bonds | 7,399,000        | 1/15/2021                  | 0.02%                |
| BNP PARIBAS SA                   | 05581KAB7 | Investment-grade corporate bonds | 20,157,000       | 1/10/2024                  | 0.03%                |
| BNP PARIBAS SA                   | 09659W2D5 | Investment-grade corporate bonds | 1,000,000        | 1/9/2025                   | 0.21%                |
| BP PLC                           | 10373QBE9 | Investment-grade corporate bonds | 1,724,000        | 2/11/2026                  | 0.04%                |
| BP PLC                           | 10373QAT7 | Investment-grade corporate bonds | 1,000,000        | 5/4/2026                   | 0.03%                |
| BP PLC                           | 05565QDN5 | Investment-grade corporate bonds | 1,459,000        | 9/19/2027                  | 0.07%                |
| BRISTOL-MYERS SQUIBB CO          | 110122CN6 | Investment-grade corporate bonds | 3,325,000        | 6/15/2026                  | 0.29%                |
| BRISTOL-MYERS SQUIBB CO          | 110122DP0 | Investment-grade corporate bonds | 2,590,000        | 11/13/2027                 | 0.02%                |
| BROADCOM INC                     | 11135FBB6 | Investment-grade corporate bonds | 7,070,000        | 11/15/2025                 | 0.04%                |
| BROADCOM INC                     | 11135FAN1 | Investment-grade corporate bonds | 5,000,000        | 9/15/2026                  | 0.01%                |
| BROADCOM INC                     | 11134LAH2 | Investment-grade corporate bonds | 2,857,000        | 1/15/2027                  | 0.11%                |
| BROADCOM INC                     | 11135FAL5 | Investment-grade corporate bonds | 2,500,000        | 9/15/2028                  | 0.10%                |
| BROADCOM INC                     | 11135FAQ4 | Investment-grade corporate bonds | 1,300,000        | 11/15/2030                 | 0.15%                |
| BURLINGTON NORTHERN SANTA FE LLC | 12189LAL5 | Investment-grade corporate bonds | 3,315,000        | 9/1/2022                   | 0.04%                |
| BURLINGTON NORTHERN SANTA FE LLC | 12189LAR2 | Investment-grade corporate bonds | 2,400,000        | 4/1/2024                   | 0.01%                |
| BURLINGTON NORTHERN SANTA FE LLC | 12189LAV3 | Investment-grade corporate bonds | 15,690,000       | 4/1/2025                   | 0.01%                |
| BURLINGTON NORTHERN SANTA FE LLC | 12189TAA2 | Investment-grade corporate bonds | 7,000,000        | 12/15/2025                 | 0.02%                |
| CANTOR FITZGERALD LP             | 138616AC1 | Investment-grade corporate bonds | 6,191,000        | 6/17/2022                  | 0.03%                |
| CAPITAL ONE FINANCIAL CORP       | 140420NB2 | Investment-grade corporate bonds | 5,000,000        | 2/15/2023                  | 0.03%                |
| CAPITAL ONE FINANCIAL CORP       | 14040HBJ3 | Investment-grade corporate bonds | 2,000,000        | 10/29/2025                 | 0.01%                |
| CAPITAL ONE FINANCIAL CORP       | 14042TCT2 | Investment-grade corporate bonds | 2,735,000        | 1/28/2026                  | 0.03%                |
| CBRE GROUP INC                   | 12505BAD2 | Investment-grade corporate bonds | 7,506,000        | 3/1/2026                   | 0.03%                |
| CELANESE CORP                    | 15089QAD6 | Investment-grade corporate bonds | 2,480,000        | 11/15/2022                 | 0.03%                |
| CELANESE CORP                    | 15089QAJ3 | Investment-grade corporate bonds | 3,355,000        | 5/8/2024                   | 0.03%                |
| CF INDUSTRIES HOLDINGS INC       | 12527GAH6 | Investment-grade corporate bonds | 13,615,000       | 12/1/2026                  | 0.06%                |
| CHAMPIONX CORP                   | 260003AM0 | Investment-grade corporate bonds | 3,000,000        | 11/15/2025                 | 0.06%                |
| CHARTER COMMUNICATIONS INC       | 161175AY0 | Investment-grade corporate bonds | 4,000,000        | 7/23/2025                  | 0.08%                |

## Security Detail

| Issuer Name                     | Cusip     | Security Type                    | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|---------------------------------|-----------|----------------------------------|------------------|----------------------------|----------------------|
| CHARTER COMMUNICATIONS INC      | 161175BJ2 | Investment-grade corporate bonds | 12,504,000       | 2/15/2028                  | 0.08%                |
| CHARTER COMMUNICATIONS INC      | 161175BR4 | Investment-grade corporate bonds | 176,000          | 3/30/2029                  | 0.03%                |
| CHENIERE ENERGY INC             | 785592AH9 | Investment-grade corporate bonds | 1,219,000        | 3/15/2022                  | 0.09%                |
| CHENIERE ENERGY INC             | 16412XAC9 | Investment-grade corporate bonds | 16,478,000       | 3/31/2025                  | 0.06%                |
| CHEVRON CORP                    | 166756AL0 | Investment-grade corporate bonds | 6,498,000        | 8/12/2027                  | 0.12%                |
| CIGNA HOLDING CO                | 125523AF7 | Investment-grade corporate bonds | 17,420,000       | 7/15/2023                  | 0.06%                |
| CISCO SYSTEMS INC               | 17275RBJ0 | Investment-grade corporate bonds | 6,725,000        | 9/20/2021                  | 0.04%                |
| CISCO SYSTEMS INC               | 17275RAN2 | Investment-grade corporate bonds | 13,955,000       | 3/4/2024                   | 0.03%                |
| CITIGROUP INC                   | 172967LV1 | Investment-grade corporate bonds | 1,590,000        | 1/24/2023                  | 0.10%                |
| CITIGROUP INC                   | 172967KJ9 | Investment-grade corporate bonds | 830,000          | 3/9/2026                   | 0.12%                |
| CITIGROUP INC                   | 172967MQ1 | Investment-grade corporate bonds | 18,565,000       | 4/8/2026                   | 0.03%                |
| CITIGROUP INC                   | 172967KY6 | Investment-grade corporate bonds | 6,965,000        | 10/21/2026                 | 0.10%                |
| CITIGROUP INC                   | 172967KA8 | Investment-grade corporate bonds | 5,000,000        | 9/29/2027                  | 0.02%                |
| CITIGROUP INC                   | 172967LD1 | Investment-grade corporate bonds | 2,500,000        | 1/10/2028                  | 0.09%                |
| CITIGROUP INC                   | 172967LP4 | Investment-grade corporate bonds | 5,000,000        | 7/24/2028                  | 0.18%                |
| COMCAST CORP                    | 00209TAB1 | Investment-grade corporate bonds | 5,000,000        | 11/15/2022                 | 0.05%                |
| COMCAST CORP                    | 20030NCR0 | Investment-grade corporate bonds | 15,000,000       | 4/15/2024                  | 0.05%                |
| COMCAST CORP                    | 20030NCS8 | Investment-grade corporate bonds | 11,448,000       | 10/15/2025                 | 0.03%                |
| COMCAST CORP                    | 20030NBS9 | Investment-grade corporate bonds | 7,131,000        | 3/1/2026                   | 0.07%                |
| COMCAST CORP                    | 20030NBW0 | Investment-grade corporate bonds | 10,000,000       | 1/15/2027                  | 0.10%                |
| COMCAST CORP                    | 872287AL1 | Investment-grade corporate bonds | 8,875,000        | 2/15/2028                  | 0.01%                |
| COMCAST CORP                    | 20030NDN8 | Investment-grade corporate bonds | 18,000           | 2/15/2031                  | 0.08%                |
| CONCHO RESOURCES INC            | 20605PAH4 | Investment-grade corporate bonds | 4,000,000        | 10/1/2027                  | 0.04%                |
| COSTCO WHOLESALE CORP           | 22160KAN5 | Investment-grade corporate bonds | 3,257,000        | 6/20/2027                  | 0.12%                |
| COSTCO WHOLESALE CORP           | 22160KAP0 | Investment-grade corporate bonds | 7,790,000        | 4/20/2030                  | 0.07%                |
| COX ENTERPRISES INC             | 224044CG0 | Investment-grade corporate bonds | 5,500,000        | 9/15/2026                  | 0.06%                |
| COX ENTERPRISES INC             | 224044CJ4 | Investment-grade corporate bonds | 7,665,000        | 8/15/2027                  | 0.08%                |
| CREDIT AGRICOLE GROUP           | 225313AF2 | Investment-grade corporate bonds | 1,000,000        | 3/17/2025                  | 0.02%                |
| CREDIT SUISSE GROUP AG          | 225401AB4 | Investment-grade corporate bonds | 2,635,000        | 1/9/2023                   | 0.08%                |
| CREDIT SUISSE GROUP AG          | 22546DAA4 | Investment-grade corporate bonds | 1,010,000        | 8/8/2023                   | 0.03%                |
| CREDIT SUISSE GROUP AG          | 22550L2C4 | Investment-grade corporate bonds | 10,215,000       | 4/9/2025                   | 0.06%                |
| CREDIT SUISSE GROUP AG          | 225433AR2 | Investment-grade corporate bonds | 5,000,000        | 4/17/2026                  | 0.18%                |
| CROWN CASTLE INTERNATIONAL CORP | 22822VAJ0 | Investment-grade corporate bonds | 16,285,000       | 7/15/2023                  | 0.04%                |
| CROWN CASTLE INTERNATIONAL CORP | 22822VAB7 | Investment-grade corporate bonds | 2,870,000        | 2/15/2026                  | 0.03%                |
| CROWN CASTLE INTERNATIONAL CORP | 22822VAC5 | Investment-grade corporate bonds | 1,020,000        | 6/15/2026                  | 0.05%                |
| CROWN CASTLE INTERNATIONAL CORP | 22822VAH4 | Investment-grade corporate bonds | 10,000,000       | 9/1/2027                   | 0.07%                |
| CROWN CASTLE INTERNATIONAL CORP | 22822VAK7 | Investment-grade corporate bonds | 2,405,000        | 2/15/2028                  | 0.03%                |
| CROWN CASTLE INTERNATIONAL CORP | 22822VAR2 | Investment-grade corporate bonds | 11,280,000       | 7/1/2030                   | 0.03%                |
| CVS HEALTH CORP                 | 126650CV0 | Investment-grade corporate bonds | 5,300,000        | 3/9/2023                   | 0.00%                |
| CVS HEALTH CORP                 | 126650CL2 | Investment-grade corporate bonds | 1,330,000        | 7/20/2025                  | 0.02%                |
| CVS HEALTH CORP                 | 126650CU2 | Investment-grade corporate bonds | 20,000,000       | 6/1/2026                   | 0.09%                |

## Security Detail

| Issuer Name                          | Cusip     | Security Type                    | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|--------------------------------------|-----------|----------------------------------|------------------|----------------------------|----------------------|
| CVS HEALTH CORP                      | 126650CX6 | Investment-grade corporate bonds | 2,685,000        | 3/25/2028                  | 0.11%                |
| CVS HEALTH CORP                      | 126650BP4 | Investment-grade corporate bonds | 3,998,000        | 12/10/2028                 | 0.01%                |
| DANAHER CORP                         | 23291KAG0 | Investment-grade corporate bonds | 10,572,000       | 11/15/2024                 | 0.12%                |
| DANAHER CORP                         | 23291KAH8 | Investment-grade corporate bonds | 2,983,000        | 11/15/2029                 | 0.09%                |
| DELL TECHNOLOGIES INC                | 24703DAY7 | Investment-grade corporate bonds | 4,000,000        | 7/15/2024                  | 0.03%                |
| DELL TECHNOLOGIES INC                | 24703DAZ4 | Investment-grade corporate bonds | 1,040,000        | 10/1/2026                  | 0.01%                |
| DIGITAL REALTY TRUST INC             | 25389JAQ9 | Investment-grade corporate bonds | 7,000,000        | 10/1/2025                  | 0.07%                |
| DIGITAL REALTY TRUST INC             | 25389JAR7 | Investment-grade corporate bonds | 8,759,000        | 8/15/2027                  | 0.03%                |
| DIGITAL REALTY TRUST INC             | 25389JAT3 | Investment-grade corporate bonds | 2,966,000        | 7/15/2028                  | 0.18%                |
| DISCOVERY COMMUNICATIONS HOLDING LLC | 25470DAK5 | Investment-grade corporate bonds | 15,000,000       | 3/15/2025                  | 0.04%                |
| DISCOVERY COMMUNICATIONS HOLDING LLC | 25470DBE8 | Investment-grade corporate bonds | 3,732,000        | 6/15/2025                  | 0.06%                |
| DISCOVERY COMMUNICATIONS HOLDING LLC | 25470DAL3 | Investment-grade corporate bonds | 6,030,000        | 3/11/2026                  | 0.02%                |
| DISCOVERY COMMUNICATIONS HOLDING LLC | 25470DBJ7 | Investment-grade corporate bonds | 1,872,000        | 5/15/2030                  | 0.15%                |
| DUKE ENERGY CORP                     | 26442EAF7 | Investment-grade corporate bonds | 2,215,000        | 2/1/2029                   | 0.05%                |
| DUKE ENERGY CORP                     | 26441CBH7 | Investment-grade corporate bonds | 8,000,000        | 6/1/2030                   | 0.10%                |
| ECOLAB INC                           | 278865BD1 | Investment-grade corporate bonds | 10,425,000       | 12/1/2027                  | 0.09%                |
| ECOLAB INC                           | 278865BE9 | Investment-grade corporate bonds | 7,434,000        | 3/24/2030                  | 0.08%                |
| ENBRIDGE INC                         | 29250NAL9 | Investment-grade corporate bonds | 17,835,000       | 12/1/2026                  | 0.03%                |
| ENERGY TRANSFER LP                   | 29273RBB4 | Investment-grade corporate bonds | 3,300,000        | 2/1/2024                   | 0.02%                |
| ENERGY TRANSFER LP                   | 29273RBK4 | Investment-grade corporate bonds | 5,065,000        | 4/15/2027                  | 0.04%                |
| ENERGY TRANSFER LP                   | 29278NAN3 | Investment-grade corporate bonds | 3,716,000        | 6/1/2027                   | 0.07%                |
| ENTERGY CORP                         | 29364WBE7 | Investment-grade corporate bonds | 3,000,000        | 12/15/2030                 | 0.04%                |
| ENTERPRISE HOLDINGS INC              | 26884TAQ5 | Investment-grade corporate bonds | 1,082,000        | 12/1/2021                  | 0.04%                |
| ENTERPRISE HOLDINGS INC              | 26884TAH5 | Investment-grade corporate bonds | 998,000          | 10/15/2022                 | 0.01%                |
| ENTERPRISE HOLDINGS INC              | 26884TAP7 | Investment-grade corporate bonds | 2,170,000        | 11/1/2025                  | 0.03%                |
| ENTERPRISE HOLDINGS INC              | 26884TAR3 | Investment-grade corporate bonds | 20,000,000       | 12/1/2026                  | 0.01%                |
| ENTERPRISE HOLDINGS INC              | 26882PBE1 | Investment-grade corporate bonds | 16,000,000       | 10/15/2037                 | 0.04%                |
| ENTERPRISE PRODUCTS PARTN            | 29379VBE2 | Investment-grade corporate bonds | 12,355,000       | 2/15/2025                  | 0.04%                |
| EOG RESOURCES INC                    | 26875PAK7 | Investment-grade corporate bonds | 23,550,000       | 3/15/2023                  | 0.10%                |
| EOG RESOURCES INC                    | 26875PAM3 | Investment-grade corporate bonds | 11,480,000       | 4/1/2025                   | 0.04%                |
| EQUINIX INC                          | 29444UBC9 | Investment-grade corporate bonds | 20,590,000       | 11/18/2024                 | 0.03%                |
| EQUINIX INC                          | 29444UBD7 | Investment-grade corporate bonds | 5,000,000        | 11/18/2026                 | 0.10%                |
| EQUINIX INC                          | 29444UBG0 | Investment-grade corporate bonds | 2,000,000        | 7/15/2027                  | 0.06%                |
| EQUINIX INC                          | 29444UBE5 | Investment-grade corporate bonds | 1,173,750        | 11/18/2029                 | 0.04%                |
| EQUINIX INC                          | 29444UBH8 | Investment-grade corporate bonds | 5,000,000        | 7/15/2030                  | 0.06%                |
| EQUINOR ASA                          | 85771PAF9 | Investment-grade corporate bonds | 15,500,000       | 1/23/2022                  | 0.01%                |
| EVERSOURCE ENERGY                    | 958587BJ5 | Investment-grade corporate bonds | 20,000,000       | 9/15/2021                  | 0.04%                |
| EVERSOURCE ENERGY                    | 30040WAG3 | Investment-grade corporate bonds | 15,000,000       | 12/1/2023                  | 0.01%                |
| EVERSOURCE ENERGY                    | 30040WAD0 | Investment-grade corporate bonds | 11,000,000       | 10/1/2024                  | 0.02%                |
| EVERSOURCE ENERGY                    | 664397AM8 | Investment-grade corporate bonds | 6,700,000        | 1/15/2025                  | 0.06%                |
| EVERSOURCE ENERGY                    | 30040WAJ7 | Investment-grade corporate bonds | 1,080,000        | 8/15/2025                  | 0.02%                |

## Security Detail

| Issuer Name                                | Cusip      | Security Type                    | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|--|------------|----------------------------------|------------------|----------------------------|----------------------|
| FAIRFAX FINANCIAL HOLDINGS LTD             | 303901BB7  | Investment-grade corporate bonds | 4,417,000        | 4/17/2028                  | 0.13%                |
| FIDELITY NATIONAL INFORMATION SERVICES INC | 31620MAT3  | Investment-grade corporate bonds | 8,406,000        | 8/15/2026                  | 0.08%                |
| FIDELITY NATIONAL INFORMATION SERVICES INC | 31620MBJ4  | Investment-grade corporate bonds | 1,362,000        | 5/21/2029                  | 0.13%                |
| FIFTH THIRD BANCORP                        | 316773CY4  | Investment-grade corporate bonds | 5,975,000        | 1/28/2025                  | 0.18%                |
| FIFTH THIRD BANCORP                        | 316773QBR9 | Investment-grade corporate bonds | 9,300,000        | 2/1/2027                   | 0.06%                |
| FISERV INC                                 | 337738AS7  | Investment-grade corporate bonds | 7,460,000        | 7/1/2024                   | 0.12%                |
| FISERV INC                                 | 337738AP3  | Investment-grade corporate bonds | 2,000,000        | 6/1/2025                   | 0.03%                |
| FISERV INC                                 | 337738AR9  | Investment-grade corporate bonds | 3,000,000        | 10/1/2028                  | 0.06%                |
| FOX CORP                                   | 35137LAG0  | Investment-grade corporate bonds | 3,281,000        | 1/25/2024                  | 0.06%                |
| FOX CORP                                   | 35137LAM7  | Investment-grade corporate bonds | 10,000,000       | 4/7/2025                   | 0.06%                |
| GENERAL DYNAMICS CORP                      | 369550AU2  | Investment-grade corporate bonds | 9,256,000        | 11/15/2022                 | 0.05%                |
| GEORGIA-PACIFIC LLC                        | 37331NAD3  | Investment-grade corporate bonds | 3,890,000        | 7/15/2023                  | 0.03%                |
| GEORGIA-PACIFIC LLC                        | 37331NAN1  | Investment-grade corporate bonds | 3,009,000        | 5/15/2026                  | 0.13%                |
| GEORGIA-PACIFIC LLC                        | 37331NAL5  | Investment-grade corporate bonds | 7,025,000        | 4/30/2027                  | 0.13%                |
| GLENCORE HOLDING AG                        | 98417EAT7  | Investment-grade corporate bonds | 16,750,000       | 10/25/2022                 | 0.02%                |
| GLENCORE HOLDING AG                        | 378272AF5  | Investment-grade corporate bonds | 4,000,000        | 5/30/2023                  | 0.03%                |
| GLENCORE HOLDING AG                        | 378272AH1  | Investment-grade corporate bonds | 1,395,000        | 4/29/2024                  | 0.03%                |
| GLENCORE HOLDING AG                        | 378272AL2  | Investment-grade corporate bonds | 11,556,000       | 4/16/2025                  | 0.02%                |
| GLENCORE HOLDING AG                        | 378272AX6  | Investment-grade corporate bonds | 6,795,000        | 9/1/2025                   | 0.04%                |
| GLOBAL PAYMENTS INC                        | 891906AE9  | Investment-grade corporate bonds | 5,560,000        | 6/1/2023                   | 0.03%                |
| GOLDMAN SACHS GROUP INC/THE                | 38141GWT7  | Investment-grade corporate bonds | 4,100,000        | 2/23/2023                  | 0.13%                |
| GOLDMAN SACHS GROUP INC/THE                | 38141GVM3  | Investment-grade corporate bonds | 8,300,000        | 3/3/2024                   | 0.04%                |
| GOLDMAN SACHS GROUP INC/THE                | 38141GXJ8  | Investment-grade corporate bonds | 1,000,000        | 4/1/2025                   | 0.08%                |
| GOLDMAN SACHS GROUP INC/THE                | 38141GVR2  | Investment-grade corporate bonds | 1,394,000        | 10/21/2025                 | 0.06%                |
| GOLDMAN SACHS GROUP INC/THE                | 38145GAH3  | Investment-grade corporate bonds | 945,000          | 11/16/2026                 | 0.09%                |
| GOLDMAN SACHS GROUP INC/THE                | 38141GWB6  | Investment-grade corporate bonds | 8,000,000        | 1/26/2027                  | 0.02%                |
| GOLDMAN SACHS GROUP INC/THE                | 38141GWZ3  | Investment-grade corporate bonds | 15,470,000       | 5/1/2029                   | 0.10%                |
| GOLDMAN SACHS GROUP INC/THE                | 38141GXG4  | Investment-grade corporate bonds | 17,004,000       | 2/7/2030                   | 0.03%                |
| GROUPE BPCE SA                             | 05578QAD5  | Investment-grade corporate bonds | 1,564,000        | 3/15/2025                  | 0.11%                |
| GROUPE BPCE SA                             | 05583JAH5  | Investment-grade corporate bonds | 6,145,000        | 10/6/2026                  | 0.13%                |
| GROUPE CREDIT MUTUEL CENTRE EST EUROPE     | 06675FAV9  | Investment-grade corporate bonds | 5,384,000        | 2/27/2024                  | 0.04%                |
| HCA INC                                    | 404119BN8  | Investment-grade corporate bonds | 2,000,000        | 3/15/2024                  | 0.03%                |
| HOME DEPOT INC/THE                         | 437076BG6  | Investment-grade corporate bonds | 2,050,000        | 6/1/2022                   | 0.05%                |
| HONEYWELL INTERNATIONAL INC                | 438516CB0  | Investment-grade corporate bonds | 2,846,000        | 6/1/2025                   | 0.12%                |
| HSBC HOLDINGS PLC                          | 404280AP4  | Investment-grade corporate bonds | 10,000,000       | 3/14/2024                  | 0.02%                |
| HUTCHISON WHAMPOA LTD                      | 44841DAB8  | Investment-grade corporate bonds | 20,000,000       | 10/31/2024                 | 0.00%                |
| IHS MARKIT LTD                             | 44962LAA5  | Investment-grade corporate bonds | 23,425,000       | 11/1/2022                  | 0.02%                |
| IHS MARKIT LTD                             | 44962LAF4  | Investment-grade corporate bonds | 3,315,000        | 8/1/2028                   | 0.12%                |
| ING GROEP NV                               | 449786AY8  | Investment-grade corporate bonds | 20,000,000       | 9/25/2023                  | 0.03%                |
| INTEL CORP                                 | 458140BQ2  | Investment-grade corporate bonds | 84,000           | 3/25/2027                  | 0.18%                |
| INTERCONTINENTAL EXCHANGE INC              | 45866FAM6  | Investment-grade corporate bonds | 13,845,000       | 6/15/2023                  | 0.10%                |

## Security Detail

| Issuer Name                            | Cusip     | Security Type                    | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|--|-----------|----------------------------------|------------------|----------------------------|----------------------|
| INTERCONTINENTAL EXCHANGE INC          | 45866FAD6 | Investment-grade corporate bonds | 2,209,000        | 12/1/2025                  | 0.08%                |
| INTERCONTINENTAL EXCHANGE INC          | 45866FAJ3 | Investment-grade corporate bonds | 965,000          | 9/21/2028                  | 0.07%                |
| INTERCONTINENTAL EXCHANGE INC          | 45866FAK0 | Investment-grade corporate bonds | 5,135,000        | 6/15/2030                  | 0.02%                |
| INTERNATIONAL BUSINESS MACHINES CORP   | 459200HG9 | Investment-grade corporate bonds | 2,000,000        | 8/1/2022                   | 0.03%                |
| INTERNATIONAL BUSINESS MACHINES CORP   | 459200AM3 | Investment-grade corporate bonds | 6,735,000        | 10/30/2025                 | 0.00%                |
| INTERNATIONAL FLAVORS & FRAGRANCES INC | 459506AC5 | Investment-grade corporate bonds | 15,958,000       | 5/1/2023                   | 0.08%                |
| INTERNATIONAL FLAVORS & FRAGRANCES INC | 459506AK7 | Investment-grade corporate bonds | 5,500,000        | 9/26/2028                  | 0.03%                |
| INTERPUBLIC GROUP OF COS INC/THE       | 460690BN9 | Investment-grade corporate bonds | 32,578,000       | 10/1/2021                  | 0.01%                |
| INTERPUBLIC GROUP OF COS INC/THE       | 460690BL3 | Investment-grade corporate bonds | 7,000,000        | 4/15/2024                  | 0.05%                |
| INTERPUBLIC GROUP OF COS INC/THE       | 460690BR0 | Investment-grade corporate bonds | 10,015,000       | 3/30/2030                  | 0.20%                |
| JPMORGAN CHASE & CO                    | 46647PAU0 | Investment-grade corporate bonds | 4,803,000        | 7/23/2024                  | 0.23%                |
| JPMORGAN CHASE & CO                    | 46625HJY7 | Investment-grade corporate bonds | 19,711,000       | 9/10/2024                  | 0.12%                |
| JPMORGAN CHASE & CO                    | 46647PBK1 | Investment-grade corporate bonds | 5,000,000        | 4/22/2026                  | 0.29%                |
| JPMORGAN CHASE & CO                    | 46647PBP0 | Investment-grade corporate bonds | 12,447,000       | 5/13/2031                  | 0.10%                |
| KEURIG DR PEPPER INC                   | 49271VAH3 | Investment-grade corporate bonds | 20,000,000       | 5/25/2025                  | 0.03%                |
| KEURIG DR PEPPER INC                   | 49271VAF7 | Investment-grade corporate bonds | 1,321,000        | 5/25/2028                  | 0.09%                |
| KEURIG DR PEPPER INC                   | 49271VAJ9 | Investment-grade corporate bonds | 15,747,000       | 5/1/2030                   | 0.07%                |
| KINDER MORGAN INC                      | 494550BJ4 | Investment-grade corporate bonds | 15,000,000       | 3/1/2022                   | 0.01%                |
| KINDER MORGAN INC                      | 49456BAM3 | Investment-grade corporate bonds | 10,025,000       | 1/15/2023                  | 0.01%                |
| KINDER MORGAN INC                      | 494550BM7 | Investment-grade corporate bonds | 12,003,000       | 2/15/2023                  | 0.02%                |
| KINDER MORGAN INC                      | 28370TAG4 | Investment-grade corporate bonds | 19,900,000       | 5/1/2024                   | 0.05%                |
| KINDER MORGAN INC                      | 880451AV1 | Investment-grade corporate bonds | 10,000,000       | 10/15/2028                 | 0.01%                |
| KKR & CO INC                           | 48252AAA9 | Investment-grade corporate bonds | 4,522,000        | 7/1/2029                   | 0.11%                |
| KONINKLIJKE AHOLD DELHAIZE NV          | 246688AF2 | Investment-grade corporate bonds | 12,810,000       | 4/15/2031                  | 0.06%                |
| L3HARRIS TECHNOLOGIES INC              | 502431AL3 | Investment-grade corporate bonds | 20,475,000       | 12/15/2026                 | 0.01%                |
| LINDE INC/CT                           | 74005PBT0 | Investment-grade corporate bonds | 5,727,000        | 8/10/2030                  | 0.15%                |
| LLOYDS BANKING GROUP PLC               | 53944YAA1 | Investment-grade corporate bonds | 4,547,000        | 11/4/2024                  | 0.03%                |
| LOCKHEED MARTIN CORP                   | 539830BP3 | Investment-grade corporate bonds | 8,900,000        | 6/15/2030                  | 0.13%                |
| MARSH & MCLENNAN COS INC               | 571748BF8 | Investment-grade corporate bonds | 1,062,000        | 3/15/2024                  | 0.04%                |
| MARSH & MCLENNAN COS INC               | 571748AV4 | Investment-grade corporate bonds | 7,434,000        | 6/3/2024                   | 0.02%                |
| MARSH & MCLENNAN COS INC               | 571748BG6 | Investment-grade corporate bonds | 5,000,000        | 3/15/2029                  | 0.06%                |
| MASSACHUSETTS MUTUAL LIFE INSURANCE CO | 57629WCQ1 | Investment-grade corporate bonds | 9,300,000        | 1/14/2027                  | 0.05%                |
| MERCK & CO INC                         | 58933YAU9 | Investment-grade corporate bonds | 5,965,000        | 3/7/2024                   | 0.01%                |
| MERCK & CO INC                         | 58933YAR6 | Investment-grade corporate bonds | 5,096,000        | 2/10/2025                  | 0.06%                |
| MERCK & CO INC                         | 58933YAY1 | Investment-grade corporate bonds | 26,746,000       | 2/24/2026                  | 0.04%                |
| METLIFE INC                            | 59217GAX7 | Investment-grade corporate bonds | 4,000,000        | 1/10/2023                  | 0.04%                |
| METLIFE INC                            | 592173AE8 | Investment-grade corporate bonds | 10,200,000       | 11/1/2025                  | 0.02%                |
| METLIFE INC                            | 59217GCK3 | Investment-grade corporate bonds | 12,000,000       | 9/19/2027                  | 0.10%                |
| METLIFE INC                            | 59217GEG0 | Investment-grade corporate bonds | 2,011,000        | 4/9/2030                   | 0.03%                |
| MICROCHIP TECHNOLOGY INC               | 595017AP9 | Investment-grade corporate bonds | 22,905,000       | 6/1/2023                   | 0.06%                |
| MICROCHIP TECHNOLOGY INC               | 595017AQ7 | Investment-grade corporate bonds | 2,000,000        | 9/1/2023                   | 0.01%                |

## Security Detail

| Issuer Name                        | Cusip     | Security Type                    | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|------------------------------------|-----------|----------------------------------|------------------|----------------------------|----------------------|
| MICROSOFT CORP                     | 594918BQ6 | Investment-grade corporate bonds | 9,200,000        | 8/8/2023                   | 0.07%                |
| MICROSOFT CORP                     | 594918BR4 | Investment-grade corporate bonds | 4,000,000        | 8/8/2026                   | 0.09%                |
| MITSUBISHI UFJ FINANCIAL GROUP INC | 606822AD6 | Investment-grade corporate bonds | 1,739,000        | 3/1/2026                   | 0.00%                |
| MONDELEZ INTERNATIONAL INC         | 609207AS4 | Investment-grade corporate bonds | 3,395,000        | 4/13/2023                  | 0.02%                |
| MONDELEZ INTERNATIONAL INC         | 609207AU9 | Investment-grade corporate bonds | 4,425,000        | 5/4/2025                   | 0.08%                |
| MOODY'S CORP                       | 615369AS4 | Investment-grade corporate bonds | 3,690,000        | 3/24/2025                  | 0.16%                |
| MOODY'S CORP                       | 615369AM7 | Investment-grade corporate bonds | 18,000,000       | 1/15/2028                  | 0.04%                |
| MORGAN STANLEY                     | 61746BDJ2 | Investment-grade corporate bonds | 7,435,000        | 2/25/2023                  | 0.11%                |
| MORGAN STANLEY                     | 61746BDZ6 | Investment-grade corporate bonds | 13,070,000       | 1/27/2026                  | 0.22%                |
| MORGAN STANLEY                     | 6174468Q5 | Investment-grade corporate bonds | 3,640,000        | 4/28/2026                  | 0.03%                |
| MORGAN STANLEY                     | 61746BEF9 | Investment-grade corporate bonds | 4,960,000        | 1/20/2027                  | 0.05%                |
| MORGAN STANLEY                     | 6174468P7 | Investment-grade corporate bonds | 1,648,000        | 4/1/2031                   | 0.18%                |
| MYLAN NV                           | 628530BD8 | Investment-grade corporate bonds | 192,000          | 11/29/2023                 | 0.01%                |
| MYLAN NV                           | 62854AAN4 | Investment-grade corporate bonds | 1,657,000        | 6/15/2026                  | 0.01%                |
| NATIONAL AUSTRALIA BANK LTD        | 63254AAU2 | Investment-grade corporate bonds | 25,000,000       | 1/10/2022                  | 0.23%                |
| NATIONAL GRID PLC                  | 575634AU4 | Investment-grade corporate bonds | 3,871,000        | 11/24/2030                 | 0.14%                |
| NEUBERGER BERMAN GROUP LLC         | 64128XAE0 | Investment-grade corporate bonds | 1,660,000        | 4/15/2045                  | 0.01%                |
| NEW YORK LIFE INSURANCE CO         | 64952WCH4 | Investment-grade corporate bonds | 4,000,000        | 7/14/2026                  | 0.04%                |
| NEXTERA ENERGY INC                 | 65339KBQ2 | Investment-grade corporate bonds | 2,900,000        | 5/1/2025                   | 0.07%                |
| NIKE INC                           | 654106AH6 | Investment-grade corporate bonds | 20,000,000       | 3/27/2025                  | 0.02%                |
| NIKE INC                           | 654106AJ2 | Investment-grade corporate bonds | 6,462,000        | 3/27/2027                  | 0.13%                |
| NIKE INC                           | 654106AK9 | Investment-grade corporate bonds | 4,131,000        | 3/27/2030                  | 0.03%                |
| NORDEA BANK AB                     | 65557FAA4 | Investment-grade corporate bonds | 5,720,000        | 5/13/2021                  | 0.04%                |
| NORDEA BANK AB                     | 65557CAS2 | Investment-grade corporate bonds | 383,000          | 5/27/2021                  | 0.04%                |
| NORTHERN TRUST CORP                | 665859AV6 | Investment-grade corporate bonds | 4,585,000        | 5/1/2030                   | 0.15%                |
| NORTHROP GRUMMAN CORP              | 666807BN1 | Investment-grade corporate bonds | 6,169,000        | 1/15/2028                  | 0.04%                |
| NORTHROP GRUMMAN CORP              | 666807BS0 | Investment-grade corporate bonds | 5,938,000        | 5/1/2030                   | 0.10%                |
| NORTHWESTERN MUTUAL LIFE INS       | 668131AA3 | Investment-grade corporate bonds | 3,000,000        | 3/30/2040                  | 0.00%                |
| NOVARTIS AG                        | 66989HAP3 | Investment-grade corporate bonds | 10,000,000       | 2/14/2025                  | 0.09%                |
| NRG ENERGY INC                     | 014621AA4 | Investment-grade corporate bonds | 5,000,000        | 11/15/2023                 | 0.10%                |
| NRG ENERGY INC                     | 629377CP5 | Investment-grade corporate bonds | 2,422,000        | 12/2/2027                  | 0.03%                |
| NRG ENERGY INC                     | 629377CL4 | Investment-grade corporate bonds | 5,000,000        | 6/15/2029                  | 0.01%                |
| NUTRIEN LTD                        | 67077MAV0 | Investment-grade corporate bonds | 1,382,000        | 5/13/2023                  | 0.02%                |
| NUTRIEN LTD                        | 67077MAW8 | Investment-grade corporate bonds | 20,580,000       | 5/13/2030                  | 0.14%                |
| OMNICOM GROUP INC                  | 68217FAA0 | Investment-grade corporate bonds | 3,500,000        | 4/15/2026                  | 0.06%                |
| OMNICOM GROUP INC                  | 681919BB1 | Investment-grade corporate bonds | 2,745,000        | 4/30/2030                  | 0.09%                |
| OMNICOM GROUP INC                  | 681919BC9 | Investment-grade corporate bonds | 3,400,000        | 6/1/2030                   | 0.05%                |
| ORACLE CORP                        | 68389XAP0 | Investment-grade corporate bonds | 16,375,000       | 10/15/2022                 | 0.02%                |
| ORACLE CORP                        | 68389XBM6 | Investment-grade corporate bonds | 3,000,000        | 7/15/2026                  | 0.14%                |
| ORACLE CORP                        | 68389XBU8 | Investment-grade corporate bonds | 1,771,000        | 4/1/2027                   | 0.22%                |
| OSHKOSH CORP                       | 688239AF9 | Investment-grade corporate bonds | 3,000,000        | 5/15/2028                  | 0.01%                |

## Security Detail

| Issuer Name                          | Cusip     | Security Type                    | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|--------------------------------------|-----------|----------------------------------|------------------|----------------------------|----------------------|
| OSHKOSH CORP                         | 688225AH4 | Investment-grade corporate bonds | 5,000,000        | 3/1/2030                   | 0.01%                |
| PACKAGING CORP OF AMERICA            | 695156AQ2 | Investment-grade corporate bonds | 26,415,000       | 11/1/2023                  | 0.01%                |
| PENSKE TRUCK LEASING CO              | 709599AH7 | Investment-grade corporate bonds | 7,185,000        | 7/11/2022                  | 0.05%                |
| PENSKE TRUCK LEASING CO              | 709599BL7 | Investment-grade corporate bonds | 2,832,000        | 11/15/2025                 | 0.11%                |
| PENSKE TRUCK LEASING CO              | 709599AW4 | Investment-grade corporate bonds | 27,900,000       | 11/15/2026                 | 0.03%                |
| PFIZER INC                           | 91533BAB6 | Investment-grade corporate bonds | 7,000,000        | 6/22/2025                  | 0.13%                |
| PFIZER INC                           | 717081EY5 | Investment-grade corporate bonds | 5,585,000        | 5/28/2030                  | 0.20%                |
| PNC FINANCIAL SERVICES GROUP INC/THE | 693475AL9 | Investment-grade corporate bonds | 7,954,000        | 11/9/2022                  | 0.02%                |
| PNC FINANCIAL SERVICES GROUP INC/THE | 69349LAQ1 | Investment-grade corporate bonds | 5,467,000        | 11/1/2025                  | 0.05%                |
| PNC FINANCIAL SERVICES GROUP INC/THE | 69353RFG8 | Investment-grade corporate bonds | 16,195,000       | 10/25/2027                 | 0.05%                |
| PNC FINANCIAL SERVICES GROUP INC/THE | 69353RFJ2 | Investment-grade corporate bonds | 25,000,000       | 1/22/2028                  | 0.05%                |
| PROCTER & GAMBLE CO/THE              | 742718FM6 | Investment-grade corporate bonds | 2,000,000        | 10/29/2030                 | 0.16%                |
| PROGRESS ENERGY INC                  | 26442UAA2 | Investment-grade corporate bonds | 3,315,000        | 8/15/2025                  | 0.03%                |
| PROLOGIS INC                         | 74340XBN0 | Investment-grade corporate bonds | 11,900,000       | 4/15/2027                  | 0.02%                |
| PROLOGIS INC                         | 74340XBM2 | Investment-grade corporate bonds | 12,655,000       | 4/15/2030                  | 0.04%                |
| PROLOGIS INC                         | 74340XBR1 | Investment-grade corporate bonds | 5,190,000        | 10/15/2030                 | 0.15%                |
| PRUDENTIAL FINANCIAL INC             | 33829TAA4 | Investment-grade corporate bonds | 12,674,000       | 11/15/2023                 | 0.01%                |
| PRUDENTIAL FINANCIAL INC             | 74153WCL1 | Investment-grade corporate bonds | 3,751,000        | 9/23/2024                  | 0.07%                |
| PRUDENTIAL FINANCIAL INC             | 74432QCG8 | Investment-grade corporate bonds | 7,000,000        | 3/10/2030                  | 0.02%                |
| RABOBANK NEDERLAND                   | 21685WDD6 | Investment-grade corporate bonds | 505,000          | 2/8/2022                   | 0.01%                |
| RABOBANK NEDERLAND                   | 21685WDF1 | Investment-grade corporate bonds | 2,255,000        | 11/9/2022                  | 0.02%                |
| RABOBANK NEDERLAND                   | 21684AAA4 | Investment-grade corporate bonds | 35,000,000       | 12/1/2023                  | 0.02%                |
| RAYTHEON TECHNOLOGIES CORP           | 913017DB2 | Investment-grade corporate bonds | 16,285,000       | 8/16/2023                  | 0.00%                |
| RAYTHEON TECHNOLOGIES CORP           | 68902VAK3 | Investment-grade corporate bonds | 10,000,000       | 2/15/2030                  | 0.05%                |
| REPUBLIC SERVICES INC                | 760759AU4 | Investment-grade corporate bonds | 3,091,000        | 8/15/2024                  | 0.02%                |
| REPUBLIC SERVICES INC                | 760759AQ3 | Investment-grade corporate bonds | 11,050,000       | 3/15/2025                  | 0.03%                |
| REPUBLIC SERVICES INC                | 760759AT7 | Investment-grade corporate bonds | 12,000,000       | 5/15/2028                  | 0.01%                |
| REPUBLIC SERVICES INC                | 760759AV2 | Investment-grade corporate bonds | 1,750,000        | 3/1/2030                   | 0.12%                |
| REPUBLIC SERVICES INC                | 760759AX8 | Investment-grade corporate bonds | 5,000,000        | 2/15/2031                  | 0.04%                |
| ROGERS COMMUNICATIONS INC            | 775109AX9 | Investment-grade corporate bonds | 8,975,000        | 3/15/2043                  | 0.01%                |
| ROYAL BANK OF CANADA                 | 78015K7C2 | Investment-grade corporate bonds | 2,000,000        | 11/1/2024                  | 0.04%                |
| ROYAL BANK OF CANADA                 | 780082AD5 | Investment-grade corporate bonds | 10,990,000       | 1/27/2026                  | 0.03%                |
| S&P GLOBAL INC                       | 78409VAM6 | Investment-grade corporate bonds | 3,465,000        | 1/22/2027                  | 0.03%                |
| S&P GLOBAL INC                       | 78409VAP9 | Investment-grade corporate bonds | 11,635,000       | 12/1/2029                  | 0.07%                |
| S&P GLOBAL INC                       | 78409VAS3 | Investment-grade corporate bonds | 3,250,000        | 8/15/2030                  | 0.16%                |
| SALESFORCE.COM INC                   | 79466LAE4 | Investment-grade corporate bonds | 2,275,000        | 4/11/2023                  | 0.15%                |
| SALESFORCE.COM INC                   | 79466LAF1 | Investment-grade corporate bonds | 3,537,000        | 4/11/2028                  | 0.14%                |
| SHERWIN-WILLIAMS CO/THE              | 824348AW6 | Investment-grade corporate bonds | 10,355,000       | 6/1/2027                   | 0.03%                |
| SIEMENS AG                           | 82620KAS2 | Investment-grade corporate bonds | 3,000,000        | 3/16/2024                  | 0.13%                |
| SOUTHERN CO/THE                      | 010392FU7 | Investment-grade corporate bonds | 5,000,000        | 9/15/2030                  | 0.06%                |
| SPRINT COMMUNICATIONS INC            | 85208NAA8 | Investment-grade corporate bonds | 1,550,000        | 9/20/2021                  | 0.01%                |

## Security Detail

| Issuer Name   | Cusip     | Security Type                    | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|---|-----------|----------------------------------|------------------|----------------------------|----------------------|
| SUMITOMO MITSUI FINANCIAL GROUP INC                 | 86562MAA8 | Investment-grade corporate bonds | 5,400,000        | 4/2/2024                   | 0.04%                |
| SWISS RE AG   | 87089HAB9 | Investment-grade corporate bonds | 2,665,000        | 12/6/2042                  | 0.01%                |
| TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA | 87246YAC0 | Investment-grade corporate bonds | 15,000,000       | 11/1/2024                  | 0.04%                |
| TELEFONICA SA                                       | 87938WAT0 | Investment-grade corporate bonds | 15,000,000       | 3/8/2027                   | 0.05%                |
| TJX COS INC/THE                                     | 872540AP4 | Investment-grade corporate bonds | 3,885,000        | 5/15/2023                  | 0.01%                |
| T-MOBILE US INC                                     | 87264ABC8 | Investment-grade corporate bonds | 6,537,000        | 4/15/2027                  | 0.17%                |
| T-MOBILE US INC                                     | 87264ABE4 | Investment-grade corporate bonds | 4,035,000        | 4/15/2030                  | 0.07%                |
| T-MOBILE US INC                                     | 87264ABP9 | Investment-grade corporate bonds | 15,090,000       | 11/15/2031                 | 0.04%                |
| TOKYO CENTURY CORP                                  | 05367AAD5 | Investment-grade corporate bonds | 15,155,000       | 4/6/2021                   | 0.01%                |
| TORONTO-DOMINION BANK/THE                           | 89114QCD8 | Investment-grade corporate bonds | 8,275,000        | 12/1/2022                  | 0.04%                |
| TORONTO-DOMINION BANK/THE                           | 89114QCH9 | Investment-grade corporate bonds | 20,000,000       | 6/12/2025                  | 0.16%                |
| TOTAL S.A.  | 89153VAS8 | Investment-grade corporate bonds | 8,815,000        | 1/10/2025                  | 0.04%                |
| TRUIST FINANCIAL CORP                               | 05531FBH5 | Investment-grade corporate bonds | 6,840,000        | 8/1/2024                   | 0.09%                |
| TRUIST FINANCIAL CORP                               | 07330NAT2 | Investment-grade corporate bonds | 5,005,000        | 12/6/2024                  | 0.03%                |
| TRUIST FINANCIAL CORP                               | 05531GAB7 | Investment-grade corporate bonds | 2,440,000        | 3/19/2029                  | 0.11%                |
| TRUIST FINANCIAL CORP                               | 89788KAA4 | Investment-grade corporate bonds | 4,606,000        | 3/11/2030                  | 0.13%                |
| UBS GROUP AG  | 902674YA2 | Investment-grade corporate bonds | 18,905,000       | 4/21/2022                  | 0.14%                |
| UBS GROUP AG  | 90352JAA1 | Investment-grade corporate bonds | 15,000,000       | 5/23/2023                  | 0.13%                |
| UBS GROUP AG  | 90351DAF4 | Investment-grade corporate bonds | 7,000,000        | 4/15/2026                  | 0.02%                |
| UNITEDHEALTH GROUP INC                              | 91324PBV3 | Investment-grade corporate bonds | 2,825,000        | 3/15/2022                  | 0.04%                |
| UNITEDHEALTH GROUP INC                              | 91324PBZ4 | Investment-grade corporate bonds | 12,300,000       | 2/15/2023                  | 0.01%                |
| UNITEDHEALTH GROUP INC                              | 91324PDR0 | Investment-grade corporate bonds | 1,000,000        | 8/15/2024                  | 0.04%                |
| UNITEDHEALTH GROUP INC                              | 91324PDK5 | Investment-grade corporate bonds | 3,000,000        | 6/15/2028                  | 0.07%                |
| UNITEDHEALTH GROUP INC                              | 91324PDX7 | Investment-grade corporate bonds | 2,900,000        | 5/15/2030                  | 0.04%                |
| UNITEDHEALTH GROUP INC                              | 91324PBE1 | Investment-grade corporate bonds | 11,292,000       | 11/15/2037                 | 0.02%                |
| US BANCORP  | 91159HHG8 | Investment-grade corporate bonds | 11,762,000       | 1/30/2024                  | 0.02%                |
| US BANCORP  | 91159HHX1 | Investment-grade corporate bonds | 5,360,000        | 7/30/2024                  | 0.07%                |
| US BANCORP  | 91159HHZ6 | Investment-grade corporate bonds | 4,585,000        | 5/12/2025                  | 0.17%                |
| US BANCORP  | 91159HJA9 | Investment-grade corporate bonds | 8,568,000        | 7/22/2030                  | 0.13%                |
| VERIZON COMMUNICATIONS INC                          | 92343VEN0 | Investment-grade corporate bonds | 15,463,000       | 2/15/2025                  | 0.12%                |
| VERIZON COMMUNICATIONS INC                          | 92343VFS8 | Investment-grade corporate bonds | 3,095,000        | 11/20/2025                 | 0.07%                |
| VERIZON COMMUNICATIONS INC                          | 92343VDD3 | Investment-grade corporate bonds | 3,720,000        | 8/15/2026                  | 0.03%                |
| VERIZON COMMUNICATIONS INC                          | 92343VFF6 | Investment-grade corporate bonds | 4,750,000        | 3/22/2027                  | 0.04%                |
| VERIZON COMMUNICATIONS INC                          | 92343VER1 | Investment-grade corporate bonds | 2,078,000        | 9/21/2028                  | 0.08%                |
| VERIZON COMMUNICATIONS INC                          | 92343VFR0 | Investment-grade corporate bonds | 10,440,000       | 1/20/2031                  | 0.03%                |
| VF CORP   | 918204AZ1 | Investment-grade corporate bonds | 3,550,000        | 4/23/2022                  | 0.08%                |
| VF CORP   | 918204BA5 | Investment-grade corporate bonds | 11,490,000       | 4/23/2025                  | 0.05%                |
| VIACOMCBS INC                                       | 92556HAA5 | Investment-grade corporate bonds | 7,805,000        | 5/15/2025                  | 0.02%                |
| VIACOMCBS INC                                       | 124857AQ6 | Investment-grade corporate bonds | 6,000,000        | 1/15/2026                  | 0.00%                |
| VIACOMCBS INC                                       | 124857AR4 | Investment-grade corporate bonds | 25,000,000       | 1/15/2027                  | 0.05%                |
| VIACOMCBS INC                                       | 124857AT0 | Investment-grade corporate bonds | 5,000,000        | 2/15/2028                  | 0.03%                |



## Security Detail

| Issuer Name                       | Cusip     | Security Type                    | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|-----------------------------------|-----------|----------------------------------|------------------|----------------------------|----------------------|
| VISA INC                          | 92826CAL6 | Investment-grade corporate bonds | 861,888          | 4/15/2027                  | 0.17%                |
| VISA INC                          | 92826CAP7 | Investment-grade corporate bonds | 6,870,000        | 8/15/2027                  | 0.16%                |
| VISTRA CORP                       | 92840VAD4 | Investment-grade corporate bonds | 3,000,000        | 7/15/2024                  | 0.23%                |
| VISTRA CORP                       | 92840VAE2 | Investment-grade corporate bonds | 900,000          | 7/15/2029                  | 0.02%                |
| WASTE MANAGEMENT INC              | 94106LBN8 | Investment-grade corporate bonds | 14,890,000       | 3/15/2028                  | 0.04%                |
| WASTE MANAGEMENT INC              | 94106LBP3 | Investment-grade corporate bonds | 5,000,000        | 3/15/2031                  | 0.04%                |
| WELLS FARGO & CO                  | 95000U2C6 | Investment-grade corporate bonds | 1,000,000        | 1/24/2024                  | 0.05%                |
| WELLS FARGO & CO                  | 95000U2N2 | Investment-grade corporate bonds | 4,823,000        | 4/30/2026                  | 0.21%                |
| WESTPAC BANKING CORP              | 961214DA8 | Investment-grade corporate bonds | 5,715,000        | 8/19/2021                  | 0.04%                |
| WESTROCK CO                       | 961548AY0 | Investment-grade corporate bonds | 1,205,000        | 2/15/2031                  | 0.05%                |
| WESTROCK CO                       | 92940PAG9 | Investment-grade corporate bonds | 3,200,000        | 6/15/2033                  | 0.04%                |
| WEYERHAEUSER CO                   | 962166BR4 | Investment-grade corporate bonds | 2,740,000        | 3/15/2032                  | 0.02%                |
| ZOETIS INC                        | 98978VAL7 | Investment-grade corporate bonds | 2,260,000        | 9/12/2027                  | 0.03%                |
| ZOETIS INC                        | 98978VAN3 | Investment-grade corporate bonds | 8,490,000        | 8/20/2028                  | 0.10%                |
| ZOETIS INC                        | 98978VAS2 | Investment-grade corporate bonds | 7,808,000        | 5/15/2030                  | 0.03%                |
| TEXAS TRANSPORTATION COMMISSION   | 88283LHU3 | Other                            | 1,260,000        | 4/1/2030                   | 0.01%                |
| AJAX MORTGAGE LOAN TRUST          | 00969YAA2 | Residential MBS (non-agency)     | 694,332          | 5/25/2059                  | 0.06%                |
| AJAX MORTGAGE LOAN TRUST          | 00969PAA1 | Residential MBS (non-agency)     | 8,947,171        | 7/25/2059                  | 0.06%                |
| ANGEL OAK MORTGAGE TRUST LLC      | 03463VAA3 | Residential MBS (non-agency)     | 15,619,786       | 7/27/2048                  | 0.01%                |
| ANGEL OAK MORTGAGE TRUST LLC      | 03464NAA0 | Residential MBS (non-agency)     | 3,736            | 9/25/2048                  | 0.01%                |
| ANGEL OAK MORTGAGE TRUST LLC      | 034651AB5 | Residential MBS (non-agency)     | 7,848,000        | 4/25/2053                  | 0.04%                |
| ANGEL OAK MORTGAGE TRUST LLC      | 034651AC3 | Residential MBS (non-agency)     | 1,325,000        | 4/25/2053                  | 0.03%                |
| ANGEL OAK MORTGAGE TRUST LLC      | 03464VAC8 | Residential MBS (non-agency)     | 11,156,301       | 11/25/2059                 | 0.04%                |
| ANGEL OAK MORTGAGE TRUST LLC      | 03465LAA3 | Residential MBS (non-agency)     | 4,932,776        | 4/25/2065                  | 0.13%                |
| ANGEL OAK MORTGAGE TRUST LLC      | 03465AAB5 | Residential MBS (non-agency)     | 2,000,000        | 5/25/2065                  | 0.04%                |
| ARROYO MORTGAGE TRUST             | 042859AA6 | Residential MBS (non-agency)     | 458,559          | 1/25/2049                  | 0.01%                |
| ARROYO MORTGAGE TRUST             | 04285CAB7 | Residential MBS (non-agency)     | 5,208,928        | 3/25/2055                  | 0.03%                |
| ARROYO MORTGAGE TRUST             | 04285CAA9 | Residential MBS (non-agency)     | 2,618,600        | 3/25/2055                  | 0.09%                |
| ARROYO MORTGAGE TRUST             | 04285CAL5 | Residential MBS (non-agency)     | 4,343,730        | 3/25/2055                  | 0.05%                |
| BELLEMEADE RE LTD                 | 078768AD0 | Residential MBS (non-agency)     | 1,468,394        | 4/25/2028                  | 0.01%                |
| BELLEMEADE RE LTD                 | 07877DAC0 | Residential MBS (non-agency)     | 16,211,828       | 8/25/2028                  | 0.02%                |
| BELLEMEADE RE LTD                 | 07877GAC3 | Residential MBS (non-agency)     | 41,755           | 7/25/2029                  | 0.08%                |
| BELLEMEADE RE LTD                 | 078782AA7 | Residential MBS (non-agency)     | 2,025,689        | 8/26/2030                  | 0.07%                |
| BELLEMEADE RE LTD                 | 07877KAA8 | Residential MBS (non-agency)     | 3,225,444        | 10/25/2030                 | 0.03%                |
| BRAVO RESIDENTIAL FUNDING TRUST   | 105695AA8 | Residential MBS (non-agency)     | 2,150,000        | 10/25/2057                 | 0.05%                |
| BRAVO RESIDENTIAL FUNDING TRUST   | 10568YAA6 | Residential MBS (non-agency)     | 8,058,472        | 5/26/2059                  | 0.11%                |
| BRAVO RESIDENTIAL FUNDING TRUST   | 105699AB8 | Residential MBS (non-agency)     | 1,794,642        | 5/25/2060                  | 0.02%                |
| BUNKER HILL LOAN DEPOSITARY TRUST | 12061AAA6 | Residential MBS (non-agency)     | 2,796,000        | 10/26/2048                 | 0.07%                |
| BUNKER HILL LOAN DEPOSITARY TRUST | 12061RAA9 | Residential MBS (non-agency)     | 4,106,182        | 7/25/2049                  | 0.14%                |
| BUNKER HILL LOAN DEPOSITARY TRUST | 12062RAA8 | Residential MBS (non-agency)     | 2,953,051        | 2/25/2055                  | 0.09%                |
| CITIGROUP INC                     | 17328BAB0 | Residential MBS (non-agency)     | 9,296,232        | 7/25/2049                  | 0.02%                |

## Security Detail

| Issuer Name                                 | Cusip     | Security Type                | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|---|-----------|------------------------------|------------------|----------------------------|----------------------|
| COLT FUNDING LLC                            | 19688JAA5 | Residential MBS (non-agency) | 1,370,555        | 3/25/2065                  | 0.05%                |
| COLT FUNDING LLC                            | 19688JAC1 | Residential MBS (non-agency) | 6,815,403        | 3/25/2065                  | 0.02%                |
| COLT FUNDING LLC                            | 12597VAC9 | Residential MBS (non-agency) | 674,135          | 9/25/2065                  | 0.03%                |
| COLT FUNDING LLC                            | 12597VAB1 | Residential MBS (non-agency) | 3,538,693        | 9/25/2065                  | 0.02%                |
| CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES | 12659LAA0 | Residential MBS (non-agency) | 3,630,000        | 4/25/2065                  | 0.02%                |
| DEEPHAVEN RESIDENTIAL MORTGAGE TRUST        | 24381MAC4 | Residential MBS (non-agency) | 29,879,969       | 10/25/2059                 | 0.03%                |
| DEEPHAVEN RESIDENTIAL MORTGAGE TRUST        | 24380NAA7 | Residential MBS (non-agency) | 2,028,314        | 5/25/2065                  | 0.02%                |
| EAGLE RE                                    | 26982LAA8 | Residential MBS (non-agency) | 4,658,675        | 1/25/2030                  | 0.02%                |
| ELLINGTON FINANCIAL MORTGAGE TRUST          | 31573TAB4 | Residential MBS (non-agency) | 49,076,861       | 11/25/2059                 | 0.04%                |
| ELLINGTON FINANCIAL MORTGAGE TRUST          | 31573WAB7 | Residential MBS (non-agency) | 1,855,136        | 10/25/2065                 | 0.02%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0AL3 | Residential MBS (non-agency) | 3,854,000        | 2/25/2024                  | 0.00%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0BK4 | Residential MBS (non-agency) | 9,134,198        | 8/25/2024                  | 0.07%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0BW8 | Residential MBS (non-agency) | 2,700,000        | 8/25/2024                  | 0.01%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0CH0 | Residential MBS (non-agency) | 1,486,338        | 9/25/2024                  | 0.07%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0CU1 | Residential MBS (non-agency) | 6,712,232        | 10/25/2024                 | 0.03%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0DF3 | Residential MBS (non-agency) | 3,260,316        | 10/25/2024                 | 0.00%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0DW6 | Residential MBS (non-agency) | 2,572,685        | 1/25/2025                  | 0.06%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0EJ4 | Residential MBS (non-agency) | 2,300,854        | 3/25/2025                  | 0.01%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0FJ3 | Residential MBS (non-agency) | 4,902,688        | 5/25/2025                  | 0.05%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0EW5 | Residential MBS (non-agency) | 1,526,418        | 10/25/2027                 | 0.09%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0FW4 | Residential MBS (non-agency) | 8,799,000        | 12/25/2027                 | 0.10%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0GJ2 | Residential MBS (non-agency) | 5,119,892        | 3/25/2028                  | 0.21%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0GW3 | Residential MBS (non-agency) | 2,555,943        | 4/25/2028                  | 0.25%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0HJ1 | Residential MBS (non-agency) | 311,217          | 5/25/2028                  | 0.24%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0HW2 | Residential MBS (non-agency) | 5,185,598        | 7/25/2028                  | 0.07%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0JJ9 | Residential MBS (non-agency) | 16,912,982       | 9/25/2028                  | 0.17%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0JU4 | Residential MBS (non-agency) | 3,206,384        | 10/25/2028                 | 0.43%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0KE8 | Residential MBS (non-agency) | 6,485,591        | 11/25/2028                 | 0.07%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0KQ1 | Residential MBS (non-agency) | 8,220,104        | 12/25/2028                 | 0.12%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0LA5 | Residential MBS (non-agency) | 618,798          | 3/25/2029                  | 0.40%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0LJ6 | Residential MBS (non-agency) | 3,347,040        | 3/25/2029                  | 0.19%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0LU1 | Residential MBS (non-agency) | 7,715,075        | 4/25/2029                  | 0.09%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0MD8 | Residential MBS (non-agency) | 891,300          | 7/25/2029                  | 0.04%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0NE5 | Residential MBS (non-agency) | 5,000,000        | 8/25/2029                  | 0.08%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0NX3 | Residential MBS (non-agency) | 6,025,064        | 10/25/2029                 | 0.21%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0NW5 | Residential MBS (non-agency) | 5,653,064        | 10/25/2029                 | 0.09%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0PK9 | Residential MBS (non-agency) | 3,006,707        | 10/25/2029                 | 0.05%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0RC5 | Residential MBS (non-agency) | 4,500,000        | 3/25/2030                  | 0.25%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0QQ5 | Residential MBS (non-agency) | 534,941          | 3/25/2030                  | 0.06%                |
| FEDERAL HOME LOAN MORTGAGE COPORATION       | 3137G0RL5 | Residential MBS (non-agency) | 29,010,022       | 4/25/2030                  | 0.05%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION       | 30711XAB0 | Residential MBS (non-agency) | 13,526,324       | 10/25/2023                 | 0.03%                |

## Security Detail

| Issuer Name                            | Cusip     | Security Type                | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|--|-----------|------------------------------|------------------|----------------------------|----------------------|
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 30711XAD6 | Residential MBS (non-agency) | 3,255,000        | 1/25/2024                  | 0.06%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 30711XAH7 | Residential MBS (non-agency) | 16,977,579       | 5/25/2024                  | 0.04%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 30711XAM6 | Residential MBS (non-agency) | 11,404,676       | 7/25/2024                  | 0.06%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 30711XAK0 | Residential MBS (non-agency) | 852,661          | 7/25/2024                  | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 30711XAP9 | Residential MBS (non-agency) | 3,081,109        | 11/25/2024                 | 0.08%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 30711XAR5 | Residential MBS (non-agency) | 2,000,000        | 11/25/2024                 | 0.04%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 30711XAV6 | Residential MBS (non-agency) | 2,922,029        | 2/25/2025                  | 0.01%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 30711XAT1 | Residential MBS (non-agency) | 5,811,000        | 2/25/2025                  | 0.03%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 30711XAX2 | Residential MBS (non-agency) | 7,503,058        | 5/25/2025                  | 0.03%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 30711XAZ7 | Residential MBS (non-agency) | 4,273,630        | 5/25/2025                  | 0.05%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 30711XBD5 | Residential MBS (non-agency) | 1,347,403        | 7/25/2025                  | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 30711XBH6 | Residential MBS (non-agency) | 11,985,872       | 4/25/2028                  | 0.13%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 30711XBF0 | Residential MBS (non-agency) | 34,573,113       | 4/25/2028                  | 0.22%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 30711XBU7 | Residential MBS (non-agency) | 2,576,775        | 8/25/2028                  | 0.04%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 30711XBM5 | Residential MBS (non-agency) | 3,085,531        | 8/25/2028                  | 0.05%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 30711XCB8 | Residential MBS (non-agency) | 10,000,000       | 9/25/2028                  | 0.09%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 30711XCT9 | Residential MBS (non-agency) | 6,995,145        | 10/25/2028                 | 0.00%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 30711XCL6 | Residential MBS (non-agency) | 49,393,794       | 10/25/2028                 | 0.04%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 30711XDA9 | Residential MBS (non-agency) | 933,411          | 1/25/2029                  | 0.37%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 30711XDK7 | Residential MBS (non-agency) | 3,908,094        | 1/25/2029                  | 0.28%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 30711XDS0 | Residential MBS (non-agency) | 15,025,749       | 4/25/2029                  | 0.28%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 30711XEC4 | Residential MBS (non-agency) | 6,107,276        | 5/25/2029                  | 0.14%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 30711XEP5 | Residential MBS (non-agency) | 8,440,963        | 7/25/2029                  | 0.40%                |
| FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 30711XNT7 | Residential MBS (non-agency) | 5,572,365        | 1/25/2030                  | 0.00%                |
| FWD SECURITIZATION TRUST               | 36167VAB0 | Residential MBS (non-agency) | 12,516,164       | 11/25/2059                 | 0.05%                |
| GALTON FUNDING MORTGAGE TRUST          | 36416UBG9 | Residential MBS (non-agency) | 6,900,000        | 7/25/2056                  | 0.01%                |
| GALTON FUNDING MORTGAGE TRUST          | 36418GBV5 | Residential MBS (non-agency) | 4,288,808        | 10/25/2058                 | 0.05%                |
| GALTON FUNDING MORTGAGE TRUST          | 36418GBA1 | Residential MBS (non-agency) | 4,041,751        | 10/25/2058                 | 0.04%                |
| GALTON FUNDING MORTGAGE TRUST          | 36418AAJ6 | Residential MBS (non-agency) | 11,326,888       | 6/25/2059                  | 0.03%                |
| GALTON FUNDING MORTGAGE TRUST          | 36418XAB3 | Residential MBS (non-agency) | 25,218,359       | 10/25/2059                 | 0.05%                |
| GALTON FUNDING MORTGAGE TRUST          | 36418HAC6 | Residential MBS (non-agency) | 9,665,075        | 1/25/2060                  | 0.06%                |
| GCAT                                   | 36166RAA2 | Residential MBS (non-agency) | 2,641,652        | 4/25/2065                  | 0.10%                |
| GCAT                                   | 36166RAB0 | Residential MBS (non-agency) | 1,344,271        | 4/25/2065                  | 0.02%                |
| GS MORTGAGE-BACKED SECURITIES TRUST    | 36259WAB7 | Residential MBS (non-agency) | 2,923,812        | 9/27/2060                  | 0.01%                |
| HOMEWARD OPPORTUNITIES FUND I TRUST    | 43789VAC2 | Residential MBS (non-agency) | 2,145,708        | 9/25/2059                  | 0.10%                |
| HOMEWARD OPPORTUNITIES FUND I TRUST    | 43789XAA2 | Residential MBS (non-agency) | 1,733,785        | 5/25/2065                  | 0.14%                |
| HOMEWARD OPPORTUNITIES FUND I TRUST    | 43789XAC8 | Residential MBS (non-agency) | 11,573,894       | 5/25/2065                  | 0.07%                |
| IMPERIAL FUND MORTGAGE TRUST 2020-NQM1 | 452760AA9 | Residential MBS (non-agency) | 1,930,123        | 10/25/2055                 | 0.16%                |
| MFRA TRUST                             | 552754AB9 | Residential MBS (non-agency) | 6,474,108        | 8/25/2049                  | 0.02%                |
| MFRA TRUST                             | 552757AB2 | Residential MBS (non-agency) | 2,000,000        | 1/26/2065                  | 0.01%                |
| MFRA TRUST                             | 552757AC0 | Residential MBS (non-agency) | 1,883,938        | 1/26/2065                  | 0.02%                |

## Security Detail

| Issuer Name                                    | Cusip     | Security Type                | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|--|-----------|------------------------------|------------------|----------------------------|----------------------|
| MILL CITY MORTGAGE TRUST                       | 59980XAC1 | Residential MBS (non-agency) | 10,151,331       | 8/25/2058                  | 0.01%                |
| MILL CITY MORTGAGE TRUST                       | 59980CAG8 | Residential MBS (non-agency) | 2,226,808        | 1/25/2061                  | 0.09%                |
| MORTGAGEIT TRUST                               | 61915RAU0 | Residential MBS (non-agency) | 3,878,286        | 12/25/2035                 | 0.02%                |
| NEW RESIDENTIAL MORTGAGE LOAN TRUST            | 64828FCS9 | Residential MBS (non-agency) | 4,000,000        | 1/25/2048                  | 0.02%                |
| NEW RESIDENTIAL MORTGAGE LOAN TRUST            | 64829YAA8 | Residential MBS (non-agency) | 52,837,805       | 1/25/2049                  | 0.00%                |
| NEW RESIDENTIAL MORTGAGE LOAN TRUST            | 64829LAA6 | Residential MBS (non-agency) | 20,872,077       | 11/25/2056                 | 0.01%                |
| NEW RESIDENTIAL MORTGAGE LOAN TRUST            | 64829VAA4 | Residential MBS (non-agency) | 5,478,580        | 12/25/2057                 | 0.03%                |
| NEW RESIDENTIAL MORTGAGE LOAN TRUST            | 64830HAA2 | Residential MBS (non-agency) | 26,169,725       | 2/25/2059                  | 0.05%                |
| NEW RESIDENTIAL MORTGAGE LOAN TRUST            | 64830PAC0 | Residential MBS (non-agency) | 8,111,962        | 11/25/2059                 | 0.03%                |
| NEW RESIDENTIAL MORTGAGE LOAN TRUST            | 64830VAB9 | Residential MBS (non-agency) | 24,846,007       | 1/26/2060                  | 0.03%                |
| OAKTOWN RE                                     | 67389KAF2 | Residential MBS (non-agency) | 3,045,000        | 7/25/2030                  | 0.01%                |
| OAKTOWN RE                                     | 92837KAA9 | Residential MBS (non-agency) | 2,409,000        | 8/25/2055                  | 0.05%                |
| ONSLow BAY MORTGAGE LOAN TRUST                 | 67113KAD0 | Residential MBS (non-agency) | 7,219,485        | 6/25/2059                  | 0.02%                |
| RADNOR RE LTD                                  | 750493AA6 | Residential MBS (non-agency) | 7,215,014        | 2/25/2030                  | 0.02%                |
| RAMP TRUST                                     | 749239AE9 | Residential MBS (non-agency) | 3,511,157        | 8/25/2046                  | 0.00%                |
| RESIDENTIAL MORTGAGE LOAN TRUST                | 76119CAC5 | Residential MBS (non-agency) | 208,215          | 2/25/2024                  | 0.00%                |
| RESIDENTIAL MORTGAGE LOAN TRUST                | 76119NAA5 | Residential MBS (non-agency) | 7,106,683        | 9/25/2059                  | 0.02%                |
| SGR RESIDENTIAL MORTGAGE TRUST                 | 81882JAA9 | Residential MBS (non-agency) | 2,236,711        | 5/25/2065                  | 0.03%                |
| STARWOOD MORTGAGE RESIDENTIAL TRUST            | 85572JAB3 | Residential MBS (non-agency) | 3,438,710        | 9/27/2049                  | 0.07%                |
| STARWOOD MORTGAGE RESIDENTIAL TRUST            | 85573DAA7 | Residential MBS (non-agency) | 45,359,247       | 4/25/2060                  | 0.10%                |
| STARWOOD MORTGAGE RESIDENTIAL TRUST            | 85573DCA5 | Residential MBS (non-agency) | 7,066,000        | 4/25/2060                  | 0.09%                |
| STARWOOD MORTGAGE RESIDENTIAL TRUST            | 85573MAB5 | Residential MBS (non-agency) | 3,566,060        | 4/25/2065                  | 0.02%                |
| STARWOOD MORTGAGE RESIDENTIAL TRUST            | 85573MAC3 | Residential MBS (non-agency) | 5,200,000        | 4/25/2065                  | 0.04%                |
| STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST | 863579CQ9 | Residential MBS (non-agency) | 2,551,000        | 10/25/2034                 | 0.02%                |
| TOWD POINT MORTGAGE TRUST                      | 89177EAB5 | Residential MBS (non-agency) | 23,563,659       | 10/25/2048                 | 0.02%                |
| TOWD POINT MORTGAGE TRUST                      | 89171DAB3 | Residential MBS (non-agency) | 4,288,407        | 10/25/2053                 | 0.02%                |
| TOWD POINT MORTGAGE TRUST                      | 89172HAB3 | Residential MBS (non-agency) | 6,281,022        | 3/25/2054                  | 0.06%                |
| TOWD POINT MORTGAGE TRUST                      | 89171UAE9 | Residential MBS (non-agency) | 10,794,998       | 4/25/2055                  | 0.07%                |
| TOWD POINT MORTGAGE TRUST                      | 89171UAG4 | Residential MBS (non-agency) | 33,945,128       | 4/25/2055                  | 0.01%                |
| TOWD POINT MORTGAGE TRUST                      | 89171UAA7 | Residential MBS (non-agency) | 14,786,000       | 4/25/2055                  | 0.02%                |
| TOWD POINT MORTGAGE TRUST                      | 89172RAC9 | Residential MBS (non-agency) | 7,496,703        | 4/25/2055                  | 0.10%                |
| TOWD POINT MORTGAGE TRUST                      | 89172PAD1 | Residential MBS (non-agency) | 2,685,223        | 8/25/2055                  | 0.02%                |
| TOWD POINT MORTGAGE TRUST                      | 89172UAB4 | Residential MBS (non-agency) | 5,187,904        | 7/25/2056                  | 0.03%                |
| TOWD POINT MORTGAGE TRUST                      | 89173CAD9 | Residential MBS (non-agency) | 6,111,213        | 10/25/2056                 | 0.13%                |
| TOWD POINT MORTGAGE TRUST                      | 89173FAB6 | Residential MBS (non-agency) | 5,776,000        | 10/25/2056                 | 0.03%                |
| TOWD POINT MORTGAGE TRUST                      | 89173UAA5 | Residential MBS (non-agency) | 8,818,251        | 6/25/2057                  | 0.01%                |
| TOWD POINT MORTGAGE TRUST                      | 89175JAA8 | Residential MBS (non-agency) | 3,339,914        | 10/25/2057                 | 0.01%                |
| TOWD POINT MORTGAGE TRUST                      | 89175VAA1 | Residential MBS (non-agency) | 4,609,722        | 3/25/2058                  | 0.03%                |
| TOWD POINT MORTGAGE TRUST                      | 89177BAA3 | Residential MBS (non-agency) | 733,201          | 3/25/2058                  | 0.04%                |
| TOWD POINT MORTGAGE TRUST                      | 89178BAA2 | Residential MBS (non-agency) | 17,597,959       | 10/25/2059                 | 0.04%                |
| TOWD POINT MORTGAGE TRUST                      | 89179JAA4 | Residential MBS (non-agency) | 6,522,964        | 10/25/2060                 | 0.04%                |

## Security Detail

| Issuer Name                             | Cusip     | Security Type                | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|---|-----------|------------------------------|------------------|----------------------------|----------------------|
| UNITED STATES OF AMERICA                | 35564AAK7 | Residential MBS (non-agency) | 6,347,513        | 2/25/2047                  | 0.01%                |
| UNITED STATES OF AMERICA                | 35564ABF7 | Residential MBS (non-agency) | 5,432,592        | 2/25/2047                  | 0.05%                |
| UNITED STATES OF AMERICA                | 35565MAH7 | Residential MBS (non-agency) | 8,563,000        | 7/25/2050                  | 0.02%                |
| UNITED STATES OF AMERICA                | 35565MAA2 | Residential MBS (non-agency) | 19,562,801       | 7/25/2050                  | 0.03%                |
| UNITED STATES OF AMERICA                | 35565XAA8 | Residential MBS (non-agency) | 9,922,337        | 8/25/2050                  | 0.05%                |
| UNITED STATES OF AMERICA                | 35565RAA1 | Residential MBS (non-agency) | 3,806,584        | 9/25/2050                  | 0.07%                |
| UNITED STATES OF AMERICA                | 35566AAA7 | Residential MBS (non-agency) | 599,165          | 10/25/2050                 | 0.05%                |
| VERUS SECURITIZATION TRUST              | 92537LAC6 | Residential MBS (non-agency) | 6,341,932        | 10/25/2058                 | 0.03%                |
| VERUS SECURITIZATION TRUST              | 92537DAB6 | Residential MBS (non-agency) | 32,429,000       | 2/25/2059                  | 0.01%                |
| VERUS SECURITIZATION TRUST              | 92537JAA5 | Residential MBS (non-agency) | 75,694           | 7/25/2059                  | 0.06%                |
| VERUS SECURITIZATION TRUST              | 92537HAB7 | Residential MBS (non-agency) | 2,594,257        | 7/25/2059                  | 0.03%                |
| VERUS SECURITIZATION TRUST              | 92537MAE0 | Residential MBS (non-agency) | 5,217,084        | 11/25/2059                 | 0.07%                |
| VERUS SECURITIZATION TRUST              | 92537FAB1 | Residential MBS (non-agency) | 698,336          | 12/25/2059                 | 0.02%                |
| VERUS SECURITIZATION TRUST              | 92536PAE4 | Residential MBS (non-agency) | 9,826,162        | 1/25/2060                  | 0.02%                |
| VERUS SECURITIZATION TRUST              | 92537TAA3 | Residential MBS (non-agency) | 6,356,407        | 3/25/2060                  | 0.03%                |
| VERUS SECURITIZATION TRUST              | 92538CAB7 | Residential MBS (non-agency) | 332,475          | 5/25/2065                  | 0.04%                |
| VISIO TRUST                             | 92837KAC5 | Residential MBS (non-agency) | 457,683          | 8/25/2055                  | 0.02%                |
| VISIO TRUST                             | 92837MAB3 | Residential MBS (non-agency) | 12,823,550       | 11/25/2055                 | 0.02%                |
| VISTA POINT SECURITIZATION TRUST        | 92838WAA2 | Residential MBS (non-agency) | 12,621,313       | 3/25/2065                  | 0.05%                |
| VISTA POINT SECURITIZATION TRUST        | 92838WAB0 | Residential MBS (non-agency) | 3,696,207        | 3/25/2065                  | 0.02%                |
| WAMU MORTGAGE PASS THROUGH CERTIFICATES | 92922FD70 | Residential MBS (non-agency) | 1,703,179        | 1/25/2045                  | 0.02%                |
| WAMU MORTGAGE PASS THROUGH CERTIFICATES | 92922FC97 | Residential MBS (non-agency) | 3,089,000        | 1/25/2045                  | 0.00%                |
| WAMU MORTGAGE PASS THROUGH CERTIFICATES | 939336X40 | Residential MBS (non-agency) | 5,892,372        | 1/25/2045                  | 0.01%                |
| WAMU MORTGAGE PASS THROUGH CERTIFICATES | 92922FJ25 | Residential MBS (non-agency) | 11,845,000       | 4/25/2045                  | 0.02%                |
| WAMU MORTGAGE PASS THROUGH CERTIFICATES | 92922FR91 | Residential MBS (non-agency) | 10,860,000       | 7/25/2045                  | 0.02%                |
| WAMU MORTGAGE PASS THROUGH CERTIFICATES | 92922F2G2 | Residential MBS (non-agency) | 2,479,000        | 8/25/2045                  | 0.04%                |
| JACKSON NATIONAL LIFE INSURANCE CO.     | 930SHZII1 | Traditional GICs             | 104,507,181      | 6/28/2021                  | 0.95%                |
| JACKSON NATIONAL LIFE INSURANCE CO.     | 931FHBII1 | Traditional GICs             | 108,085,392      | 9/28/2021                  | 0.48%                |
| JACKSON NATIONAL LIFE INSURANCE CO.     | 933AUDII1 | Traditional GICs             | 54,605,642       | 3/29/2023                  | 1.42%                |
| JACKSON NATIONAL LIFE INSURANCE CO.     | 934JZHII7 | Traditional GICs             | 160,956,498      | 6/28/2023                  | 0.94%                |
| JACKSON NATIONAL LIFE INSURANCE CO.     | 934MNKII6 | Traditional GICs             | 106,320,056      | 12/27/2023                 | 0.92%                |
| METROPOLITAN LIFE INSURANCE CO.         | 964DUJII4 | Traditional GICs             | 50,000,000       | 3/29/2022                  | 0.47%                |
| METROPOLITAN LIFE INSURANCE CO.         | 933QHBI15 | Traditional GICs             | 50,000,000       | 12/27/2022                 | 0.94%                |
| METROPOLITAN LIFE INSURANCE CO.         | 935HRDII8 | Traditional GICs             | 100,000,000      | 12/27/2023                 | 0.44%                |
| METROPOLITAN LIFE INSURANCE CO.         | 935ZXAI17 | Traditional GICs             | 100,000,000      | 3/28/2024                  | 0.91%                |
| METROPOLITAN LIFE INSURANCE CO.         | 935MAMII5 | Traditional GICs             | 50,000,000       | 3/28/2024                  | 0.45%                |
| METROPOLITAN LIFE INSURANCE CO.         | 936WAZII3 | Traditional GICs             | 150,000,000      | 6/27/2024                  | 1.34%                |
| METROPOLITAN LIFE INSURANCE CO.         | 935GACII0 | Traditional GICs             | 100,000,000      | 9/27/2024                  | 0.89%                |
| METROPOLITAN LIFE INSURANCE CO.         | 935UZVII0 | Traditional GICs             | 100,000,000      | 12/27/2024                 | 0.89%                |
| METROPOLITAN LIFE INSURANCE CO.         | 935VBJII1 | Traditional GICs             | 100,000,000      | 12/27/2024                 | 0.89%                |
| MINNESOTA LIFE INSURANCE CO.            | 935JNYII2 | Traditional GICs             | 50,000,000       | 6/27/2024                  | 0.45%                |

## Security Detail

| Issuer Name                             | Cusip     | Security Type        | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|---|-----------|----------------------|------------------|----------------------------|----------------------|
| MINNESOTA LIFE INSURANCE CO.            | 935GIUII2 | Traditional GICs     | 100,000,000      | 9/27/2024                  | 0.89%                |
| PRINCIPAL LIFE INSURANCE CO.            | 930TABI9  | Traditional GICs     | 50,000,000       | 12/29/2021                 | 0.48%                |
| PRINCIPAL LIFE INSURANCE CO.            | 931JGXII6 | Traditional GICs     | 54,191,982       | 6/28/2022                  | 0.47%                |
| PRINCIPAL LIFE INSURANCE CO.            | 963FNZII2 | Traditional GICs     | 107,226,025      | 9/28/2022                  | 1.41%                |
| PRINCIPAL LIFE INSURANCE CO.            | 933DDMI4  | Traditional GICs     | 150,000,000      | 3/29/2023                  | 0.95%                |
| PRINCIPAL LIFE INSURANCE CO.            | 964BLZII2 | Traditional GICs     | 50,000,000       | 6/28/2023                  | 0.47%                |
| PRINCIPAL LIFE INSURANCE CO.            | 964DUMII7 | Traditional GICs     | 50,000,000       | 9/27/2023                  | 0.47%                |
| PRINCIPAL LIFE INSURANCE CO.            | 938CSQII6 | Traditional GICs     | 50,000,000       | 6/27/2024                  | 0.44%                |
| PRINCIPAL LIFE INSURANCE CO.            | 935HPBI4  | Traditional GICs     | 100,000,000      | 12/27/2024                 | 0.89%                |
| PRINCIPAL LIFE INSURANCE CO.            | 937KEYII7 | Traditional GICs     | 150,000,000      | 3/28/2025                  | 1.32%                |
| PROTECTIVE LIFE INS. CO.                | 931GURII9 | Traditional GICs     | 50,000,000       | 3/26/2021                  | 0.47%                |
| PROTECTIVE LIFE INS. CO.                | 931KMPII3 | Traditional GICs     | 53,860,292       | 6/28/2021                  | 0.48%                |
| PRUDENTIAL LIFE INS. COMPANY OF AMERICA | 931FGBII2 | Traditional GICs     | 50,000,000       | 9/28/2021                  | 0.47%                |
| PRUDENTIAL LIFE INS. COMPANY OF AMERICA | 930VXRII4 | Traditional GICs     | 50,000,000       | 12/29/2021                 | 0.48%                |
| PRUDENTIAL LIFE INS. COMPANY OF AMERICA | 933KNQII8 | Traditional GICs     | 30,000,000       | 10/16/2023                 | 0.28%                |
| UNITED OF OMAHA LIFE INSURANCE CO.      | 935PQVII1 | Traditional GICs     | 50,000,000       | 6/27/2024                  | 0.44%                |
| UNITED STATES TREASURY                  | 912828Z60 | U.S. Treasury/agency | 110,000,000      | 1/31/2022                  | 0.41%                |
| UNITED STATES TREASURY                  | 9128286M7 | U.S. Treasury/agency | 50,000,000       | 4/15/2022                  | 0.42%                |
| UNITED STATES TREASURY                  | 912828YA2 | U.S. Treasury/agency | 50,000,000       | 8/15/2022                  | 0.42%                |
| UNITED STATES TREASURY                  | 912828YW4 | U.S. Treasury/agency | 110,000,000      | 12/15/2022                 | 0.90%                |
| UNITED STATES TREASURY                  | 912828P38 | U.S. Treasury/agency | 60,000,000       | 1/31/2023                  | 0.91%                |
| UNITED STATES TREASURY                  | 912828P79 | U.S. Treasury/agency | 60,000,000       | 2/28/2023                  | 0.91%                |
| UNITED STATES TREASURY                  | 912828R28 | U.S. Treasury/agency | 100,000,000      | 4/30/2023                  | 0.51%                |
| UNITED STATES TREASURY                  | 912828R69 | U.S. Treasury/agency | 60,000,000       | 5/31/2023                  | 0.51%                |
| UNITED STATES TREASURY                  | 912828S35 | U.S. Treasury/agency | 60,000,000       | 6/30/2023                  | 0.50%                |
| UNITED STATES TREASURY                  | 912828S92 | U.S. Treasury/agency | 145,000,000      | 7/31/2023                  | 0.50%                |
| UNITED STATES TREASURY                  | 912828T26 | U.S. Treasury/agency | 50,000,000       | 9/30/2023                  | 0.51%                |
| UNITED STATES TREASURY                  | 912828U57 | U.S. Treasury/agency | 60,000,000       | 11/30/2023                 | 0.52%                |
| UNITED STATES TREASURY                  | 912828V80 | U.S. Treasury/agency | 60,000,000       | 1/31/2024                  | 1.23%                |
| UNITED STATES TREASURY                  | 912828W71 | U.S. Treasury/agency | 110,000,000      | 3/31/2024                  | 0.87%                |
| UNITED STATES TREASURY                  | 912828ZW3 | U.S. Treasury/agency | 60,000,000       | 6/30/2025                  | 0.49%                |
| UNITED STATES TREASURY                  | 9128286T2 | U.S. Treasury/agency | 100,000,000      | 5/15/2029                  | 0.88%                |
| CASH AND EQUIVALENTS                    | -         | Cash and equivalents | 706,450,199      | -                          | 4.22%                |
| US 2YR NOTE (CBT) MAR21 TUH1            | 99L771DX9 | Cash and equivalents | 7,133            | 4/6/2021                   | 0.00%                |
| US 5YR NOTE (CBT) MAR21 FVH1            | 99L741DX2 | Cash and equivalents | 10,013           | 4/6/2021                   | 0.00%                |
| 0.25 R ISWP FWD US0003M P 03/17/2023    | 99KS419O2 | Cash and equivalents | -132,511,000     | 3/17/2023                  | 0.00%                |
| 0.45 R ISWP FWD US0003M P 03/17/2026    | 99KS419P9 | Cash and equivalents | -1,003,564,000   | 3/17/2026                  | 0.00%                |
| 0.90 R ISWP FWD US0003M P 03/17/2031    | 99KS419Q7 | Cash and equivalents | -582,912,000     | 3/17/2031                  | 0.02%                |
| US 10YR ULTRA FUT MAR21 UXYH1           | 99L765CX2 | Cash and equivalents | 300              | 3/31/2021                  | 0.00%                |
| US 10YR NOTE (CBT)MAR21 TYH1            | 99L762CX9 | Cash and equivalents | 1,872            | 3/31/2021                  | 0.00%                |
| 0.90 R ISWP FWD US0003M P 04/13/2050    | 99KB089P5 | Cash and equivalents | -1,000,000       | 4/13/2050                  | 0.00%                |

## Security Detail

| Issuer Name                               | Cusip     | Security Type        | Principal Amount | Maturity Date <sup>1</sup> | Percent of Portfolio |
|---|-----------|----------------------|------------------|----------------------------|----------------------|
| BANCO SANTANDER                           | 05970RN43 | Cash and equivalents | 3,296,233        | 1/4/2021                   | 0.03%                |
| BANCO SANTANDER                           | 05970RRG2 | Cash and equivalents | 18,978,942       | 4/16/2021                  | 0.16%                |
| BARCLAYS BK PLC                           | 06742VA84 | Cash and equivalents | 24,986,583       | 1/5/2021                   | 0.22%                |
| BARCLAYS BK PLC                           | 06742VQ87 | Cash and equivalents | 24,981,042       | 3/19/2021                  | 0.22%                |
| BARCLAYS BK PLC                           | 06742VQC8 | Cash and equivalents | 24,983,958       | 1/11/2021                  | 0.22%                |
| LLOYDS BANK PLC                           | 53943RR84 | Cash and equivalents | 24,973,958       | 4/8/2021                   | 0.22%                |
| LLOYDS BANK PLC                           | 53943RRK7 | Cash and equivalents | 24,972,375       | 4/19/2021                  | 0.22%                |
| MANHATTAN ASSET FUNDING CO LLC            | 56274LQN7 | Cash and equivalents | 21,672,044       | 3/22/2021                  | 0.19%                |
| MATCHPOINT FINANCE PLC                    | 57666APR7 | Cash and equivalents | 24,977,083       | 2/25/2021                  | 0.22%                |
| MITSUBISHIUFJ                             | 60682WRF7 | Cash and equivalents | 24,977,083       | 4/15/2021                  | 0.22%                |
| MITSUBISHIUFJ                             | 60682WRU4 | Cash and equivalents | 24,969,444       | 4/28/2021                  | 0.22%                |
| MITSUBISHITST&BNK C                       | 60683BE90 | Cash and equivalents | 25,000,000       | 1/26/2021                  | 0.22%                |
| MITSUBISHITST&BNK C                       | 60683BF24 | Cash and equivalents | 40,000,000       | 1/27/2021                  | 0.35%                |
| MIZUHO BANK LTD                           | 60689FNT1 | Cash and equivalents | 24,982,774       | 1/27/2021                  | 0.22%                |
| NATIONWIDE BUILDING SOCIETY               | 6385E0NL3 | Cash and equivalents | 24,994,090       | 1/20/2021                  | 0.22%                |
| SOCIETE GENERALE                          | 83369BQ33 | Cash and equivalents | 24,984,375       | 3/3/2021                   | 0.22%                |
| SUMITOMO MTSU BKG CORP                    | 86562KPA6 | Cash and equivalents | 24,983,913       | 2/10/2021                  | 0.22%                |
| TORONTO DOMINION BANK                     | 89119AQN1 | Cash and equivalents | 24,984,201       | 3/22/2021                  | 0.22%                |
| TOYOTA MOTOR CREDIT                       | 89233GPG5 | Cash and equivalents | 24,968,889       | 2/16/2021                  | 0.22%                |
| AUSTRALIA & NEW ZEALAND BANKING GROUP LTD | 921NAC009 | Cash and equivalents | 25,000,000       | 2/2/2021                   | 0.22%                |
| AUSTRALIA & NEW ZEALAND BANKING GROUP LTD | 921NAD007 | Cash and equivalents | 25,000,000       | 2/22/2021                  | 0.22%                |
| PUTNAM MONEY MARKET PORTFOLIO             | 74699B9K4 | Cash and equivalents | 341,355,179      | 1/4/2020                   | 2.95%                |

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

