

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL HOME LOAN MORTGAGE COPRORATION	31329LDW9	Agency MBS	9,608,000	2/1/2028	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132ADZK7	Agency MBS	13,570,000	5/1/2031	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132A07F7	Agency MBS	4,860,000	6/1/2035	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132A35B2	Agency MBS	8,000,000	7/1/2042	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31326FKC1	Agency MBS	57,959,396	2/1/2043	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31326FKE7	Agency MBS	27,026,359	2/1/2043	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31329MU32	Agency MBS	3,257,000	3/1/2043	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31300MBK8	Agency MBS	39,585,967	3/1/2043	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31394JDB0	Agency MBS	250,000	7/25/2043	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31394PPV9	Agency MBS	461,000	10/25/2043	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3131XQEG7	Agency MBS	18,905,000	7/1/2044	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3131XQKR6	Agency MBS	459,000	8/1/2044	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3131XQTV8	Agency MBS	503,000	11/1/2044	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132AAQY3	Agency MBS	445,000	12/1/2044	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3131XRJN5	Agency MBS	4,585,000	3/1/2045	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3131XYCD9	Agency MBS	454,000	11/1/2047	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31329PBS1	Agency MBS	382,000	5/1/2048	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3131Y3TL0	Agency MBS	499,000	10/1/2048	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132ADZF8	Agency MBS	6,303,000	12/1/2048	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3131Y9DS9	Agency MBS	2,500,000	1/1/2049	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31334YDR5	Agency MBS	15,155,000	6/1/2049	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3133KGGK8	Agency MBS	20,000,000	7/1/2049	0.04%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31346YWY5	Agency MBS	504,000	11/1/2049	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3133A0WN0	Agency MBS	402,000	12/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNE054048	Agency MBS	50,000,000	12/31/2024	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNE054055	Agency MBS	1,595,387	5/1/2025	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA090954	Agency MBS	106,320,056	12/31/2025	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136APYD8	Agency MBS	6,100,000	10/25/2026	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417DBD4	Agency MBS	451,000	10/1/2027	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EKJA4	Agency MBS	9,930,000	1/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417ELF6	Agency MBS	13,615,000	1/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417ER52	Agency MBS	336,000	1/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138W5Q76	Agency MBS	6,485,000	2/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417EUV1	Agency MBS	2,532,000	2/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418AP85	Agency MBS	387,000	2/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138M9WR8	Agency MBS	3,537,000	7/1/2028	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138W9AB6	Agency MBS	346,000	7/1/2028	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418AWC8	Agency MBS	427,000	8/1/2028	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138W9J76	Agency MBS	462,000	8/1/2028	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WWN39	Agency MBS	5,000,000	8/1/2028	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140J7MG7	Agency MBS	402,000	12/1/2030	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31391ANB1	Agency MBS	387,000	7/1/2031	0.00%

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FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA070022	Agency MBS	100,000,000	12/31/2032	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31400QBP7	Agency MBS	6,700,000	3/1/2033	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393C6U2	Agency MBS	461,000	6/25/2033	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393YZ99	Agency MBS	12,556,000	3/25/2034	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044043	Agency MBS	2,000,000	12/31/2034	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044050	Agency MBS	2,854,848	12/31/2035	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA060056	Agency MBS	100,000,000	12/31/2035	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31409VC76	Agency MBS	349,000	2/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410FDX0	Agency MBS	12,000,000	7/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31371MWJ2	Agency MBS	338,000	8/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411AFK6	Agency MBS	438,000	12/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA064066	Agency MBS	6,476,481	12/31/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA060064	Agency MBS	160,956,498	12/31/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA054067	Agency MBS	150,000,000	12/31/2036	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31371M5N3	Agency MBS	10,161,000	1/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA060072	Agency MBS	1,364,074	2/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA050073	Agency MBS	50,000,000	2/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411H6U9	Agency MBS	3,000,000	8/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EPVM3	Agency MBS	978,567	1/1/2038	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KD50	Agency MBS	5,573,394	3/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KJD7	Agency MBS	3,300,000	6/1/2038	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KM84	Agency MBS	8,490,000	7/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044092	Agency MBS	2,518,968	7/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419BBR5	Agency MBS	455,000	10/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418MGR7	Agency MBS	17,780,000	10/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418MC91	Agency MBS	432,000	11/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044084	Agency MBS	150,000,000	12/31/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31416CKF2	Agency MBS	6,290,334	4/1/2039	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA050107	Agency MBS	968,491	7/1/2039	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419AA64	Agency MBS	367,000	10/1/2039	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419A4K0	Agency MBS	8,000,000	10/1/2039	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EGE26	Agency MBS	2,068,966	6/1/2040	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EHW40	Agency MBS	11,968,732	9/1/2040	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ELTQ6	Agency MBS	515,000	10/1/2040	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EPT20	Agency MBS	5,000,000	5/1/2041	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ELCH4	Agency MBS	5,065,000	5/1/2041	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31392JYJ2	Agency MBS	10,460,000	8/25/2042	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138APEH7	Agency MBS	5,514,492	10/1/2042	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393E6M6	Agency MBS	10,727,000	1/25/2043	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138NYG66	Agency MBS	3,082,155	2/1/2043	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417GAS5	Agency MBS	4,131,000	4/1/2043	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417GHS8	Agency MBS	15,955,000	5/1/2043	0.03%

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FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138X46X3	Agency MBS	2,920,957	7/1/2043	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140J8DJ9	Agency MBS	375,000	9/1/2043	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138X9TK5	Agency MBS	3,000,000	10/1/2043	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393XGT8	Agency MBS	20,393,000	2/25/2044	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138XW2X5	Agency MBS	7,000,000	7/1/2044	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138XY7E8	Agency MBS	436,000	7/1/2044	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y9DA3	Agency MBS	6,575,000	12/1/2044	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138YND46	Agency MBS	352,000	5/1/2045	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7CJ9	Agency MBS	430,000	8/1/2045	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ET7G5	Agency MBS	1,460,381	9/1/2045	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7C34	Agency MBS	3,628,492	10/1/2045	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7E57	Agency MBS	481,000	10/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7E99	Agency MBS	551,701	10/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7FA5	Agency MBS	7,075,448	11/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7FF4	Agency MBS	761,087	12/1/2046	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJQP5	Agency MBS	10,860,000	12/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHAX5	Agency MBS	1,779,000	1/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJTE8	Agency MBS	9,256,000	1/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FS5S8	Agency MBS	455,000	2/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418CG32	Agency MBS	503,000	2/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJZG6	Agency MBS	4,417,000	2/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140J5JS9	Agency MBS	11,556,000	3/1/2047	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FTML2	Agency MBS	502,000	3/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FN2H6	Agency MBS	4,750,000	3/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FTNV9	Agency MBS	460,000	3/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FQH42	Agency MBS	855,000	3/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FN2K9	Agency MBS	449,000	4/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H1HT0	Agency MBS	467,000	9/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H25H7	Agency MBS	7,425,000	10/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H24V7	Agency MBS	3,395,000	10/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H25U8	Agency MBS	11,185,000	10/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140GV3U7	Agency MBS	3,188,000	1/1/2048	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H3R65	Agency MBS	492,000	3/1/2048	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140HHST3	Agency MBS	25,000,000	6/1/2048	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140HQDC6	Agency MBS	7,000,000	8/1/2048	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JHQN6	Agency MBS	355,000	9/1/2048	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JJDL0	Agency MBS	18,681,000	10/1/2048	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JKAB2	Agency MBS	18,599,000	11/1/2048	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JK4H6	Agency MBS	10,819,000	11/1/2048	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140HPC62	Agency MBS	348,000	1/1/2049	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JKL87	Agency MBS	435,000	1/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JACP1	Agency MBS	7,955,000	2/1/2049	0.02%

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FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JQWK5	Agency MBS	6,914,085	2/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JQ2R3	Agency MBS	680,659	3/1/2049	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JQUW1	Agency MBS	1,739,000	8/1/2049	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JXZG6	Agency MBS	20,475,000	8/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140X43E4	Agency MBS	14,825,000	9/1/2049	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140K2V84	Agency MBS	113,000	10/1/2049	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140K4CQ1	Agency MBS	332,000	11/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140K4B58	Agency MBS	1,959,475	11/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F060642	Agency MBS	15,985,000	4/1/2052	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXC59	Agency MBS	506,000	5/1/2056	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXDF6	Agency MBS	12,504,000	6/1/2056	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXFM9	Agency MBS	47,641,515	1/1/2057	0.05%
FLAGSTAR MORTGAGE TRUST	33851TAD9	Agency MBS	2,417,612	11/25/2051	0.09%
FLAGSTAR MORTGAGE TRUST	33853HAB7	Agency MBS	619,467	12/30/2051	0.07%
FLAGSTAR MORTGAGE TRUST 2021-8INV	33852HAA0	Agency MBS	2,076,322	9/25/2051	0.24%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNB040932	Agency MBS	3,853,546	12/31/2023	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNA064990	Agency MBS	252,096	12/31/2029	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36202DJ85	Agency MBS	35,000,000	10/20/2030	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36201TQL4	Agency MBS	11,840,000	5/15/2033	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36296XUB8	Agency MBS	7,715,075	4/15/2039	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36230SAL8	Agency MBS	7,531,632	12/20/2040	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	38379E2W1	Agency MBS	833,994	5/20/2041	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNA064115	Agency MBS	104,507,181	12/31/2041	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36178WRV3	Agency MBS	25,461,000	11/15/2042	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNA064123	Agency MBS	100,000,000	12/31/2042	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36180DL62	Agency MBS	5,137,824	1/15/2043	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36181B4F4	Agency MBS	2,678,006	12/15/2043	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182D7A7	Agency MBS	400,000	5/15/2044	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182D6V2	Agency MBS	1,199,000	5/15/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182RXH2	Agency MBS	5,000,000	6/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182YUH0	Agency MBS	419,000	9/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182YUF4	Agency MBS	18,536,000	9/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183B6Y9	Agency MBS	6,000,000	9/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183HRX5	Agency MBS	379,000	10/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183EZN5	Agency MBS	15,225,000	10/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182NC76	Agency MBS	747,722	10/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183RX40	Agency MBS	5,000,000	1/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183XDK3	Agency MBS	911,761	1/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183JLC3	Agency MBS	1,025,000	2/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184FP44	Agency MBS	2,039,658	2/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184CDG7	Agency MBS	1,750,757	3/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184DX24	Agency MBS	1,260,000	4/20/2045	0.01%

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GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A0R40	Agency MBS	379,000	8/15/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A8LN7	Agency MBS	20,979,680	8/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189CAJ9	Agency MBS	381,000	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189XMA9	Agency MBS	5,900,000	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A9JG3	Agency MBS	454,000	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A1GG3	Agency MBS	21,855,000	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A1GL2	Agency MBS	20,945,000	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A9K48	Agency MBS	10,000,000	10/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FR67	Agency MBS	4,049,752	10/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189USX9	Agency MBS	360,000	11/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189ECH7	Agency MBS	458,000	1/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36193EST8	Agency MBS	134,103	1/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189S5U5	Agency MBS	13,660,000	2/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36192SV64	Agency MBS	1,250,000	2/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189S5L5	Agency MBS	10,000,000	3/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36179SGK7	Agency MBS	374,000	7/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36194GPR9	Agency MBS	24,228,372	8/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36194HHW5	Agency MBS	336,000	10/20/2046	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36196FZH0	Agency MBS	5,874,569	10/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36196BX81	Agency MBS	7,808,000	11/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36196GE40	Agency MBS	556,107	2/20/2047	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36197LWP1	Agency MBS	10,440,000	5/20/2047	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AQG29	Agency MBS	16,854,994	6/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AQU56	Agency MBS	4,459,035	7/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AW5H5	Agency MBS	6,228,247	7/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B8K49	Agency MBS	7,790,000	8/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B0TM7	Agency MBS	4,585,000	8/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AWZE9	Agency MBS	10,162,263	9/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B0XB6	Agency MBS	19,500,000	9/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B8GJ1	Agency MBS	3,871,000	10/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AUCA6	Agency MBS	7,866,549	10/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36197F2T9	Agency MBS	446,000	11/15/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36197F2U6	Agency MBS	12,448,000	11/15/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BJUW2	Agency MBS	350,000	11/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617ATK85	Agency MBS	5,000,000	11/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BUS26	Agency MBS	8,194,000	11/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BUS67	Agency MBS	8,815,000	11/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BUS59	Agency MBS	400,000	11/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617ATK28	Agency MBS	507,000	11/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BGQR4	Agency MBS	3,986,000	11/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617G7FJ9	Agency MBS	15,994,000	1/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BTXB3	Agency MBS	4,655,000	1/20/2048	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4W7	Agency MBS	429,000	2/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4Z0	Agency MBS	15,500,000	2/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4Y3	Agency MBS	348,000	2/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4X5	Agency MBS	460,000	2/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GCYW8	Agency MBS	9,223,068	2/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BRJM9	Agency MBS	17,889,000	4/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GQXB4	Agency MBS	5,000,000	4/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GKPY6	Agency MBS	2,669,712	4/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617G0SZ4	Agency MBS	8,563,000	5/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617G0S27	Agency MBS	1,265,306	5/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GQYF4	Agency MBS	1,343,945	5/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HFWU6	Agency MBS	40,000,000	9/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HF3C8	Agency MBS	3,600,000	10/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGBV5	Agency MBS	54,489,455	11/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJZ25	Agency MBS	2,590,000	12/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ2S4	Agency MBS	10,200,000	1/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGM76	Agency MBS	9,567,000	1/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGM68	Agency MBS	192,000	1/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JCCC3	Agency MBS	386,000	1/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617J7WM0	Agency MBS	17,835,000	1/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HNPP8	Agency MBS	15,000,000	2/20/2049	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617J4E47	Agency MBS	1,000,000	2/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ4B9	Agency MBS	432,000	2/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJVH6	Agency MBS	426,000	2/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ2R6	Agency MBS	3,095,000	2/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617J16Q3	Agency MBS	463,000	2/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGTT1	Agency MBS	496,000	2/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGSK1	Agency MBS	423,289	2/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ3Z7	Agency MBS	517,000	3/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ4A1	Agency MBS	402,000	3/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ4C7	Agency MBS	18,565,000	3/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JSE28	Agency MBS	7,203,000	3/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ4U7	Agency MBS	10,000,000	4/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JUUV1	Agency MBS	5,096,000	4/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JLLA7	Agency MBS	26,000,000	4/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JSDT0	Agency MBS	3,315,000	5/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617K4U70	Agency MBS	109,000	5/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JSDH6	Agency MBS	16,478,000	5/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JSF43	Agency MBS	8,000,000	5/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617L9UV5	Agency MBS	10,015,000	6/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617KJW67	Agency MBS	3,848,025	6/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BYLB5	Agency MBS	459,000	7/20/2049	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LDUA2	Agency MBS	430,000	8/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LADV1	Agency MBS	431,000	8/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JSVJ2	Agency MBS	2,255,000	8/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617KQAS7	Agency MBS	433,000	8/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617L6VC2	Agency MBS	25,000,000	8/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LKT6	Agency MBS	482,000	9/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LMUZ7	Agency MBS	1,000,000	9/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LCDT2	Agency MBS	11,292,000	9/20/2049	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LSDU4	Agency MBS	15,000,000	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LSDS9	Agency MBS	2,378,000	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LEKS2	Agency MBS	407,000	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LED43	Agency MBS	22,178,000	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LEDJ0	Agency MBS	8,875,000	10/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LNFQ2	Agency MBS	3,998,000	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LED50	Agency MBS	4,202,000	10/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LKWJ5	Agency MBS	15,000,000	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LSDJ9	Agency MBS	3,545,000	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LKWK2	Agency MBS	9,940,000	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617L6VZ1	Agency MBS	2,551,000	10/20/2049	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LCGS1	Agency MBS	1,321,000	11/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617L6V73	Agency MBS	514,000	11/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LEML5	Agency MBS	20,590,000	11/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617M1BJ9	Agency MBS	14,485,000	11/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LUSW9	Agency MBS	2,900,000	11/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LXV41	Agency MBS	352,000	11/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LEQ98	Agency MBS	33,415,319	11/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LJPS6	Agency MBS	8,470,000	12/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617M1A50	Agency MBS	9,920,000	12/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LJP31	Agency MBS	9,869,000	12/20/2049	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617MBCM9	Agency MBS	12,500,000	12/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LCC55	Agency MBS	1,550,000	12/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LCC48	Agency MBS	5,769,000	12/20/2049	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LXWJ7	Agency MBS	23,550,000	1/20/2050	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LEVP6	Agency MBS	5,500,000	1/20/2050	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LSP64	Agency MBS	9,300,000	1/20/2050	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617M6EU0	Agency MBS	3,420,000	1/20/2050	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617M6ES5	Agency MBS	14,890,000	1/20/2050	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JNM38	Agency MBS	435,000	1/20/2050	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617MDDF9	Agency MBS	482,000	2/20/2050	0.02%
1SHARPE CAPITAL LLC	68257LAA8	Asset-backed securities	430,000	7/25/2024	0.07%
ALLY AUTO RECEIVABLES TRUST	02004WAC5	Asset-backed securities	49,911,732	9/15/2023	0.00%
AMSR 2020-SFR4 TRUST	66981FAB6	Asset-backed securities	11,164,000	11/17/2037	0.07%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CARMAX AUTO OWNER TRUST	14315VAF9	Asset-backed securities	549,905	8/15/2025	0.04%
CARVANA AUTO RECEIVABLES TRUST	14687JAG4	Asset-backed securities	348	8/10/2027	0.02%
COREVEST AMERICAN FINANCE 2020-3 TRUST	21873CAA1	Asset-backed securities	1,004,376	8/15/2053	0.02%
FORD CREDIT AUTO OWNER TRUST	34532JAA2	Asset-backed securities	9,618,000	4/15/2033	0.04%
HOME PARTNERS OF AMERICA 2021-2 TRUST	43732VAC0	Asset-backed securities	7,855,000	12/17/2026	0.06%
INVITATION HOMES TRUST	46187VAA7	Asset-backed securities	37,994,001	7/17/2037	0.03%
INVITATION HOMES TRUST	46187XAA3	Asset-backed securities	463,000	1/17/2038	0.03%
JPMORGAN CHASE & CO	46591HCD0	Asset-backed securities	10,831,877	2/26/2029	0.07%
MELLO WAREHOUSE SECURITIZATION TRUST	58551VAA0	Asset-backed securities	7,553,000	11/25/2053	0.03%
MELLO WAREHOUSE SECURITIZATION TRUST	58550LAA3	Asset-backed securities	801,438,702	2/25/2055	0.04%
MELLO WAREHOUSE SECURITIZATION TRUST	58552NAA7	Asset-backed securities	850,717	4/25/2055	0.14%
MORTGAGE REPURCHASE AGREEMENT FINANCING TRUST	61916TAB7	Asset-backed securities	329,812	9/10/2022	0.03%
MRA ISSUANCE TRUST	55349B208	Asset-backed securities	469,000	4/15/2022	0.10%
MRA ISSUANCE TRUST	55350J207	Asset-backed securities	16,242,000	5/15/2022	0.10%
NEW RESIDENTIAL INVESTMENT CORP	64831KAC0	Asset-backed securities	6,997,000	2/17/2039	0.02%
NEWREZ WAREHOUSE SECURITIZATION TRUST 2021-1	65246PAA9	Asset-backed securities	1,134,957	5/25/2055	0.17%
PRODIGY FINANCE DESIGNATED ACTIVITY CO	742855AA7	Asset-backed securities	-2,415,000	7/25/2051	0.01%
PROGRESS RESIDENTIAL TRUST	74333AAC4	Asset-backed securities	593	10/17/2027	0.02%
PROGRESS RESIDENTIAL TRUST	74333LAA4	Asset-backed securities	6,128,185	6/17/2037	0.02%
PROGRESS RESIDENTIAL TRUST	74331FAC5	Asset-backed securities	15,265,000	4/17/2038	0.02%
PROGRESS RESIDENTIAL TRUST	74331FAE1	Asset-backed securities	25,000,000	4/17/2038	0.01%
PROGRESS RESIDENTIAL TRUST	74333TAE9	Asset-backed securities	9,111,000	10/17/2038	0.06%
PROGRESS RESIDENTIAL TRUST	74333TAC3	Asset-backed securities	1,029,123,635	10/17/2038	0.03%
PROGRESS RESIDENTIAL TRUST	74333YAC2	Asset-backed securities	5,000,000	2/17/2041	0.07%
PROVIDENT FUNDING MORTGAGE WAREHOUSE SECURITIZATION TRUST 20	74387PAA0	Asset-backed securities	-1,639,000	2/25/2055	0.04%
ROYAL BANK OF CANADA	380881FB3	Asset-backed securities	7,819,000	8/15/2028	0.09%
SECURITIZED TERM AUTO RECEIVABLES TRUST	81379MAC8	Asset-backed securities	48,953,847	3/25/2026	0.01%
STARWOOD MORTGAGE RESIDENTIAL TRUST	78474LAC0	Asset-backed securities	3,592,228	1/17/2024	0.05%
STATION PLACE SECURITIZATION TRUST	85772DAB4	Asset-backed securities	42,666	11/7/2022	0.08%
TOWD POINT ASSET TRUST	89174UAA4	Asset-backed securities	436,000	1/25/2046	0.00%
TRICON AMERICAN HOMES TRUST	89612LAA4	Asset-backed securities	895,442	3/17/2038	0.03%
TRICON RESIDENTIAL 2022-SFR1 TRUST	89616QAB7	Asset-backed securities	10,000,000	4/17/2039	0.02%
1828 CLO LTD	282523AH2	Collateralized loan obligations	11,310,000	10/15/2031	0.01%
522 FUNDING CLO LTD	33833VAA3	Collateralized loan obligations	4,333,000	4/23/2034	0.05%
AB BSL CLO LTD	00037LAA8	Collateralized loan obligations	139,915,850	4/15/2034	0.17%
AGL CLO LTD	00119VAN9	Collateralized loan obligations	102,825	7/20/2034	0.04%
AGL CLO LTD	00120JAA1	Collateralized loan obligations	6,500,000	10/20/2034	0.14%
AIG CLO	00141YAA3	Collateralized loan obligations	14,711,000	4/22/2034	0.10%
AIMCO CLO 14 LTD	00144GAC5	Collateralized loan obligations	-374,000	4/20/2034	0.10%
ANCHORAGE CAPITAL CLO 19 LTD	03328JAA5	Collateralized loan obligations	14,315,000	10/15/2034	0.07%
APEX CREDIT CLO 2019-II LTD	03755CAQ7	Collateralized loan obligations	5,428,000	10/25/2032	0.06%
APIDOS CLO	03768UAA7	Collateralized loan obligations	6,861,000	4/20/2034	0.07%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
APIDOS CLO	03769HAA5	Collateralized loan obligations	12,643,000	10/22/2034	0.07%
ARES CLO	04017WAC6	Collateralized loan obligations	846,287	10/15/2032	0.04%
ARES CLO	04016DAS4	Collateralized loan obligations	15,167,000	4/15/2034	0.10%
ARES CLO	04019DAA0	Collateralized loan obligations	1,670,121	10/20/2034	0.13%
ARES LX CLO LTD	04018FAA6	Collateralized loan obligations	-3,865,000	7/18/2034	0.04%
BLACK DIAMOND CLO LTD	09204WAA2	Collateralized loan obligations	8,861,000	11/22/2034	0.05%
BLUEMOUNTAIN CLO XXXII LTD	09631EAA5	Collateralized loan obligations	4,500,000	10/15/2034	0.05%
CARLYLE GLOBAL MARKET STRATEGIES	14307PAC9	Collateralized loan obligations	617,813	4/30/2031	0.03%
CENT CLO	197363AU8	Collateralized loan obligations	15,000,000	10/20/2034	0.03%
CIFC FUNDING LTD	G2164EAE0	Collateralized loan obligations	3,280,000	4/20/2032	0.02%
CROWN POINT CLO LTD	22846FAC2	Collateralized loan obligations	3,637,000	7/20/2034	0.15%
ELEVATION CLO 2014-2 LTD	28622QAB7	Collateralized loan obligations	13,520,000	10/15/2029	0.10%
ELMWOOD CLO	29001LAL5	Collateralized loan obligations	1,951,032	4/20/2034	0.10%
ELMWOOD CLO	29003BAL5	Collateralized loan obligations	1,172,852	10/20/2034	0.08%
ELMWOOD CLO VII LTD	29002QAA7	Collateralized loan obligations	8,100,000	1/17/2034	0.06%
GALAXY XXII CLO LTD	36320TAV5	Collateralized loan obligations	200,836	4/16/2034	0.03%
GOLDENTREE LOAN MANAGEMENT US CLO 1 LTD	38136FBG7	Collateralized loan obligations	6,000,000	4/20/2034	0.05%
GULF STREAM MERIDIAN 4 LTD	402562AA0	Collateralized loan obligations	9,468,000	7/15/2034	0.13%
HALCYON LOAN ADVISORS FUNDING 2015-3 LTD	40538MAJ7	Collateralized loan obligations	1,657,000	10/18/2027	0.00%
HALSEY POINT CLO LTD	406375AA3	Collateralized loan obligations	5,000,000	1/20/2033	0.04%
INVESCO CLO LTD	46149MAA4	Collateralized loan obligations	44,745	7/15/2034	0.11%
JAMESTOWN CLO XII LTD	47047JAA2	Collateralized loan obligations	712,698	4/20/2032	0.03%
KAYNE CLO 6 LTD	48661NAA6	Collateralized loan obligations	2,927,779	1/20/2033	0.09%
LOGAN CLO I LTD	540543AA3	Collateralized loan obligations	13,413,000	7/20/2034	0.17%
MAGNETITE CLO LTD	55954YAJ4	Collateralized loan obligations	4,460,000	7/25/2034	0.13%
MARATHON CLO XIII LTD	56579AAS9	Collateralized loan obligations	399,000	4/15/2032	0.04%
NASSAU 2019-I LTD	63171NAJ9	Collateralized loan obligations	3,000,000	4/15/2031	0.06%
NASSAU 2020-I LTD	631715AW9	Collateralized loan obligations	3,865,000	1/15/2035	0.03%
NEUBERGER BERMAN LOAN ADVISERS CLO 47 LTD	64135DAA3	Collateralized loan obligations	8,722,000	4/14/2035	0.07%
OAKTREE CLO 2021-1 LTD	67402JAA9	Collateralized loan obligations	8,976,000	7/15/2034	0.10%
OCP CLO 2020-19 LTD	670881AM3	Collateralized loan obligations	441,202	10/20/2034	0.10%
OCTAGON INVESTMENT PARTNERS 29 LTD	67591JAL6	Collateralized loan obligations	4,000,000	1/24/2033	0.02%
OCTAGON INVESTMENT PARTNERS 54	67577FAA6	Collateralized loan obligations	330,358	7/15/2034	0.09%
OCTAGON INVESTMENT PARTNERS LTD	67577LAJ4	Collateralized loan obligations	3,797,000	10/15/2034	0.07%
OCTAGON INVESTMENT PARTNERS LTD	67577UAJ4	Collateralized loan obligations	16,067,000	10/20/2034	0.08%
OHA CREDIT PARTNERS XVI	67115LAA2	Collateralized loan obligations	1,104,261	10/18/2034	0.11%
PALMER SQUARE CLO LTD	69689ABJ8	Collateralized loan obligations	361,000	5/21/2034	0.16%
PALMER SQUARE CLO LTD	69701XAA2	Collateralized loan obligations	2,299,295	7/15/2034	0.06%
PALMER SQUARE CLO LTD	69700GAJ1	Collateralized loan obligations	10,568,000	11/14/2034	0.11%
PARALLEL 2021-2 LTD	69916KAA1	Collateralized loan obligations	10,917,000	10/20/2034	0.10%
REGATTA FUNDING LTD	75884YAA6	Collateralized loan obligations	837,158	10/15/2034	0.09%
REGATTA FUNDING LTD	75889FAC8	Collateralized loan obligations	5,191,000	1/20/2035	0.11%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
REGATTA XVIII FUNDING LTD	75884EAA0	Collateralized loan obligations	13,070,000	1/15/2034	0.07%
SIGNAL PEAK CLO LLC	56845NAA8	Collateralized loan obligations	29,516,000	4/20/2033	0.02%
SOUND POINT CLO LTD	83613HAA5	Collateralized loan obligations	15,628,000	10/26/2031	0.06%
SOUND POINT CLO LTD	83614BAQ2	Collateralized loan obligations	10,516,000	7/15/2034	0.15%
SOUND POINT CLO LTD	83614XAQ4	Collateralized loan obligations	-3,926,000	7/20/2034	0.11%
ZAIS CLO 13 LTD	98876NAA2	Collateralized loan obligations	24,213,000	7/15/2032	0.13%
ARBOR REALTY TRUST INC	03881BAW3	Commercial MBS	2,164,000	5/15/2053	0.08%
AREIT TRUST	04002VAC5	Commercial MBS	-1,488,000	11/17/2024	0.06%
AREIT TRUST	04002VAG6	Commercial MBS	66,878,704	12/17/2024	0.04%
AREIT TRUST	00217LAA0	Commercial MBS	3,991,279	9/14/2036	0.01%
BANK OF AMERICA CORP	06054MAK9	Commercial MBS	133,234	7/15/2049	0.04%
BANK-2017	06650AAF4	Commercial MBS	414,535	11/15/2050	0.02%
BANK-2017	06540RAJ3	Commercial MBS	492,000	11/15/2054	0.03%
BANK-2018	06035RBH8	Commercial MBS	8,252,000	9/15/2060	0.03%
BANK-2018	06539LBC3	Commercial MBS	2,026,771	8/15/2061	0.02%
BANK-2018	06036FBD2	Commercial MBS	4,162,000	11/15/2061	0.05%
BANK-2019	06540WBE2	Commercial MBS	149,958	8/15/2061	0.05%
BANK-2019	06540WBH5	Commercial MBS	1,165,387	8/15/2061	0.03%
BANK-2019	06540AAE1	Commercial MBS	5,837,059	9/15/2062	0.10%
BANK-2019	06540VBE4	Commercial MBS	4,222,096	11/15/2062	0.06%
BBCMS TRUST	05492TAE0	Commercial MBS	7,500,000	2/15/2053	0.06%
BBCMS TRUST	05552ABF4	Commercial MBS	12,003,000	10/15/2053	0.04%
BBCMS TRUST	05493EAZ5	Commercial MBS	493,000	2/15/2054	0.06%
BENCHMARK MORTGAGE TRUST	08162PBB6	Commercial MBS	458,752	1/15/2051	0.12%
BENCHMARK MORTGAGE TRUST	08161HAG5	Commercial MBS	9,250,000	7/15/2051	0.02%
BENCHMARK MORTGAGE TRUST	08162CAB6	Commercial MBS	6,789,000	10/10/2051	0.02%
BXMT LTD	05609GAA6	Commercial MBS	1,148,000	5/15/2038	0.11%
CANTOR COMMERCIAL REAL ESTATE LENDING LP	12529TAZ6	Commercial MBS	308,850	1/15/2053	0.10%
CFCRE COMMERCIAL MORTGAGE TRUST	12532CBC8	Commercial MBS	16,757,940	6/15/2050	0.02%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17318UAG9	Commercial MBS	248,598	9/10/2045	0.06%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17321JAF1	Commercial MBS	2,500,000	9/10/2046	0.02%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17321RAL0	Commercial MBS	646,826	11/10/2046	0.02%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17322AAH5	Commercial MBS	2,101,000	3/10/2047	0.01%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17322AAM4	Commercial MBS	28,887,338	3/10/2047	0.04%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17323CAK3	Commercial MBS	5,850,000	2/10/2048	0.06%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17325GAJ5	Commercial MBS	410,114	11/15/2049	0.04%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17326CBC7	Commercial MBS	3,640,000	8/15/2050	0.04%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17326FAF4	Commercial MBS	2,726,000	10/12/2050	0.02%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17291DAG8	Commercial MBS	702,400	6/10/2051	0.03%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17291DAH6	Commercial MBS	456,000	6/10/2051	0.04%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17327GBA1	Commercial MBS	45,223	11/10/2051	0.03%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17328HBF7	Commercial MBS	838,668	11/10/2052	0.03%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CITIGROUP COMMERCIAL MORTGAGE TRUST	17328CAG7	Commercial MBS	3,756,000	12/15/2072	0.05%
CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGE TRUST	12515DAU8	Commercial MBS	6,542,000	5/10/2050	0.05%
CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGE TRUST	12515HBD6	Commercial MBS	376,406	8/15/2050	0.06%
CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGE TRUST	125039AJ6	Commercial MBS	410,799	11/13/2050	0.04%
CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGE TRUST	125039AH0	Commercial MBS	20,000,000	11/13/2050	0.06%
CMBX.NA.A	99NC679L5	Commercial MBS	422,202	5/11/2063	-0.08%
CMBX.NA.A	99KM679I3	Commercial MBS	704,660	5/11/2063	0.03%
CMBX.NA.A	99NA789R3	Commercial MBS	7,573,656	5/11/2063	-0.03%
CMBX.NA.A	99NA789S1	Commercial MBS	768,436	5/11/2063	-0.01%
CMBX.NA.A	99KH549C5	Commercial MBS	471,928	5/11/2063	0.01%
CMBX.NA.A	99NA789B8	Commercial MBS	466,226	5/11/2063	-0.03%
CMBX.NA.A	99MU779O9	Commercial MBS	3,946,416	5/11/2063	-0.02%
CMBX.NA.A	99KM679L6	Commercial MBS	685,347	5/11/2063	0.01%
CMBX.NA.A	99KC799V1	Commercial MBS	266,942	5/11/2063	0.00%
CMBX.NA.A	99MZ519E5	Commercial MBS	3,250,000	5/11/2063	0.00%
CMBX.NA.A	99KC629P0	Commercial MBS	427,057,000	5/11/2063	0.00%
CMBX.NA.A	99KM679H5	Commercial MBS	-997,604,000	5/11/2063	0.03%
CMBX.NA.A	99ND689A5	Commercial MBS	4,385,000	5/11/2063	-0.02%
CMBX.NA.A	99KM679N2	Commercial MBS	5,924,000	5/11/2063	0.01%
CMBX.NA.A	99KM679K8	Commercial MBS	4,541,000	5/11/2063	0.04%
CMBX.NA.A	99KI529I4	Commercial MBS	3,092,000	5/11/2063	0.00%
CMBX.NA.A	99NA789W2	Commercial MBS	29,132,277	5/11/2063	-0.02%
CMBX.NA.A	99KM679R3	Commercial MBS	62,075,002	5/11/2063	0.01%
CMBX.NA.A	99KH549G6	Commercial MBS	4,750,000	5/11/2063	0.02%
CMBX.NA.A	99KM679O0	Commercial MBS	18,000,000	5/11/2063	0.05%
CMBX.NA.A	99KM679P7	Commercial MBS	20,000,000	5/11/2063	0.02%
CMBX.NA.A	99NA789Q5	Commercial MBS	16,000,000	5/11/2063	0.00%
CMBX.NA.A	99MF939Q4	Commercial MBS	444,000	5/11/2063	0.01%
CMBX.NA.A	99KM679T9	Commercial MBS	4,522,000	5/11/2063	-0.01%
CMBX.NA.A	99MU779P6	Commercial MBS	2,983,000	5/11/2063	0.00%
CMBX.NA.A	99JZ379X6	Commercial MBS	1,303,288	5/11/2063	0.00%
CMBX.NA.A	99ND219K2	Commercial MBS	936	12/16/2072	0.07%
CMBX.NA.A	99NA789J1	Commercial MBS	1,218,636	12/16/2072	0.05%
CMBX.NA.A	99MC659N6	Commercial MBS	330,137	12/16/2072	0.01%
CMBX.NA.A	99ND219H9	Commercial MBS	173,158	12/16/2072	0.05%
CMBX.NA.A	99KO129E4	Commercial MBS	200,929	12/16/2072	0.01%
CMBX.NA.A	99JW299O0	Commercial MBS	124,507	12/16/2072	0.07%
CMBX.NA.A	99ND219E6	Commercial MBS	58,174,601	12/16/2072	0.05%
CMBX.NA.A	99MZ799Q9	Commercial MBS	18,506,000	12/16/2072	0.04%
CMBX.NA.A	99NA789O0	Commercial MBS	70,680,594	12/16/2072	0.12%
CMBX.NA.A	99MZ799O4	Commercial MBS	7,655,000	12/16/2072	0.05%
CMBX.NA.A	99ND219L0	Commercial MBS	73,919,312	12/16/2072	0.03%

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CMBX.NA.A	99ND219M8	Commercial MBS	7,557,000	12/16/2072	0.05%
CMBX.NA.A	99MU779Y7	Commercial MBS	457,000	12/16/2072	0.05%
CMBX.NA.A	99NA789P7	Commercial MBS	7,185,000	12/16/2072	0.05%
CMBX.NA.A	99NF679D6	Commercial MBS	16,750,000	12/16/2072	0.03%
CMBX.NA.A	99KO129S3	Commercial MBS	448,000	12/16/2072	0.03%
CMBX.NA.A	99MU779N1	Commercial MBS	20,000,000	12/16/2072	0.05%
CMBX.NA.A	99MW909P5	Commercial MBS	74,329	12/16/2072	0.02%
CMBX.NA.A	99MW909E0	Commercial MBS	5,427	12/16/2072	0.06%
CMBX.NA.BBB-	99MU779V3	Commercial MBS	145,710	11/18/2054	0.01%
CMBX.NA.BBB-	99MC659O4	Commercial MBS	15,000,000	11/18/2054	-0.06%
CMBX.NA.BBB-	99MC659P1	Commercial MBS	1,727,619	11/18/2054	-0.01%
CMBX.NA.BBB-	99MZ799G1	Commercial MBS	79,688,036	11/18/2054	0.03%
CMBX.NA.BBB-	99MZ799J5	Commercial MBS	18,674,000	11/18/2054	0.02%
CMBX.NA.BBB-	99KC799U3	Commercial MBS	2,968,000	11/18/2054	-0.02%
CMBX.NA.BBB-	99MC659Q9	Commercial MBS	3,760,500	11/18/2054	-0.02%
CMBX.NA.BBB-	99KH549L5	Commercial MBS	12,058,350	11/18/2054	-0.02%
CMBX.NA.BBB-	99MC659R7	Commercial MBS	2,482,939	11/17/2059	0.02%
CMBX.NA.BBB-	99MC659G1	Commercial MBS	155,255,910	11/17/2059	0.01%
CMBX.NA.BBB-	99KP499J2	Commercial MBS	16,971,000	11/17/2059	-0.01%
CMBX.NA.BBB-	99KN669I3	Commercial MBS	344,421,743	11/17/2059	-0.01%
CMBX.NA.BBB-	99MQ319A5	Commercial MBS	9,182,000	11/17/2059	0.00%
CMBX.NA.BBB-	99KG349C9	Commercial MBS	20,445,000	11/17/2059	0.00%
CMBX.NA.BBB-	99KP499I4	Commercial MBS	8,000,000	11/17/2059	-0.01%
CMBX.NA.BBB-	99LA999X8	Commercial MBS	12,000,000	11/17/2059	0.00%
CMBX.NA.BBB-	99KM469S5	Commercial MBS	3,098,571	8/17/2061	-0.01%
CMBX.NA.BBB-	99KH549E1	Commercial MBS	1,476,256	8/17/2061	-0.02%
CMBX.NA.BBB-	99KC629T2	Commercial MBS	109,583	8/17/2061	-0.01%
CMBX.NA.BBB-	99MU779W1	Commercial MBS	6,266,111	8/17/2061	-0.02%
CMBX.NA.BBB-	99KM469R7	Commercial MBS	8,000,000	8/17/2061	-0.01%
CMBX.NA.BBB-	99KH549Y7	Commercial MBS	11,409,000	8/17/2061	-0.01%
CMBX.NA.BBB-	99KM469Q9	Commercial MBS	3,008,998	8/17/2061	-0.01%
CMBX.NA.BBB-	99MZ799H9	Commercial MBS	10,040,000	8/17/2061	0.02%
CMBX.NA.BBB-	99MD279T1	Commercial MBS	7,000,000	8/17/2061	-0.02%
CMBX.NA.BBB-	99KH549B7	Commercial MBS	101,547,748	8/17/2061	0.00%
CMBX.NA.BBB-	99MC659F3	Commercial MBS	14,798,980	8/17/2061	-0.01%
CMBX.NA.BBB-	99KG819I7	Commercial MBS	4,523,677	8/17/2061	0.00%
CMBX.NA.BBB-	99KC629Y1	Commercial MBS	15,768,500	8/17/2061	0.00%
CMBX.NA.BBB-	99KH549X9	Commercial MBS	10,629,000	8/17/2061	0.00%
CMBX.NA.BBB-	99KN669C6	Commercial MBS	14,630,000	8/17/2061	-0.01%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12624KAF3	Commercial MBS	1,724,000	8/15/2045	0.08%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12624QAT0	Commercial MBS	351,093	10/15/2045	0.02%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12623SAJ9	Commercial MBS	25,000,000	12/10/2045	0.03%

Security Detail

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COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12624XAM0	Commercial MBS	1,182,613	3/10/2046	0.08%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12625KAE5	Commercial MBS	10,652,000	6/10/2046	0.02%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12626GAP8	Commercial MBS	660,336	8/10/2046	0.04%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12626GAR4	Commercial MBS	9,000,000	8/10/2046	0.05%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12630DAV6	Commercial MBS	-16,000	2/10/2047	0.00%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12630DBB9	Commercial MBS	-1,637,000	2/10/2047	0.03%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12591RAE0	Commercial MBS	853,704	2/10/2047	0.06%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12591TAH9	Commercial MBS	5,617,945	4/10/2047	0.08%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12591VAK7	Commercial MBS	10,793,755	4/10/2047	0.04%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12591YBD6	Commercial MBS	-3,158,000	6/10/2047	0.05%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12591YBF1	Commercial MBS	250,012,606	6/10/2047	0.03%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12591YBH7	Commercial MBS	474,000	6/10/2047	0.11%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12592GBG7	Commercial MBS	4,506,439	8/10/2047	0.13%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12592GBE2	Commercial MBS	11,004,000	8/10/2047	0.01%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12592KBE3	Commercial MBS	3,825,466	9/10/2047	0.05%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12592MBN9	Commercial MBS	3,495,000	10/10/2047	0.02%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12629NAH8	Commercial MBS	107,207	2/10/2048	0.09%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	200474BH6	Commercial MBS	15,000,000	2/10/2048	0.06%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12593FBG8	Commercial MBS	9,682,991	7/10/2048	0.10%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12626LBN1	Commercial MBS	363,000	8/10/2050	0.08%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12595VAF4	Commercial MBS	3,089,000	5/10/2051	0.11%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12655TBP3	Commercial MBS	16,873,000	8/15/2057	0.04%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12655TBN8	Commercial MBS	430,000	8/15/2057	0.03%
CSAIL COMMERCIAL MORTGAGE TRUST	126281BE3	Commercial MBS	12,355,000	4/15/2050	0.04%
CSAIL COMMERCIAL MORTGAGE TRUST	12595BAF8	Commercial MBS	16,000,000	6/15/2050	0.02%
CSAIL COMMERCIAL MORTGAGE TRUST	22945DAL7	Commercial MBS	26,888	3/15/2052	0.01%
CSAIL COMMERCIAL MORTGAGE TRUST	22945DAQ6	Commercial MBS	15,000,000	3/15/2052	0.12%
CSAIL COMMERCIAL MORTGAGE TRUST	12596WAJ3	Commercial MBS	631,986	6/15/2052	0.05%
CSAIL COMMERCIAL MORTGAGE TRUST	12597BAY5	Commercial MBS	211,609	9/15/2052	0.06%
CSAIL COMMERCIAL MORTGAGE TRUST	12597BAZ2	Commercial MBS	10,634,000	9/15/2052	0.12%
CSAIL COMMERCIAL MORTGAGE TRUST	12597BBA6	Commercial MBS	9,784,000	9/15/2052	0.08%
CSAIL COMMERCIAL MORTGAGE TRUST	12597NAU7	Commercial MBS	2,260,000	3/15/2053	0.06%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137BQYV3	Commercial MBS	2,106,326	5/25/2026	0.05%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FQ3Q4	Commercial MBS	354,000	6/25/2026	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FQK93	Commercial MBS	6,030,000	9/25/2026	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FQXL2	Commercial MBS	900,229	10/25/2026	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FCJM7	Commercial MBS	18,564	11/25/2027	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FCLF9	Commercial MBS	11,165,000	11/25/2027	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FKUR5	Commercial MBS	640,268	12/25/2028	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FTBP1	Commercial MBS	73,566	3/25/2030	0.04%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FTBR7	Commercial MBS	-1,856	3/25/2030	0.04%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FUZE7	Commercial MBS	2,636,203	5/25/2030	0.04%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL HOME LOAN MORTGAGE COPORATION	3137FUZX5	Commercial MBS	308,464,447	5/25/2030	0.03%
FEDERAL HOME LOAN MORTGAGE COPORATION	3137FV5S7	Commercial MBS	570,000	6/25/2030	0.03%
FEDERAL HOME LOAN MORTGAGE COPORATION	3137FWHV5	Commercial MBS	182,810	7/25/2030	0.05%
FREMF MORTGAGE TRUST	35708QAQ6	Commercial MBS	7,427,000	6/25/2027	0.01%
FREMF MORTGAGE TRUST	30293HAA3	Commercial MBS	184	8/25/2048	0.01%
FREMF MORTGAGE TRUST	30297HAU5	Commercial MBS	237,234	9/25/2051	0.03%
GOLDMAN SACHS GROUP INC/THE	36192KAY3	Commercial MBS	650,644	5/10/2045	0.10%
GOLDMAN SACHS GROUP INC/THE	36192PAG1	Commercial MBS	25,014,000	11/10/2045	0.04%
GOLDMAN SACHS GROUP INC/THE	36197XAQ7	Commercial MBS	135,244,055	6/10/2046	0.04%
GOLDMAN SACHS GROUP INC/THE	36198FAP7	Commercial MBS	180,323	8/10/2046	0.04%
GOLDMAN SACHS GROUP INC/THE	36252RAZ2	Commercial MBS	16,998,000	1/10/2047	0.11%
GOLDMAN SACHS GROUP INC/THE	36253BAY9	Commercial MBS	7,105,000	6/10/2047	0.02%
GOLDMAN SACHS GROUP INC/THE	36251FBD7	Commercial MBS	4,500,000	2/10/2048	0.07%
GOLDMAN SACHS GROUP INC/THE	36250PAJ4	Commercial MBS	756,285	7/10/2048	0.10%
GOLDMAN SACHS GROUP INC/THE	36252TAY1	Commercial MBS	473,000	5/10/2049	0.09%
GOLDMAN SACHS GROUP INC/THE	36251XAW7	Commercial MBS	7,435,000	11/10/2049	0.04%
GOLDMAN SACHS GROUP INC/THE	36257HBV7	Commercial MBS	157,916	7/10/2052	0.04%
GOLDMAN SACHS GROUP INC/THE	36261PAX0	Commercial MBS	6,735,000	11/10/2052	0.03%
GOLDMAN SACHS GROUP INC/THE	36264KBB5	Commercial MBS	443,565	12/12/2053	0.06%
GS MORTGAGE SECURITIES CORP II	36192CAH8	Commercial MBS	38,413,919	2/10/2046	0.09%
GS MORTGAGE SECURITIES CORP II	36192CAL9	Commercial MBS	25,321,884	2/10/2046	0.04%
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES	46634SAF2	Commercial MBS	383,000	5/15/2045	0.07%
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES	46639YAU1	Commercial MBS	3,722,194	4/15/2046	0.08%
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES	46641BAD5	Commercial MBS	4,549,246	12/15/2046	0.02%
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES	46642CBP4	Commercial MBS	317,434	7/15/2047	0.09%
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES	48128YBC4	Commercial MBS	505,000	3/10/2052	0.07%
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES	46591EAV9	Commercial MBS	-9,891,000	6/13/2052	0.03%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46639NAW1	Commercial MBS	1,237,442	7/15/2045	0.02%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46639NAV3	Commercial MBS	5,000,000	7/15/2045	0.04%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46640NAK4	Commercial MBS	21,215,000	11/15/2045	0.12%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46640NAL2	Commercial MBS	861,581	11/15/2045	0.05%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46640LAH5	Commercial MBS	5,460,006	8/15/2046	0.10%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46641JBA3	Commercial MBS	26,746,000	2/15/2047	0.11%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46641WBB2	Commercial MBS	455,000	4/15/2047	0.08%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46642NBH8	Commercial MBS	3,222,000	9/15/2047	0.07%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46590LAY8	Commercial MBS	373,777	6/15/2049	0.04%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46648KBA3	Commercial MBS	1,020,000	10/15/2050	0.13%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	48129RBC8	Commercial MBS	9,934,000	11/13/2052	0.04%
LADDER CAPITAL COMMERCIAL MORTGAGE SECURITIES LLC	50190DAW6	Commercial MBS	3,000,000	7/12/2050	0.05%
MORGAN STANLEY	61690YBX9	Commercial MBS	94,593	11/15/2049	0.04%
MORGAN STANLEY	61691EBB0	Commercial MBS	5,750,000	12/15/2049	0.01%
MORGAN STANLEY	61691EBD6	Commercial MBS	2,771,000	12/15/2049	0.03%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
MORGAN STANLEY	61691EBE4	Commercial MBS	4,383,000	12/15/2049	0.02%
MORGAN STANLEY	61691JAY0	Commercial MBS	64,746	6/15/2050	0.04%
MORGAN STANLEY	61691NAK1	Commercial MBS	74,522,674	12/15/2050	0.05%
MORGAN STANLEY	61767YBA7	Commercial MBS	15,690,000	7/15/2051	0.01%
MORGAN STANLEY	61691QAF5	Commercial MBS	5,393,996	10/15/2051	0.02%
MORGAN STANLEY	61691RAF3	Commercial MBS	24,320	12/15/2051	0.02%
MORGAN STANLEY	61768HAX4	Commercial MBS	10,191,000	3/15/2052	0.01%
MORGAN STANLEY	61769JBE0	Commercial MBS	10,670,000	6/15/2052	0.05%
MORGAN STANLEY	61771MAX8	Commercial MBS	164,493,231	7/15/2052	0.03%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61761AAG3	Commercial MBS	6,002,000	8/15/2045	0.03%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61762DAY7	Commercial MBS	203,711	5/15/2046	0.06%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61762DAG6	Commercial MBS	492,864	5/15/2046	0.05%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61762MBY6	Commercial MBS	30,000,000	7/15/2046	0.07%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61762TAD8	Commercial MBS	18	8/15/2046	0.07%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763BAX2	Commercial MBS	5,850,000	11/15/2046	0.07%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763KBF0	Commercial MBS	5,715,000	4/15/2047	0.03%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763MAH3	Commercial MBS	4,518,000	6/15/2047	0.03%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763UBC5	Commercial MBS	160,470	8/15/2047	0.01%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763UJAZ5	Commercial MBS	8,273,000	8/15/2047	0.04%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763XAL0	Commercial MBS	720	10/15/2047	0.02%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763XAJ5	Commercial MBS	25,692,000	10/15/2047	0.03%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61764RBJ6	Commercial MBS	255,681	2/15/2048	0.03%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61761QAH6	Commercial MBS	1,125,228	12/15/2048	0.03%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61766RBD7	Commercial MBS	5,000,000	11/15/2049	0.05%
PFP III LTD	69346TAG9	Commercial MBS	4,575,000	4/14/2036	0.04%
PFP III LTD	69346WAC1	Commercial MBS	343,852	4/14/2037	0.04%
PFP III LTD	69357XAG6	Commercial MBS	4,543,909	8/9/2037	0.04%
PFP III LTD	69357XAE1	Commercial MBS	519,559	8/9/2037	0.03%
PFP III LTD	69357XAC5	Commercial MBS	11,000,000	8/9/2037	0.05%
SHELTER GROWTH CRE ISSUER LTD	822866AA7	Commercial MBS	1,495,217	9/15/2036	0.07%
UBS COMMERCIAL MORTGAGE TRUST	90276RBH0	Commercial MBS	7,669,000	10/15/2050	0.05%
UBS COMMERCIAL MORTGAGE TRUST	90276TAL8	Commercial MBS	6,699,412	11/15/2050	0.06%
UBS COMMERCIAL MORTGAGE TRUST	90276WAW7	Commercial MBS	15,090,000	12/15/2050	0.05%
UBS COMMERCIAL MORTGAGE TRUST	90276VAF6	Commercial MBS	53,253,290	2/15/2051	0.03%
UBS COMMERCIAL MORTGAGE TRUST	90291JBA4	Commercial MBS	-447,383	3/15/2051	0.02%
UBS COMMERCIAL MORTGAGE TRUST	90353KBB4	Commercial MBS	586,610	10/15/2051	0.03%
UBS COMMERCIAL MORTGAGE TRUST	90278MBB2	Commercial MBS	590,889	10/15/2052	0.02%
UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST	90270RAG9	Commercial MBS	462,000	12/10/2045	0.04%
UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST	90349DAS1	Commercial MBS	37,482,781	8/10/2049	0.04%
UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST	07335CAJ3	Commercial MBS	1,394,000	8/15/2052	0.03%
UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST	05492JBA9	Commercial MBS	35,096	11/15/2052	0.02%
UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST	90269CAD2	Commercial MBS	10,115,000	5/10/2063	0.07%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
VMC FINANCE 2018-FL1 LLC	91835RAC4	Commercial MBS	681,202	6/16/2036	0.03%
VMC FINANCE 2018-FL1 LLC	91835RAA8	Commercial MBS	15,637,000	6/16/2036	0.04%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94988QAN1	Commercial MBS	30,702,231	7/15/2046	0.07%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94989AAZ8	Commercial MBS	6,727,387	12/15/2047	0.07%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94989KAY9	Commercial MBS	634,125	6/15/2048	0.02%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94989KBA0	Commercial MBS	8,611,000	6/15/2048	0.01%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94989KBB8	Commercial MBS	3,351,947	6/15/2048	0.04%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95000GBD5	Commercial MBS	856,271	8/15/2049	0.03%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001ABE5	Commercial MBS	15,958,000	11/15/2050	0.01%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001JAY3	Commercial MBS	14,001,000	5/15/2051	0.03%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001RAY5	Commercial MBS	10,980,000	1/15/2052	0.02%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001RBB4	Commercial MBS	17,954,000	1/15/2052	0.06%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001WBE7	Commercial MBS	3,377,768	3/15/2052	0.03%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001WBF4	Commercial MBS	7,407,000	3/15/2052	0.07%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001WBG2	Commercial MBS	5,000,000	3/15/2052	0.06%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001XBC9	Commercial MBS	4,059,939	5/15/2052	0.03%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001XBD7	Commercial MBS	780,914,327	5/15/2052	0.06%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001VAZ3	Commercial MBS	264,524	6/15/2052	0.04%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001YAF1	Commercial MBS	12,553	12/15/2052	0.02%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95002EBF3	Commercial MBS	334,701	2/15/2053	0.04%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95002EBE6	Commercial MBS	369,967	2/15/2053	0.03%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95002RBA5	Commercial MBS	175,057	6/15/2053	0.04%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95002XBH7	Commercial MBS	461,809	8/15/2053	0.12%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94989NBL0	Commercial MBS	4,097,263	9/15/2058	0.05%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95000JAX6	Commercial MBS	20,787,907	12/15/2059	0.03%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001FAZ8	Commercial MBS	2,511,623	1/15/2060	0.03%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001FBD6	Commercial MBS	4,673,000	1/15/2060	0.07%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95002DBK4	Commercial MBS	9,740,000	9/15/2061	0.06%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95002DBU2	Commercial MBS	5,000,000	9/15/2061	0.03%
WF-RBS COMMERCIAL MORTGAGE TRUST	92936CAU3	Commercial MBS	10,517,277	6/15/2044	0.05%
WF-RBS COMMERCIAL MORTGAGE TRUST	92937EAF1	Commercial MBS	1,711,733	3/15/2045	0.08%
WF-RBS COMMERCIAL MORTGAGE TRUST	92936YAP6	Commercial MBS	13,918,934	8/15/2045	0.03%
WF-RBS COMMERCIAL MORTGAGE TRUST	92930RAD4	Commercial MBS	13,759,000	11/15/2045	0.02%
WF-RBS COMMERCIAL MORTGAGE TRUST	92930RAC6	Commercial MBS	675,404	11/15/2045	0.13%
WF-RBS COMMERCIAL MORTGAGE TRUST	92890PAG9	Commercial MBS	1,050,458	6/15/2046	0.04%
WF-RBS COMMERCIAL MORTGAGE TRUST	92938VAU9	Commercial MBS	2,200,000	3/15/2047	0.01%
WF-RBS COMMERCIAL MORTGAGE TRUST	92938VAS4	Commercial MBS	42,312,000	3/15/2047	0.10%
WF-RBS COMMERCIAL MORTGAGE TRUST	96221TAG2	Commercial MBS	355,165	3/15/2047	0.03%
WF-RBS COMMERCIAL MORTGAGE TRUST	92937FAG6	Commercial MBS	49,952,153	3/15/2048	0.11%
WF-RBS COMMERCIAL MORTGAGE TRUST	92939HBB0	Commercial MBS	12,229,000	10/15/2057	0.07%
ABBOTT LABORATORIES	002824BP4	Investment-grade corporate bonds	10,616,500	1/30/2028	0.04%
ABBOTT LABORATORIES	002824AV2	Investment-grade corporate bonds	363,000	4/1/2039	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
ABBVIE INC	00287YCX5	Investment-grade corporate bonds	15,000,000	3/15/2025	0.00%
ABBVIE INC	00287YAY5	Investment-grade corporate bonds	5,605,000	5/14/2026	0.05%
ABBVIE INC	00287YBV0	Investment-grade corporate bonds	5,346,321	11/21/2026	0.11%
AERCAP HOLDINGS NV	00774MAL9	Investment-grade corporate bonds	470,000	4/3/2026	0.00%
AERCAP HOLDINGS NV	00774MAV7	Investment-grade corporate bonds	473,430	10/29/2026	0.11%
AERCAP HOLDINGS NV	00774MAW5	Investment-grade corporate bonds	283,095	10/29/2028	0.13%
AES CORP/THE	00130HCB9	Investment-grade corporate bonds	441,000	7/15/2025	0.03%
AES CORP/THE	00130HCE3	Investment-grade corporate bonds	1,059,780	1/15/2026	0.07%
AES CORP/THE	462613AP5	Investment-grade corporate bonds	6,131,000	5/1/2030	0.11%
AIR LEASE CORP	00912XAV6	Investment-grade corporate bonds	140,349,848	4/1/2027	0.01%
AIR LEASE CORP	00912XAY0	Investment-grade corporate bonds	17,177,000	12/1/2027	0.03%
AIR LEASE CORP	00914AAQ5	Investment-grade corporate bonds	394,000	9/1/2028	0.04%
AIR LEASE CORP	00912XBF0	Investment-grade corporate bonds	4,000,000	10/1/2028	0.08%
AIR PRODUCTS AND CHEMICALS INC	009158BB1	Investment-grade corporate bonds	880,527	10/15/2025	0.02%
AIR PRODUCTS AND CHEMICALS INC	009158AY2	Investment-grade corporate bonds	1,687,133	5/15/2027	0.06%
AIRCASTLE LTD	00928QAT8	Investment-grade corporate bonds	8,836,000	8/11/2025	0.00%
AKER BP ASA	00973RAF0	Investment-grade corporate bonds	10,577,000	1/15/2030	0.00%
ALIMENTATION COUCHE-TARD INC	01626PAH9	Investment-grade corporate bonds	2,479,000	7/26/2027	0.00%
ALIMENTATION COUCHE-TARD INC	01626PAM8	Investment-grade corporate bonds	410,366	1/25/2030	0.13%
ALLY FINANCIAL INC	02005NBP4	Investment-grade corporate bonds	532,589	11/2/2028	0.10%
ALLY FINANCIAL INC	36186CBY8	Investment-grade corporate bonds	6,501,000	11/1/2031	0.13%
ALPHABET INC	02079KAC1	Investment-grade corporate bonds	414,000	8/15/2026	0.08%
ALPHABET INC	02079KAD9	Investment-grade corporate bonds	11,232,000	8/15/2030	0.12%
ALPHABET INC	02079KAE7	Investment-grade corporate bonds	3,320,184	8/15/2040	0.00%
ALTRIA GROUP INC	02209SAR4	Investment-grade corporate bonds	1,914,371	1/31/2044	0.00%
AMAZON.COM INC	023135BC9	Investment-grade corporate bonds	-831,000	8/22/2027	0.11%
AMAZON.COM INC	023135BZ8	Investment-grade corporate bonds	2,000,000	5/12/2031	0.07%
AMAZON.COM INC	023135AP1	Investment-grade corporate bonds	4,388,458	12/5/2034	0.00%
AMEREN CORP	023608AJ1	Investment-grade corporate bonds	856,855	1/15/2031	0.05%
AMERICAN INTERNATIONAL GROUP INC	21871XAE9	Investment-grade corporate bonds	-149,000	4/5/2029	0.07%
AMERICAN INTERNATIONAL GROUP INC	00139PAA6	Investment-grade corporate bonds	454,000	3/15/2032	0.00%
AMERICAN TOWER CORP	03027XAG5	Investment-grade corporate bonds	608,318	6/1/2025	0.04%
AMERICAN TOWER CORP	03027XBL3	Investment-grade corporate bonds	5,640,000	4/15/2026	0.10%
AMERICAN TOWER CORP	03027XAK6	Investment-grade corporate bonds	28,088,792	10/15/2026	0.01%
AMERICAN TOWER CORP	03027XBJ8	Investment-grade corporate bonds	371,465	1/31/2028	0.04%
AMERICAN TOWER CORP	03027XAW0	Investment-grade corporate bonds	4,127,000	8/15/2029	0.09%
AMERICAN TOWER CORP	03027XBA7	Investment-grade corporate bonds	18,191,000	1/15/2030	0.01%
AMERICAN WATER WORKS CO INC	03040WAD7	Investment-grade corporate bonds	7,000,000	10/15/2037	0.00%
AMERISOURCEBERGEN CORP	03073EAT2	Investment-grade corporate bonds	2,409,000	3/15/2031	0.00%
AMGEN INC	031162CJ7	Investment-grade corporate bonds	5,585,000	8/19/2026	0.02%
AMGEN INC	031162CT5	Investment-grade corporate bonds	20,422,000	2/21/2027	0.16%
ANALOG DEVICES INC	032654AS4	Investment-grade corporate bonds	2,467,000	4/1/2025	0.04%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
ANHEUSER-BUSCH INBEV SA/NV	035240AL4	Investment-grade corporate bonds	116,930	4/13/2028	0.03%
ANHEUSER-BUSCH INBEV SA/NV	035240AV2	Investment-grade corporate bonds	3,598,503	6/1/2030	0.06%
ANTHEM INC	036752AG8	Investment-grade corporate bonds	473,000	3/1/2028	0.00%
APOLLO MANAGEMENT HOLDINGS LP	03765HAF8	Investment-grade corporate bonds	13,500,000	6/5/2030	0.08%
APPLE INC	037833DT4	Investment-grade corporate bonds	-133,000	5/11/2025	0.01%
APPLE INC	037833DY3	Investment-grade corporate bonds	6,000,000	8/20/2030	0.15%
APPLE INC	037833AL4	Investment-grade corporate bonds	2,889,225	5/4/2043	0.00%
ARCHER-DANIELS-MIDLAND CO	039482AC8	Investment-grade corporate bonds	7,922,851	9/15/2051	0.00%
ARES CAPITAL CORP	04010LAZ6	Investment-grade corporate bonds	434,000	1/15/2026	0.00%
ARES CAPITAL CORP	04010LBD4	Investment-grade corporate bonds	2,300,000	6/15/2027	0.05%
ASHTREAD GROUP PLC	045054AF0	Investment-grade corporate bonds	900,000	8/15/2027	0.02%
ASHTREAD GROUP PLC	045054AJ2	Investment-grade corporate bonds	717,187	5/1/2028	0.02%
ASHTREAD GROUP PLC	045054AL7	Investment-grade corporate bonds	18,799,000	11/1/2029	0.03%
ASHTREAD GROUP PLC	045054AP8	Investment-grade corporate bonds	7,399,000	8/12/2031	0.03%
AT&T INC	00206RHT2	Investment-grade corporate bonds	12,200,000	1/15/2026	0.01%
AT&T INC	00206RFX1	Investment-grade corporate bonds	2,846,000	6/1/2027	0.07%
AT&T INC	00206RKG6	Investment-grade corporate bonds	3,000,000	2/1/2028	0.02%
AT&T INC	00206RGL0	Investment-grade corporate bonds	3,048,000	2/15/2028	0.07%
AT&T INC	00206RMM1	Investment-grade corporate bonds	3,293,172	12/1/2033	0.08%
ATHENE GLOBAL FUNDING	04685A3D1	Investment-grade corporate bonds	42,715	10/2/2026	0.11%
ATHENE GLOBAL FUNDING	04686JAA9	Investment-grade corporate bonds	13,000,000	1/12/2028	0.00%
ATHENE GLOBAL FUNDING	04685A3C3	Investment-grade corporate bonds	8,001,000	8/19/2028	0.09%
ATHENE GLOBAL FUNDING	04685A3G4	Investment-grade corporate bonds	127,770,323	1/7/2029	0.06%
ATHENE GLOBAL FUNDING	04685A3E9	Investment-grade corporate bonds	489,000	10/4/2031	0.03%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	00182EBM0	Investment-grade corporate bonds	4,250,000	2/13/2030	0.05%
AUTONATION INC	05329WAM4	Investment-grade corporate bonds	5,815,000	10/1/2025	0.03%
AUTONATION INC	05329WAR3	Investment-grade corporate bonds	3,419,000	8/1/2028	0.04%
AUTONATION INC	05329WAS1	Investment-grade corporate bonds	5,400,000	8/1/2031	0.01%
AUTOZONE INC	05332AY8	Investment-grade corporate bonds	7,942,500	4/15/2025	0.00%
AVERY DENNISON CORP	053611AK5	Investment-grade corporate bonds	26,200,000	4/30/2030	0.00%
BAE SYSTEMS PLC	05523RAE7	Investment-grade corporate bonds	5,000,000	9/15/2050	0.00%
BAKER HUGHES CO	05724BAD1	Investment-grade corporate bonds	2,011,000	12/15/2026	0.00%
BANCO BILBAO VIZCAYA ARGENTARIA SA	05946KAJ0	Investment-grade corporate bonds	10,470,000	9/18/2025	0.00%
BANCO SANTANDER SA	80283LAA1	Investment-grade corporate bonds	771,490	11/7/2023	0.01%
BANCO SANTANDER SA	80281LAA3	Investment-grade corporate bonds	391,000	9/15/2025	0.02%
BANCO SANTANDER SA	05971KAA7	Investment-grade corporate bonds	10,425,000	11/19/2025	0.01%
BANCO SANTANDER SA	05964HAB1	Investment-grade corporate bonds	15,521,000	4/11/2027	0.07%
BANCO SANTANDER SA	05964HAJ4	Investment-grade corporate bonds	4,064	4/12/2028	0.18%
BANCO SANTANDER SA	05971KAL3	Investment-grade corporate bonds	19,711,000	11/22/2032	0.09%
BANK OF AMERICA CORP	06051GHF9	Investment-grade corporate bonds	642,935	3/5/2024	0.09%
BANK OF AMERICA CORP	06051GJC4	Investment-grade corporate bonds	2,745,000	5/19/2024	0.10%
BANK OF AMERICA CORP	06051GFH7	Investment-grade corporate bonds	117,626,801	8/26/2024	0.05%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BANK OF AMERICA CORP	06051GFP9	Investment-grade corporate bonds	1,062,000	4/21/2025	0.01%
BANK OF AMERICA CORP	06051GFU8	Investment-grade corporate bonds	124,052	3/3/2026	0.07%
BANK OF AMERICA CORP	59022CAA1	Investment-grade corporate bonds	18,000	9/15/2026	0.01%
BANK OF AMERICA CORP	06051GFL8	Investment-grade corporate bonds	342,809	10/22/2026	0.11%
BANK OF AMERICA CORP	06051GJK6	Investment-grade corporate bonds	19,437,000	10/24/2026	0.09%
BANK OF AMERICA CORP	06051GJB6	Investment-grade corporate bonds	1,040,000	4/29/2031	0.12%
BANK OF AMERICA CORP	59022CAJ2	Investment-grade corporate bonds	7,274,000	1/29/2037	0.02%
BANK OF MONTREAL	06368BGS1	Investment-grade corporate bonds	3,280,000	12/15/2032	0.00%
BANK OF NEW YORK MELLON CORP/THE	06406RAN7	Investment-grade corporate bonds	9,401,000	4/24/2025	0.05%
BARCLAYS PLC	06738EBP9	Investment-grade corporate bonds	9,754,759	9/23/2035	0.00%
BAYERISCHE MOTOREN WERKE AG	05600LAC0	Investment-grade corporate bonds	1,578,488	8/14/2029	0.03%
BCE INC	0778FPAG4	Investment-grade corporate bonds	5,000,000	2/15/2032	0.00%
BECTON DICKINSON AND CO	075887CL1	Investment-grade corporate bonds	16,195,000	2/11/2031	0.06%
BERKSHIRE HATHAWAY ENERGY CO	084659AT8	Investment-grade corporate bonds	147,446	4/15/2025	0.08%
BERKSHIRE HATHAWAY INC	695114CW6	Investment-grade corporate bonds	188,260	9/15/2030	0.01%
BERKSHIRE HATHAWAY INC	084664CW9	Investment-grade corporate bonds	445,000	10/15/2030	0.09%
BERKSHIRE HATHAWAY INC	59562VAM9	Investment-grade corporate bonds	15,000,000	4/1/2036	0.00%
BERRY GLOBAL GROUP INC	08576PAH4	Investment-grade corporate bonds	5,560,000	1/15/2026	0.10%
BLACKROCK INC	09247XAR2	Investment-grade corporate bonds	246,020	1/28/2031	0.22%
BLACKSTONE INC	09256BAL1	Investment-grade corporate bonds	442,000	1/10/2030	0.00%
BLACKSTONE INC	09261BAA8	Investment-grade corporate bonds	5,000,000	3/30/2031	0.13%
BNP PARIBAS SA	05581KAB7	Investment-grade corporate bonds	714,398	1/10/2024	0.02%
BNP PARIBAS SA	09659W2D5	Investment-grade corporate bonds	716,633	1/9/2025	0.16%
BNP PARIBAS SA	09659W2H6	Investment-grade corporate bonds	2,665,000	1/10/2030	0.00%
BOARDWALK PIPELINES LP	096630AD0	Investment-grade corporate bonds	9,882,231	12/15/2024	0.00%
BOARDWALK PIPELINES LP	096630AJ7	Investment-grade corporate bonds	10,000,000	9/1/2032	0.01%
BOEING CO/THE	097023CU7	Investment-grade corporate bonds	10,000,000	5/1/2027	0.25%
BOEING CO/THE	097023BA2	Investment-grade corporate bonds	841,579	2/15/2040	0.00%
BP PLC	10373QBE9	Investment-grade corporate bonds	9,583,234	2/11/2026	0.03%
BP PLC	10373QAT7	Investment-grade corporate bonds	13,920,000	5/4/2026	0.02%
BP PLC	05565QDN5	Investment-grade corporate bonds	11,000,000	9/19/2027	0.06%
BRANDYWINE REALTY TRUST	105340AQ6	Investment-grade corporate bonds	11,273,000	11/15/2027	0.00%
BRISTOL-MYERS SQUIBB CO	110122CN6	Investment-grade corporate bonds	1,566,769	6/15/2026	0.15%
BRISTOL-MYERS SQUIBB CO	110122DP0	Investment-grade corporate bonds	-2,640,674	11/13/2027	0.02%
BRISTOL-MYERS SQUIBB CO	110122CQ9	Investment-grade corporate bonds	22,905,000	6/15/2039	0.00%
BRITISH AMERICAN TOBACCO PLC	05526DBF1	Investment-grade corporate bonds	419,000	8/15/2047	0.00%
BRITISH TELECOMMUNICATIONS PLC	111021AN1	Investment-grade corporate bonds	4,547,000	11/8/2049	0.00%
BRIXMOR PROPERTY GROUP INC	11120VAJ2	Investment-grade corporate bonds	5,000,000	7/1/2030	0.00%
BROADCOM INC	11135FBB6	Investment-grade corporate bonds	1,271	11/15/2025	0.03%
BROADCOM INC	11134LAH2	Investment-grade corporate bonds	132,932,195	1/15/2027	0.09%
BROADCOM INC	11135FAL5	Investment-grade corporate bonds	247,000	9/15/2028	0.06%
BROADCOM INC	11135FAQ4	Investment-grade corporate bonds	60,316,568	11/15/2030	0.11%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BROADCOM INC	11135FAS0	Investment-grade corporate bonds	29,550,000	11/15/2032	0.00%
BROADCOM INC	11135FBP5	Investment-grade corporate bonds	5,500,000	11/15/2035	0.01%
BRUNSWICK CORP/DE	117043AT6	Investment-grade corporate bonds	422,000	8/18/2031	0.00%
BURLINGTON NORTHERN SANTA FE LLC	12189LAR2	Investment-grade corporate bonds	1,160,320	4/1/2024	0.01%
BURLINGTON NORTHERN SANTA FE LLC	12189LAV3	Investment-grade corporate bonds	4,349,000	4/1/2025	0.01%
BURLINGTON NORTHERN SANTA FE LLC	12189TAA2	Investment-grade corporate bonds	796	12/15/2025	0.01%
CAMPBELL SOUP CO	134429BG3	Investment-grade corporate bonds	488,000	3/15/2028	0.00%
CANADIAN NATIONAL RAILWAY CO	136375BN1	Investment-grade corporate bonds	10,164,000	6/1/2036	0.00%
CANADIAN NATURAL RESOURCES LTD	136385AL5	Investment-grade corporate bonds	2,000,000	3/15/2038	0.00%
CANADIAN PACIFIC RAILWAY LTD	13645RAF1	Investment-grade corporate bonds	7,025,000	5/15/2037	0.00%
CAPITAL ONE FINANCIAL CORP	14040HBJ3	Investment-grade corporate bonds	648,174	10/29/2025	0.01%
CAPITAL ONE FINANCIAL CORP	14042TCT2	Investment-grade corporate bonds	122,541	1/28/2026	0.03%
CAPITAL ONE FINANCIAL CORP	14040HCG8	Investment-grade corporate bonds	4,192,000	7/29/2032	0.17%
CARE CAPITAL PROPERTIES INC	14162VAB2	Investment-grade corporate bonds	185,605	8/15/2026	0.00%
CARLISLE COS INC	142339AJ9	Investment-grade corporate bonds	5,135,000	3/1/2030	0.00%
CBOE GLOBAL MARKETS INC	12503MAC2	Investment-grade corporate bonds	459,364	12/15/2030	0.00%
CBRE GROUP INC	12505BAE0	Investment-grade corporate bonds	9,109,000	4/1/2031	0.00%
CELANESE CORP	15089QAJ3	Investment-grade corporate bonds	8,645,000	5/8/2024	0.02%
CELANESE CORP	15089QAK0	Investment-grade corporate bonds	3,750,000	8/5/2026	0.06%
CF INDUSTRIES HOLDINGS INC	12527GAH6	Investment-grade corporate bonds	3,767,000	12/1/2026	0.06%
CHARTER COMMUNICATIONS INC	161175BJ2	Investment-grade corporate bonds	59,704	2/15/2028	0.06%
CHARTER COMMUNICATIONS INC	161175BR4	Investment-grade corporate bonds	5,559,000	3/30/2029	0.08%
CHARTER COMMUNICATIONS INC	88732JAU2	Investment-grade corporate bonds	3,980,000	6/15/2039	0.00%
CHENIERE ENERGY INC	16412XAC9	Investment-grade corporate bonds	15,600,000	3/31/2025	0.05%
CHENIERE ENERGY INC	785592AX4	Investment-grade corporate bonds	432,000	5/15/2030	0.04%
CHEVRON CORP	166764BL3	Investment-grade corporate bonds	3,872,000	5/16/2026	0.00%
CHEVRON CORP	166756AL0	Investment-grade corporate bonds	150,670	8/12/2027	0.09%
CHUBB CORP/THE	171232AS0	Investment-grade corporate bonds	492,000	5/15/2038	0.00%
CIT GROUP INC	125581GX0	Investment-grade corporate bonds	8,050,000	3/9/2028	0.14%
CITIGROUP INC	172967KJ9	Investment-grade corporate bonds	176,430	3/9/2026	0.09%
CITIGROUP INC	172967MQ1	Investment-grade corporate bonds	7,743,811	4/8/2026	0.02%
CITIGROUP INC	172967KY6	Investment-grade corporate bonds	3,872,370	10/21/2026	0.08%
CITIGROUP INC	172967NA5	Investment-grade corporate bonds	2,605,403	6/9/2027	0.05%
CITIGROUP INC	172967KA8	Investment-grade corporate bonds	10,373,817	9/29/2027	0.07%
CITIGROUP INC	172967LD1	Investment-grade corporate bonds	14,750,000	1/10/2028	0.07%
CITIGROUP INC	172967LP4	Investment-grade corporate bonds	3,510,158	7/24/2028	0.14%
CITIGROUP INC	172967EW7	Investment-grade corporate bonds	1,654,349	7/15/2039	0.00%
CME GROUP INC	12572QAG0	Investment-grade corporate bonds	468,000	3/15/2025	0.00%
CNO FINANCIAL GROUP INC	12621EAL7	Investment-grade corporate bonds	680,853	5/30/2029	0.00%
CNO GLOBAL FUNDING	18977W2A7	Investment-grade corporate bonds	2,808,000	10/7/2026	0.09%
COMCAST CORP	20030NCS8	Investment-grade corporate bonds	39,039	10/15/2025	0.11%
COMCAST CORP	20030NBS9	Investment-grade corporate bonds	9,532,739	3/1/2026	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
COMCAST CORP	20030NBW0	Investment-grade corporate bonds	126,397,487	1/15/2027	0.12%
COMCAST CORP	872287AL1	Investment-grade corporate bonds	2,660,601	2/15/2028	0.01%
COMCAST CORP	20030NDN8	Investment-grade corporate bonds	3,550,000	2/15/2031	0.06%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JN0	Investment-grade corporate bonds	1,041,914	7/12/2047	0.00%
CONAGRA BRANDS INC	205887CD2	Investment-grade corporate bonds	7,070,000	11/1/2038	0.00%
CONSOLIDATED EDISON INC	209111ES8	Investment-grade corporate bonds	448,000	8/15/2037	0.00%
CONSTELLATION BRANDS INC	21036PBF4	Investment-grade corporate bonds	5,938,000	5/1/2030	0.00%
CONTINENTAL RESOURCES INC/OK	212015AU5	Investment-grade corporate bonds	22,970,000	11/15/2026	0.06%
COSTCO WHOLESALE CORP	22160KAN5	Investment-grade corporate bonds	735,912	6/20/2027	0.03%
COSTCO WHOLESALE CORP	22160KAP0	Investment-grade corporate bonds	357,000	4/20/2030	0.06%
COX ENTERPRISES INC	224044CG0	Investment-grade corporate bonds	681,708	9/15/2026	0.02%
COX ENTERPRISES INC	224044CJ4	Investment-grade corporate bonds	15,878,000	8/15/2027	0.10%
CREDIT AGRICOLE GROUP	22534PAA1	Investment-grade corporate bonds	3,400,000	1/22/2025	0.00%
CREDIT AGRICOLE GROUP	225313AF2	Investment-grade corporate bonds	358,000	3/17/2025	0.02%
CREDIT AGRICOLE GROUP	22535WAG2	Investment-grade corporate bonds	522,000	6/16/2026	0.06%
CREDIT AGRICOLE GROUP	22535WAH0	Investment-grade corporate bonds	112,875,971	1/26/2027	0.09%
CREDIT SUISSE GROUP AG	22546DAA4	Investment-grade corporate bonds	461,000	8/8/2023	0.02%
CREDIT SUISSE GROUP AG	22550L2C4	Investment-grade corporate bonds	631,331	4/9/2025	0.05%
CREDIT SUISSE GROUP AG	225433AR2	Investment-grade corporate bonds	877,710	4/17/2026	0.13%
CREDIT SUISSE GROUP AG	22550L2G5	Investment-grade corporate bonds	1,141,990	8/7/2026	0.04%
CROWN CASTLE INTERNATIONAL CORP	22822VAB7	Investment-grade corporate bonds	80,605,338	2/15/2026	0.02%
CROWN CASTLE INTERNATIONAL CORP	22822VAC5	Investment-grade corporate bonds	805,289	6/15/2026	0.04%
CROWN CASTLE INTERNATIONAL CORP	22822VAH4	Investment-grade corporate bonds	6,169,000	9/1/2027	0.05%
CROWN CASTLE INTERNATIONAL CORP	22822VAK7	Investment-grade corporate bonds	3,315,000	2/15/2028	0.02%
CROWN CASTLE INTERNATIONAL CORP	22822VAR2	Investment-grade corporate bonds	6,003,000	7/1/2030	0.02%
CSX CORP	126408HM8	Investment-grade corporate bonds	361,000	3/15/2029	0.00%
CUMMINS ENGINE COMPANY, INC.	231021AT3	Investment-grade corporate bonds	4,060,000	9/1/2030	0.00%
CVS HEALTH CORP	126650CU2	Investment-grade corporate bonds	392,000	6/1/2026	0.07%
CVS HEALTH CORP	126650CX6	Investment-grade corporate bonds	682,832	3/25/2028	0.08%
CVS HEALTH CORP	126650BP4	Investment-grade corporate bonds	16,285,000	12/10/2028	0.01%
CVS HEALTH CORP	126650CM0	Investment-grade corporate bonds	386,000	7/20/2035	0.00%
DANAHER CORP	23291KAH8	Investment-grade corporate bonds	4,000,000	11/15/2029	0.06%
DELL TECHNOLOGIES INC	24703TAB2	Investment-grade corporate bonds	123,685	7/15/2024	0.02%
DELL TECHNOLOGIES INC	24703TAE6	Investment-grade corporate bonds	331,000	10/1/2026	0.01%
DEUTSCHE BANK AG	25160PAF4	Investment-grade corporate bonds	390,000	3/19/2026	0.08%
DEUTSCHE BANK AG	251526CE7	Investment-grade corporate bonds	14,858,000	11/24/2026	0.14%
DEUTSCHE BANK AG	251526CP2	Investment-grade corporate bonds	489,806	11/16/2027	0.04%
DEVON ENERGY CORP	25179MAV5	Investment-grade corporate bonds	3,991,532	12/15/2025	0.00%
DIAGEO PLC	25245BAA5	Investment-grade corporate bonds	7,291,000	5/11/2042	0.00%
DIGITAL REALTY TRUST INC	25389JAR7	Investment-grade corporate bonds	289,477,316	8/15/2027	0.02%
DIGITAL REALTY TRUST INC	25389JAT3	Investment-grade corporate bonds	69,394,455	7/15/2028	0.13%
DISCOVERY COMMUNICATIONS HOLDING LLC	25470DAK5	Investment-grade corporate bonds	4,277,000	3/15/2025	0.03%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
DISCOVERY COMMUNICATIONS HOLDING LLC	25470DBE8	Investment-grade corporate bonds	117,965	6/15/2025	0.05%
DISCOVERY COMMUNICATIONS HOLDING LLC	25470DAL3	Investment-grade corporate bonds	420,255	3/11/2026	0.01%
DISCOVERY COMMUNICATIONS HOLDING LLC	55903VAG8	Investment-grade corporate bonds	644,419	3/15/2027	0.07%
DISCOVERY COMMUNICATIONS HOLDING LLC	25470DBJ7	Investment-grade corporate bonds	39,833,213	5/15/2030	0.11%
DISCOVERY COMMUNICATIONS HOLDING LLC	55903VAL7	Investment-grade corporate bonds	434,000	3/15/2032	0.05%
DOLLAR GENERAL CORP	256677AF2	Investment-grade corporate bonds	10,797,360	5/1/2028	0.00%
DOLLAR TREE STORES INC	256746AG3	Investment-grade corporate bonds	20,933,457	5/15/2025	0.00%
DOMINION ENERGY INC	837004CB4	Investment-grade corporate bonds	3,120,000	1/15/2038	0.00%
DR HORTON INC	23331ABQ1	Investment-grade corporate bonds	-353,000	10/15/2026	0.15%
DT MIDSTREAM INC	23345MAC1	Investment-grade corporate bonds	2,500,000	4/15/2032	0.03%
DUKE ENERGY CORP	26442EAF7	Investment-grade corporate bonds	20,000,000	2/1/2029	0.04%
DUKE ENERGY CORP	26441CBH7	Investment-grade corporate bonds	479,000	6/1/2030	0.07%
DUKE ENERGY CORP	263901AB6	Investment-grade corporate bonds	3,000,000	4/1/2039	0.00%
DUPONT DE NEMOURS INC	263534CP2	Investment-grade corporate bonds	3,690,000	7/15/2030	0.00%
ECOLAB INC	278865BD1	Investment-grade corporate bonds	1,422,579	12/1/2027	0.07%
ECOLAB INC	278865BE9	Investment-grade corporate bonds	-2,458,000	3/24/2030	0.06%
EDISON INTERNATIONAL	842400ES8	Investment-grade corporate bonds	464,000	1/15/2034	0.00%
ELI LILLY & CO	532457BA5	Investment-grade corporate bonds	445,000	3/15/2037	0.00%
EMD FINANCE LLC	26867LAL4	Investment-grade corporate bonds	5,328,730	3/19/2025	0.00%
ENBRIDGE INC	29250NBH7	Investment-grade corporate bonds	85,569	10/4/2026	0.05%
ENBRIDGE INC	29250NAL9	Investment-grade corporate bonds	3,000,000	12/1/2026	0.02%
ENBRIDGE INC	882389CC1	Investment-grade corporate bonds	2,294,000	7/15/2032	0.00%
ENERGY TRANSFER LP	29273RBB4	Investment-grade corporate bonds	20,000,000	2/1/2024	0.02%
ENERGY TRANSFER LP	29273RBK4	Investment-grade corporate bonds	21,379,000	4/15/2027	0.03%
ENERGY TRANSFER LP	29278NAN3	Investment-grade corporate bonds	210,896	6/1/2027	0.05%
ENSTAR GROUP LTD	29359UAB5	Investment-grade corporate bonds	10,253,444	6/1/2029	0.00%
ENTERGY CORP	29364WBE7	Investment-grade corporate bonds	15,463,000	12/15/2030	0.03%
ENTERPRISE HOLDINGS INC	26884TAP7	Investment-grade corporate bonds	24,443	11/1/2025	0.02%
ENTERPRISE HOLDINGS INC	26884TAR3	Investment-grade corporate bonds	-3,084,344	12/1/2026	0.01%
ENTERPRISE HOLDINGS INC	26882PBE1	Investment-grade corporate bonds	385,000	10/15/2037	0.03%
EOG RESOURCES INC	26875PAM3	Investment-grade corporate bonds	14,467,000	4/1/2025	0.03%
EOG RESOURCES INC	26875PAP6	Investment-grade corporate bonds	22,375,000	1/15/2026	0.00%
EPR PROPERTIES	26884UAF6	Investment-grade corporate bonds	1,801,967	8/15/2029	0.00%
EQUINIX INC	29444UBC9	Investment-grade corporate bonds	372,027	11/18/2024	0.02%
EQUINIX INC	29444UBD7	Investment-grade corporate bonds	5,000,000	11/18/2026	0.07%
EQUINIX INC	29444UBG0	Investment-grade corporate bonds	10,000,000	7/15/2027	0.04%
EQUINIX INC	29444UBE5	Investment-grade corporate bonds	10,990,000	11/18/2029	0.03%
EQUINIX INC	29444UBH8	Investment-grade corporate bonds	491,000	7/15/2030	0.05%
EVERGY INC	30036FAA9	Investment-grade corporate bonds	17,249,759	4/15/2050	0.00%
EVERSOURCE ENERGY	664397AM8	Investment-grade corporate bonds	24,989,021	1/15/2025	0.05%
EVERSOURCE ENERGY	30040WAJ7	Investment-grade corporate bonds	-12,512,804	8/15/2025	0.01%
EXTRA SPACE STORAGE INC	30225VAG2	Investment-grade corporate bonds	483,000	3/15/2032	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
EXXON MOBIL CORP	30231GBN1	Investment-grade corporate bonds	998,000	10/15/2030	0.00%
FAIRFAX FINANCIAL HOLDINGS LTD	303901BB7	Investment-grade corporate bonds	9,770,000	4/17/2028	0.11%
FEDEX CORP	31428XAX4	Investment-grade corporate bonds	10,215,000	1/15/2034	0.00%
FIDELITY NATIONAL FINANCIAL INC/US	31620RAH8	Investment-grade corporate bonds	10,000,000	8/15/2028	0.00%
FIDELITY NATIONAL INFORMATION SERVICES INC	31620MBS4	Investment-grade corporate bonds	14,937,000	3/1/2028	0.08%
FIFTH THIRD BANCORP	31677QBR9	Investment-grade corporate bonds	4,200,000	2/1/2027	0.05%
FIRSTENERGY CORP	591894CC2	Investment-grade corporate bonds	2,209,000	1/15/2029	0.00%
FIRSTENERGY CORP	030288AC8	Investment-grade corporate bonds	115,788	1/15/2032	0.11%
FISERV INC	337738AT5	Investment-grade corporate bonds	3,525,000	7/1/2026	0.04%
FOX CORP	35137LAJ4	Investment-grade corporate bonds	9,296,232	1/25/2039	0.00%
GA GLOBAL FUNDING TRUST	36143L2H7	Investment-grade corporate bonds	403,000	1/6/2032	0.08%
GALLAGHER (ARTHUR J.) & CO.	363576AB5	Investment-grade corporate bonds	132,796	5/20/2051	0.00%
GENERAL DYNAMICS CORP	369550BK3	Investment-grade corporate bonds	2,957,048	4/1/2025	0.00%
GENERAL MILLS INC	370334CQ5	Investment-grade corporate bonds	12,720,000	10/14/2031	0.00%
GENERAL MOTORS CO	37045XCX2	Investment-grade corporate bonds	9,595,000	6/20/2025	0.07%
GENERAL MOTORS CO	37045XDS2	Investment-grade corporate bonds	20,000,000	1/12/2032	0.11%
GEORGIA-PACIFIC LLC	37331NAD3	Investment-grade corporate bonds	12,658,000	7/15/2023	0.02%
GEORGIA-PACIFIC LLC	37331NAN1	Investment-grade corporate bonds	-817,000	5/15/2026	0.10%
GEORGIA-PACIFIC LLC	37331NAL5	Investment-grade corporate bonds	4,978,000	4/30/2027	0.10%
GEORGIA-PACIFIC LLC	37331NAK7	Investment-grade corporate bonds	1,163,607	4/30/2030	0.08%
GILEAD SCIENCES INC	375558AS2	Investment-grade corporate bonds	15,735,000	12/1/2041	0.00%
GLAXOSMITHKLINE HOLDINGS AMERICAS INC	377372AB3	Investment-grade corporate bonds	3,000,000	4/15/2034	0.00%
GLENCORE HOLDING AG	98417EAT7	Investment-grade corporate bonds	506,580	10/25/2022	0.02%
GLENCORE HOLDING AG	378272AF5	Investment-grade corporate bonds	5,382,000	5/30/2023	0.02%
GLENCORE HOLDING AG	378272AX6	Investment-grade corporate bonds	43,453,842	9/1/2025	0.00%
GLENCORE HOLDING AG	378272AY4	Investment-grade corporate bonds	11,845,000	9/1/2030	0.07%
GLENCORE HOLDING AG	378272BH0	Investment-grade corporate bonds	2,000,000	9/23/2051	0.00%
GLOBAL PAYMENTS INC	37940XAE2	Investment-grade corporate bonds	18,767,000	3/1/2026	0.18%
GLP CAPITAL LP / GLP FINANCING II INC	361841AH2	Investment-grade corporate bonds	339,000	4/15/2026	0.00%
GOLDMAN SACHS GROUP INC/THE	38141GWT7	Investment-grade corporate bonds	175,150,709	2/23/2023	0.10%
GOLDMAN SACHS GROUP INC/THE	38141GXJ8	Investment-grade corporate bonds	11,806,000	4/1/2025	0.06%
GOLDMAN SACHS GROUP INC/THE	38141GVR2	Investment-grade corporate bonds	909,640	10/21/2025	0.05%
GOLDMAN SACHS GROUP INC/THE	38145GAH3	Investment-grade corporate bonds	2,082,022	11/16/2026	0.07%
GOLDMAN SACHS GROUP INC/THE	38141GWB6	Investment-grade corporate bonds	773,507	1/26/2027	0.02%
GOLDMAN SACHS GROUP INC/THE	38141GWZ3	Investment-grade corporate bonds	6,500,000	5/1/2029	0.08%
GOLDMAN SACHS GROUP INC/THE	38141GXG4	Investment-grade corporate bonds	750,000	2/7/2030	0.02%
GROUPE BPCE SA	05578QAD5	Investment-grade corporate bonds	452,000	3/15/2025	0.09%
GROUPE BPCE SA	05578AAP3	Investment-grade corporate bonds	7,000,000	1/20/2026	0.03%
GROUPE BPCE SA	05583JAH5	Investment-grade corporate bonds	10,573,000	10/6/2026	0.10%
GROUPE BPCE SA	05583JAE2	Investment-grade corporate bonds	446,000	9/12/2028	0.00%
GROUPE CREDIT MUTUEL CENTRE EST EUROPE	06675FAV9	Investment-grade corporate bonds	6,328,000	2/27/2024	0.03%
GSK CONSUMER HEALTHCARE CAPITAL US LLC	36264FAB7	Investment-grade corporate bonds	68,141,229	3/24/2027	0.09%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GSK CONSUMER HEALTHCARE CAPITAL US LLC	36264FAD3	Investment-grade corporate bonds	1,654,824	3/24/2032	0.07%
HALLIBURTON CO	406216AW1	Investment-grade corporate bonds	5,409,493	9/15/2038	0.00%
HASBRO INC	418056AS6	Investment-grade corporate bonds	12,879,232	3/15/2040	0.00%
HCA INC	404119BN8	Investment-grade corporate bonds	1,707,544	3/15/2024	0.02%
HCA INC	404119BT5	Investment-grade corporate bonds	2,740,000	6/15/2026	0.00%
HCA INC	404119BX6	Investment-grade corporate bonds	775,908	6/15/2029	0.04%
HCA INC	404119CC1	Investment-grade corporate bonds	10,056,905	7/15/2031	0.02%
HEWLETT PACKARD ENTERPRISE CO	42824CAX7	Investment-grade corporate bonds	7,594,000	10/15/2035	0.00%
HOME DEPOT INC/THE	437076CE0	Investment-grade corporate bonds	48,996,284	3/15/2028	0.03%
HONDA MOTOR CO LTD	02665WDT5	Investment-grade corporate bonds	504,000	1/13/2031	0.00%
HORMEL FOODS CORP	440452AF7	Investment-grade corporate bonds	465,000	6/11/2030	0.00%
HOST HOTELS & RESORTS INC	44107TAV8	Investment-grade corporate bonds	1,468,730	6/15/2025	0.00%
HSBC HOLDINGS PLC	404280AP4	Investment-grade corporate bonds	5,604,738	3/14/2024	0.02%
HSBC HOLDINGS PLC	404280BT5	Investment-grade corporate bonds	2,750,000	6/19/2029	0.00%
HUMANA INC	444859BT8	Investment-grade corporate bonds	740,279	3/23/2029	0.07%
HUNTINGTON INGALLS INDUSTRIES INC	446413AL0	Investment-grade corporate bonds	11,040,000	12/1/2027	0.00%
HUNTSMAN CORP	44701QBE1	Investment-grade corporate bonds	5,568,000	5/1/2029	0.08%
HUNTSMAN CORP	44701QBF8	Investment-grade corporate bonds	430,000	6/15/2031	0.02%
HUTCHISON WHAMPOA LTD	44841DAB8	Investment-grade corporate bonds	7,301,000	10/31/2024	0.00%
IDEX CORP	45167RAG9	Investment-grade corporate bonds	167,258	5/1/2030	0.00%
ILLINOIS TOOL WORKS INC	452308AR0	Investment-grade corporate bonds	9,500,000	9/1/2042	0.00%
ING GROEP NV	449786AY8	Investment-grade corporate bonds	14,754,317	9/25/2023	0.02%
ING GROEP NV	456837AH6	Investment-grade corporate bonds	752	3/29/2027	0.03%
ING GROEP NV	456837AV5	Investment-grade corporate bonds	4,803,000	4/1/2027	0.00%
ING GROEP NV	456837AM5	Investment-grade corporate bonds	341,000	10/2/2028	0.06%
ING GROEP NV	456837AW3	Investment-grade corporate bonds	109,515,484	4/1/2032	0.06%
INTEL CORP	458140BQ2	Investment-grade corporate bonds	7,480,000	3/25/2027	0.14%
INTERCONTINENTAL EXCHANGE INC	45866FAM6	Investment-grade corporate bonds	3,890,000	6/15/2023	0.08%
INTERCONTINENTAL EXCHANGE INC	45866FAD6	Investment-grade corporate bonds	4,000,000	12/1/2025	0.06%
INTERCONTINENTAL EXCHANGE INC	45866FAJ3	Investment-grade corporate bonds	2,853	9/21/2028	0.12%
INTERCONTINENTAL EXCHANGE INC	45866FAK0	Investment-grade corporate bonds	364,000	6/15/2030	0.02%
INTERNATIONAL BUSINESS MACHINES CORP	459200AM3	Investment-grade corporate bonds	397,000	10/30/2025	0.00%
INTERNATIONAL BUSINESS MACHINES CORP	459200AR2	Investment-grade corporate bonds	433,000	8/1/2027	0.00%
INTERNATIONAL FLAVORS & FRAGRANCES INC	459506AC5	Investment-grade corporate bonds	683,916	5/1/2023	0.04%
INTERNATIONAL FLAVORS & FRAGRANCES INC	459506AK7	Investment-grade corporate bonds	470,000	9/26/2028	0.02%
INTERPUBLIC GROUP OF COS INC/THE	460690BL3	Investment-grade corporate bonds	3,295,020	4/15/2024	0.02%
INTERPUBLIC GROUP OF COS INC/THE	460690BR0	Investment-grade corporate bonds	3,718,000	3/30/2030	0.14%
JABIL INC	466313AH6	Investment-grade corporate bonds	2,412,108	1/12/2028	0.00%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSQ5	Investment-grade corporate bonds	4,305,000	4/29/2026	0.00%
JEFFERIES GROUP LLC	47233JGT9	Investment-grade corporate bonds	3,465,000	10/15/2031	0.09%
JOHNSON & JOHNSON	478160AL8	Investment-grade corporate bonds	460,000	5/15/2033	0.00%
JPMORGAN CHASE & CO	46647PAU0	Investment-grade corporate bonds	32,351	7/23/2024	0.03%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
JPMORGAN CHASE & CO	46625HJY7	Investment-grade corporate bonds	8,368,000	9/10/2024	0.09%
JPMORGAN CHASE & CO	46647PBK1	Investment-grade corporate bonds	206,963	4/22/2026	0.28%
JPMORGAN CHASE & CO	059438AK7	Investment-grade corporate bonds	421,000	4/29/2027	0.00%
JPMORGAN CHASE & CO	46625HRY8	Investment-grade corporate bonds	16,805,000	2/1/2028	0.05%
JPMORGAN CHASE & CO	46647PBP0	Investment-grade corporate bonds	8,394,000	5/13/2031	0.07%
KEURIG DR PEPPER INC	49271VAF7	Investment-grade corporate bonds	3,632,000	5/25/2028	0.07%
KEURIG DR PEPPER INC	49271VAJ9	Investment-grade corporate bonds	5,376,758	5/1/2030	0.05%
KEURIG DR PEPPER INC	49271VAN0	Investment-grade corporate bonds	355,000	3/15/2031	0.02%
KINDER MORGAN INC	28370TAG4	Investment-grade corporate bonds	49,960,069	5/1/2024	0.04%
KINDER MORGAN INC	880451AV1	Investment-grade corporate bonds	340,000	10/15/2028	0.01%
KINDER MORGAN INC	28368EAD8	Investment-grade corporate bonds	1,765,000	8/1/2031	0.03%
KKR & CO INC	48252AAA9	Investment-grade corporate bonds	16,800,000	7/1/2029	0.08%
KKR & CO INC	48250AAA1	Investment-grade corporate bonds	428,000	6/1/2044	0.00%
KONINKLIJKE AHOLD DELHAIZE NV	246688AF2	Investment-grade corporate bonds	486,000	4/15/2031	0.04%
KRAFT HEINZ FOODS CO	50077LAV8	Investment-grade corporate bonds	5,173,080	4/1/2030	0.07%
KRAFT HEINZ FOODS CO	50077LBF2	Investment-grade corporate bonds	2,150,000	3/1/2031	0.07%
KROGER CO/THE	501044DE8	Investment-grade corporate bonds	3,213,000	10/15/2026	0.00%
LABORATORY CORP OF AMERICA HOLDINGS	50540RAQ5	Investment-grade corporate bonds	320,000	2/1/2025	0.00%
LEGG MASON INC	524901AR6	Investment-grade corporate bonds	23,925,000	1/15/2044	0.00%
LENNAR CORP	526057CD4	Investment-grade corporate bonds	9,350	11/29/2027	0.07%
LINDE INC/CT	74005PBT0	Investment-grade corporate bonds	750,856	8/10/2030	0.11%
LLOYDS BANKING GROUP PLC	53944YAA1	Investment-grade corporate bonds	510,000	11/4/2024	0.02%
LLOYDS BANKING GROUP PLC	539439AT6	Investment-grade corporate bonds	12,000,000	8/16/2028	0.00%
LOCKHEED MARTIN CORP	539830BP3	Investment-grade corporate bonds	17,315,000	6/15/2030	0.09%
LOCKHEED MARTIN CORP	539830AR0	Investment-grade corporate bonds	3,532,475	9/1/2036	0.00%
LONDON STOCK EXCHANGE GROUP PLC	50220PAB9	Investment-grade corporate bonds	1,289,551	4/6/2026	0.00%
LOWE'S COS INC	548661DS3	Investment-grade corporate bonds	450,000	4/5/2049	0.00%
LUNDIN ENERGY FINANCE BV	55037AAA6	Investment-grade corporate bonds	9,322,212	7/15/2026	0.00%
M&T BANK CORP	55279HAQ3	Investment-grade corporate bonds	1,374,000	8/17/2027	0.00%
MANULIFE FINANCIAL CORP	56501RAC0	Investment-grade corporate bonds	433,000	3/4/2026	0.00%
MARATHON OIL CORP	565849AP1	Investment-grade corporate bonds	123,818	7/15/2027	0.00%
MARSH & MCLENNAN COS INC	571748BF8	Investment-grade corporate bonds	3,605,000	3/15/2024	0.02%
MARSH & MCLENNAN COS INC	571748AV4	Investment-grade corporate bonds	309,225,569	6/3/2024	0.01%
MARSH & MCLENNAN COS INC	571748BG6	Investment-grade corporate bonds	1,048,681	3/15/2029	0.10%
MARSH & MCLENNAN COS INC	571748BN1	Investment-grade corporate bonds	36,283,752	11/15/2030	0.00%
MASSACHUSETTS MUTUAL LIFE INSURANCE CO	57629WCQ1	Investment-grade corporate bonds	1,869,936	1/14/2027	0.04%
MCDONALD'S CORP	58013MEV2	Investment-grade corporate bonds	3,550,000	5/26/2045	0.00%
MCKESSON CORP	581557BQ7	Investment-grade corporate bonds	7,000,000	12/3/2025	0.00%
MDC HOLDINGS INC	552676AQ1	Investment-grade corporate bonds	4,000,000	1/15/2043	0.00%
MERCEDES-BENZ GROUP AG	233851CB8	Investment-grade corporate bonds	10,025,000	8/3/2025	0.00%
METLIFE INC	592173AE8	Investment-grade corporate bonds	2,808,735	11/1/2025	0.02%
METLIFE INC	59217GCK3	Investment-grade corporate bonds	4,425,000	9/19/2027	0.07%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
METLIFE INC	59217GEG0	Investment-grade corporate bonds	171,970	4/9/2030	0.02%
METLIFE INC	59156RAM0	Investment-grade corporate bonds	345,000	6/15/2035	0.00%
MICROCHIP TECHNOLOGY INC	595017AP9	Investment-grade corporate bonds	612,962	6/1/2023	0.05%
MICROCHIP TECHNOLOGY INC	595017AZ7	Investment-grade corporate bonds	37,338,244	9/1/2023	0.01%
MICRON TECHNOLOGY INC	595112BM4	Investment-grade corporate bonds	4,870,000	2/6/2026	0.00%
MICROSOFT CORP	594918BR4	Investment-grade corporate bonds	20,000,000	8/8/2026	0.07%
MICROSOFT CORP	594918AJ3	Investment-grade corporate bonds	5,490,000	10/1/2040	0.00%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AD6	Investment-grade corporate bonds	1,900,111	3/1/2026	0.00%
MOODY'S CORP	615369AS4	Investment-grade corporate bonds	5,523,702	3/24/2025	0.07%
MORGAN STANLEY	61746BDZ6	Investment-grade corporate bonds	141,968	1/27/2026	0.16%
MORGAN STANLEY	6174468Q5	Investment-grade corporate bonds	277,760	4/28/2026	0.03%
MORGAN STANLEY	61746BCY0	Investment-grade corporate bonds	30,205,137	8/9/2026	0.02%
MORGAN STANLEY	61747YEC5	Investment-grade corporate bonds	53,034	7/20/2027	0.17%
MORGAN STANLEY	61744YAP3	Investment-grade corporate bonds	3,832,479	1/24/2029	0.04%
MORGAN STANLEY	6174468P7	Investment-grade corporate bonds	3,850,636	4/1/2031	0.14%
NATIONAL AUSTRALIA BANK LTD	632525AS0	Investment-grade corporate bonds	20,000,000	8/2/2034	0.00%
NATIONAL FUEL GAS CO	636180BM2	Investment-grade corporate bonds	460,000	7/15/2025	0.00%
NATIONAL GRID PLC	575634AU4	Investment-grade corporate bonds	25,000,000	11/24/2030	0.10%
NATIONAL GRID PLC	65364UAP1	Investment-grade corporate bonds	503,776	6/27/2050	0.00%
NATIONWIDE BUILDING SOCIETY	63859UBH5	Investment-grade corporate bonds	1,651,181	10/13/2026	0.00%
NATWEST GROUP PLC	780097BL4	Investment-grade corporate bonds	4,125,556	5/8/2030	0.10%
NETFLIX INC	64110LAS5	Investment-grade corporate bonds	4,784,000	4/15/2028	0.22%
NEUBERGER BERMAN GROUP LLC	64128XAE0	Investment-grade corporate bonds	1,000,000	4/15/2045	0.01%
NEW YORK LIFE INSURANCE CO	64952WCH4	Investment-grade corporate bonds	1,001,812	7/14/2026	0.03%
NIKE INC	654106AJ2	Investment-grade corporate bonds	16,920,000	3/27/2027	0.10%
NIKE INC	654106AK9	Investment-grade corporate bonds	11,785,000	3/27/2030	0.11%
NISOURCE INC	65473QBC6	Investment-grade corporate bonds	3,281,000	2/15/2044	0.00%
NORTHERN TRUST CORP	665859AV6	Investment-grade corporate bonds	5,279,602	5/1/2030	0.11%
NORTHROP GRUMMAN CORP	666807BN1	Investment-grade corporate bonds	1,948,401	1/15/2028	0.03%
NORTHROP GRUMMAN CORP	666807BS0	Investment-grade corporate bonds	-200,487	5/1/2030	0.07%
NORTHWESTERN MUTUAL LIFE INS	668131AA3	Investment-grade corporate bonds	7,819,070	3/30/2040	0.00%
NOVARTIS AG	66989HAP3	Investment-grade corporate bonds	1,088,023	2/14/2025	0.07%
NRG ENERGY INC	014621AA4	Investment-grade corporate bonds	969,462	11/15/2023	0.08%
NRG ENERGY INC	629377CP5	Investment-grade corporate bonds	1,095,881	12/2/2027	0.03%
NRG ENERGY INC	629377CL4	Investment-grade corporate bonds	356,000	6/15/2029	0.00%
NUTRIEN LTD	67077MAW8	Investment-grade corporate bonds	10,247,422	5/13/2030	0.11%
OMEGA HEALTHCARE INVESTORS INC	681936BL3	Investment-grade corporate bonds	11,948,000	10/1/2029	0.00%
OMNICOM GROUP INC	68217FAA0	Investment-grade corporate bonds	681,719	4/15/2026	0.04%
OMNICOM GROUP INC	681919BB1	Investment-grade corporate bonds	1,743,123	4/30/2030	0.07%
OMNICOM GROUP INC	681919BC9	Investment-grade corporate bonds	784,980	6/1/2030	0.04%
ONEOK INC	682680BE2	Investment-grade corporate bonds	2,095,798	1/15/2031	0.00%
ORACLE CORP	68389XBM6	Investment-grade corporate bonds	7,000,000	7/15/2026	0.11%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
ORACLE CORP	68389XBU8	Investment-grade corporate bonds	4,354,000	4/1/2027	0.16%
ORANGE SA	685218AB5	Investment-grade corporate bonds	15,000,000	2/6/2044	0.00%
OSHKOSH CORP	688239AF9	Investment-grade corporate bonds	20,000,000	5/15/2028	0.01%
OSHKOSH CORP	688225AH4	Investment-grade corporate bonds	459,000	3/1/2030	0.01%
OTIS WORLDWIDE CORP	68902VAK3	Investment-grade corporate bonds	5,223,000	2/15/2030	0.04%
OVINTIV INC	012873AK1	Investment-grade corporate bonds	452,000	11/1/2031	0.00%
PARAMOUNT GLOBAL	92556HAA5	Investment-grade corporate bonds	38,893	5/15/2025	0.02%
PARAMOUNT GLOBAL	124857AQ6	Investment-grade corporate bonds	16,463,000	1/15/2026	0.00%
PARAMOUNT GLOBAL	124857AR4	Investment-grade corporate bonds	5,203,000	1/15/2027	0.03%
PARAMOUNT GLOBAL	124857AT0	Investment-grade corporate bonds	6,175,000	2/15/2028	0.02%
PARKER-HANNIFIN CORP	70109HAM7	Investment-grade corporate bonds	23,425,000	11/21/2034	0.00%
PENSKE TRUCK LEASING CO	709599BL7	Investment-grade corporate bonds	9,360,000	11/15/2025	0.08%
PENSKE TRUCK LEASING CO	709599BM5	Investment-grade corporate bonds	243	6/15/2026	0.10%
PENSKE TRUCK LEASING CO	709599AW4	Investment-grade corporate bonds	1,199,951	11/15/2026	0.02%
PEPCO HOLDINGS LLC	737679DB3	Investment-grade corporate bonds	10,000,000	11/15/2037	0.00%
PFIZER INC	717081ET6	Investment-grade corporate bonds	295,520	3/15/2029	0.08%
PFIZER INC	717081EY5	Investment-grade corporate bonds	7,000,000	5/28/2030	0.15%
PG&E CORP	694308KB2	Investment-grade corporate bonds	7,246,000	3/1/2029	0.13%
PHILIP MORRIS INTERNATIONAL INC	718172AC3	Investment-grade corporate bonds	14,238,000	5/16/2038	0.00%
PLAINS ALL AMERICAN PIPELINE LP	72650RAR3	Investment-grade corporate bonds	509,000	1/15/2037	0.00%
PNC FINANCIAL SERVICES GROUP INC/THE	69349LAQ1	Investment-grade corporate bonds	3,854,000	11/1/2025	0.04%
PNC FINANCIAL SERVICES GROUP INC/THE	69353RFG8	Investment-grade corporate bonds	376,000	10/25/2027	0.04%
PNC FINANCIAL SERVICES GROUP INC/THE	69353RFJ2	Investment-grade corporate bonds	8,759,000	1/22/2028	0.04%
PROCTER & GAMBLE CO/THE	742718FM6	Investment-grade corporate bonds	17,437,000	10/29/2030	0.12%
PROCTER & GAMBLE CO/THE	742718DF3	Investment-grade corporate bonds	5,000,000	3/5/2037	0.00%
PROGRESS ENERGY INC	26442UAA2	Investment-grade corporate bonds	219,655	8/15/2025	0.02%
PROLOGIS INC	74340XBN0	Investment-grade corporate bonds	-409,000	4/15/2027	0.01%
PROLOGIS INC	74340XBM2	Investment-grade corporate bonds	1,076,011	4/15/2030	0.03%
PROLOGIS INC	74340XBR1	Investment-grade corporate bonds	5,000,000	10/15/2030	0.11%
PRUDENTIAL FINANCIAL INC	74153WCL1	Investment-grade corporate bonds	7,790,000	9/23/2024	0.05%
PRUDENTIAL FINANCIAL INC	74432QCG8	Investment-grade corporate bonds	1,610,393	3/10/2030	0.01%
PRUDENTIAL FINANCIAL INC	74432QAQ8	Investment-grade corporate bonds	288,000	12/14/2036	0.00%
QUALCOMM INC	747525AJ2	Investment-grade corporate bonds	432,000	5/20/2035	0.00%
QUANTA SERVICES INC	74762EAF9	Investment-grade corporate bonds	3,878,000	10/1/2030	0.00%
QUEST DIAGNOSTICS INC	74834LBA7	Investment-grade corporate bonds	664,000	6/30/2029	0.00%
RALPH LAUREN CORP	731572AB9	Investment-grade corporate bonds	3,000,000	6/15/2030	0.00%
RAYTHEON TECHNOLOGIES CORP	913017BP3	Investment-grade corporate bonds	2,050,000	7/15/2038	0.00%
REGENERON PHARMACEUTICALS INC	75886FAE7	Investment-grade corporate bonds	947,709	9/15/2030	0.00%
REGIONS FINANCIAL CORP	7591EPAQ3	Investment-grade corporate bonds	6,187,000	5/18/2025	0.03%
REGIONS FINANCIAL CORP	75913MAA7	Investment-grade corporate bonds	508,000	6/26/2037	0.00%
REINSURANCE GROUP OF AMERICA INC	759351AP4	Investment-grade corporate bonds	10,000,000	6/15/2030	0.00%
REPUBLIC SERVICES INC	760759AT7	Investment-grade corporate bonds	35,169,757	5/15/2028	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
REPUBLIC SERVICES INC	760759AV2	Investment-grade corporate bonds	3,200,000	3/1/2030	0.09%
REPUBLIC SERVICES INC	760759AX8	Investment-grade corporate bonds	9,720,000	2/15/2031	0.03%
REYNOLDS AMERICAN INC	761713BA3	Investment-grade corporate bonds	8,028,000	8/15/2035	0.00%
ROGERS COMMUNICATIONS INC	775109BB6	Investment-grade corporate bonds	7,888,568	3/15/2044	0.00%
ROSS STORES INC	778296AB9	Investment-grade corporate bonds	1,806,246	4/15/2025	0.00%
ROYAL BANK OF CANADA	78015K7C2	Investment-grade corporate bonds	7,000,000	11/1/2024	0.03%
ROYAL BANK OF CANADA	78016EzM2	Investment-grade corporate bonds	6,637,000	1/20/2026	0.12%
ROYAL BANK OF CANADA	780082AD5	Investment-grade corporate bonds	403,000	1/27/2026	0.02%
ROYALTY PHARMA PLC	78081BAH6	Investment-grade corporate bonds	35,950,000	9/2/2025	0.00%
S&P GLOBAL INC	78409VAM6	Investment-grade corporate bonds	62,844	1/22/2027	0.02%
S&P GLOBAL INC	78409VAY0	Investment-grade corporate bonds	3,906,000	8/1/2028	0.09%
S&P GLOBAL INC	78409VAP9	Investment-grade corporate bonds	3,000,000	12/1/2029	0.05%
S&P GLOBAL INC	78409VAS3	Investment-grade corporate bonds	915,713	8/15/2030	0.12%
SALESFORCE INC	79466LAF1	Investment-grade corporate bonds	12,300,000	4/11/2028	0.11%
SCENTRE GROUP	806213AD6	Investment-grade corporate bonds	9,015,603	10/28/2025	0.00%
SCHLUMBERGER NV	806851AK7	Investment-grade corporate bonds	10,285,000	5/17/2028	0.00%
SELECT INCOME REIT	81618TAC4	Investment-grade corporate bonds	352,000	2/1/2025	0.00%
SEMPRA ENERGY	797440BM5	Investment-grade corporate bonds	351,000	8/15/2040	0.00%
SERVICENOW INC	81762PAE2	Investment-grade corporate bonds	16,120,000	9/1/2030	0.03%
SHELL PLC	822582AD4	Investment-grade corporate bonds	1,325,000	12/15/2038	0.00%
SHERWIN-WILLIAMS CO/THE	824348AW6	Investment-grade corporate bonds	16,500,000	6/1/2027	0.02%
SIMON PROPERTY GROUP INC	828807CE5	Investment-grade corporate bonds	1,878,251	2/1/2040	0.00%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAR9	Investment-grade corporate bonds	4,111,363	9/2/2025	0.00%
SOUTHERN CO/THE	010392FU7	Investment-grade corporate bonds	12,674,000	9/15/2030	0.04%
SOUTHERN CO/THE	010392FB9	Investment-grade corporate bonds	505,000	3/1/2039	0.00%
SOUTHWEST AIRLINES CO	844741BJ6	Investment-grade corporate bonds	49,546,604	5/4/2025	0.00%
SPIRIT REALTY CAPITAL INC	84861TAH1	Investment-grade corporate bonds	2,735,000	3/15/2028	0.00%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAA8	Investment-grade corporate bonds	20,000,000	4/2/2024	0.03%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MBS8	Investment-grade corporate bonds	346,000	9/17/2029	0.00%
SUNCOR ENERGY INC	867224AE7	Investment-grade corporate bonds	4,035,000	3/4/2051	0.00%
SWISS RE AG	87089HAB9	Investment-grade corporate bonds	2,319,156	12/6/2042	0.01%
SYNCHRONY FINANCIAL	87165BAG8	Investment-grade corporate bonds	4,639,000	7/23/2025	0.00%
TARGET CORP	87612EBK1	Investment-grade corporate bonds	3,108,349	9/15/2030	0.00%
TC ENERGY CORP	89352HAB5	Investment-grade corporate bonds	388,000	3/15/2036	0.00%
TE CONNECTIVITY LTD	902133AG2	Investment-grade corporate bonds	10,000,000	10/1/2037	0.00%
TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA	87246YAC0	Investment-grade corporate bonds	6,022,068	11/1/2024	0.03%
TELEFONICA SA	87938WAT0	Investment-grade corporate bonds	480,000	3/8/2027	0.03%
TELEFONICA SA	87938WAC7	Investment-grade corporate bonds	27,440,000	6/20/2036	0.00%
TEXAS INSTRUMENTS INC	882508BF0	Investment-grade corporate bonds	5,949,164	3/15/2039	0.00%
T-MOBILE US INC	87264ABD6	Investment-grade corporate bonds	10,663,000	4/15/2027	0.13%
T-MOBILE US INC	87264ABF1	Investment-grade corporate bonds	11,710,000	4/15/2030	0.00%
T-MOBILE US INC	87264ACB9	Investment-grade corporate bonds	15,640,748	2/15/2031	0.04%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
T-MOBILE US INC	87264ABX2	Investment-grade corporate bonds	629,430	11/15/2031	0.03%
TORONTO-DOMINION BANK/THE	89114QCH9	Investment-grade corporate bonds	490,000	6/12/2025	0.13%
TORONTO-DOMINION BANK/THE	891160MJ9	Investment-grade corporate bonds	4,478,323	9/15/2031	0.00%
TOTAL S.A.	89153VAS8	Investment-grade corporate bonds	74,671,746	1/10/2025	0.03%
TRAVELERS COS INC/THE	89417EAD1	Investment-grade corporate bonds	487,000	6/15/2037	0.00%
TRITON INTERNATIONAL LTD	89680YAC9	Investment-grade corporate bonds	3,000,000	6/15/2031	0.00%
TRUIST FINANCIAL CORP	05531FBH5	Investment-grade corporate bonds	3,086,506	8/1/2024	0.07%
TRUIST FINANCIAL CORP	07330NAT2	Investment-grade corporate bonds	308,542	12/6/2024	0.02%
TRUIST FINANCIAL CORP	05531GAB7	Investment-grade corporate bonds	5,442,000	3/19/2029	0.12%
TRUIST FINANCIAL CORP	89788KAA4	Investment-grade corporate bonds	2,500,000	3/11/2030	0.14%
TYSON FOODS INC	902494AZ6	Investment-grade corporate bonds	407,000	8/15/2034	0.00%
UBS GROUP AG	90351DAB3	Investment-grade corporate bonds	6,998,934	9/24/2025	0.00%
UBS GROUP AG	90351DAF4	Investment-grade corporate bonds	12,655,000	4/15/2026	0.01%
UBS GROUP AG	902613AH1	Investment-grade corporate bonds	713,658	8/10/2027	0.19%
UNILEVER NV	904764AH0	Investment-grade corporate bonds	18,000,000	11/15/2032	0.00%
UNION PACIFIC CORP	907818EB0	Investment-grade corporate bonds	470,000	2/1/2035	0.00%
UNITED AIRLINES HOLDINGS INC	599191AA1	Investment-grade corporate bonds	939,627	6/20/2027	0.00%
UNITEDHEALTH GROUP INC	91324PDK5	Investment-grade corporate bonds	2,281,628	6/15/2028	0.05%
UNITEDHEALTH GROUP INC	91324PDX7	Investment-grade corporate bonds	368,000	5/15/2030	0.03%
UNITEDHEALTH GROUP INC	91324PAX0	Investment-grade corporate bonds	2,000,000	6/15/2037	0.00%
UNITEDHEALTH GROUP INC	91324PBE1	Investment-grade corporate bonds	1,000,000	11/15/2037	0.01%
UNIVERSAL HEALTH SERVICES INC	913903AV2	Investment-grade corporate bonds	1,932,000	10/15/2030	0.00%
US BANCORP	91159HHX1	Investment-grade corporate bonds	4,839,000	7/30/2024	0.05%
US BANCORP	91159HHZ6	Investment-grade corporate bonds	336,939	5/12/2025	0.01%
US BANCORP	91159HJB7	Investment-grade corporate bonds	554,287,703	11/3/2036	0.13%
VALERO ENERGY CORP	91913YAE0	Investment-grade corporate bonds	1,151,468	4/15/2032	0.00%
VERISIGN INC	92343EAH5	Investment-grade corporate bonds	2,734,000	4/1/2025	0.00%
VERIZON COMMUNICATIONS INC	92343VFF6	Investment-grade corporate bonds	3,723,766	3/22/2027	0.03%
VERIZON COMMUNICATIONS INC	92343VER1	Investment-grade corporate bonds	494,000	9/21/2028	0.06%
VERIZON COMMUNICATIONS INC	92343VFR0	Investment-grade corporate bonds	315,000	1/20/2031	0.02%
VERIZON COMMUNICATIONS INC	92343VGM0	Investment-grade corporate bonds	1,425,820	3/15/2032	0.16%
VF CORP	918204BA5	Investment-grade corporate bonds	8,500,000	4/23/2025	0.04%
VIATRIS INC	92556VAB2	Investment-grade corporate bonds	389,573	6/22/2025	0.10%
VIATRIS INC	62854AAN4	Investment-grade corporate bonds	9,366,000	6/15/2026	0.01%
VISA INC	92826CAL6	Investment-grade corporate bonds	8,800,000	4/15/2027	0.13%
VISA INC	92826CAE2	Investment-grade corporate bonds	3,500,000	12/14/2035	0.00%
VISTRA CORP	92840VAD4	Investment-grade corporate bonds	2,366,165	7/15/2024	0.18%
VISTRA CORP	92840VAG7	Investment-grade corporate bonds	379,000	1/30/2027	0.00%
VISTRA CORP	92840VAE2	Investment-grade corporate bonds	638,455	7/15/2029	0.01%
WALMART INC	931142CB7	Investment-grade corporate bonds	16,285,000	9/1/2035	0.00%
WALT DISNEY CO/THE	254687FL5	Investment-grade corporate bonds	5,893,000	9/1/2029	0.11%
WALT DISNEY CO/THE	254687FQ4	Investment-grade corporate bonds	5,060,619	3/22/2030	0.11%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
WALT DISNEY CO/THE	254687EH5	Investment-grade corporate bonds	4,905,370	11/15/2037	0.00%
WASTE CONNECTIONS INC	94106BAC5	Investment-grade corporate bonds	6,412,000	1/15/2032	0.16%
WASTE MANAGEMENT INC	94106LBN8	Investment-grade corporate bonds	5,238,000	3/15/2028	0.03%
WASTE MANAGEMENT INC	94106LBP3	Investment-grade corporate bonds	1,590,000	3/15/2031	0.03%
WELLS FARGO & CO	95000U2C6	Investment-grade corporate bonds	5,149,000	1/24/2024	0.04%
WELLS FARGO & CO	95000U2N2	Investment-grade corporate bonds	2,659,000	4/30/2026	0.16%
WELLS FARGO & CO	95000U2D4	Investment-grade corporate bonds	-2,907,000	1/24/2029	0.28%
WELLS FARGO & CO	95000U2G7	Investment-grade corporate bonds	437,000	10/30/2030	0.00%
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	960386AM2	Investment-grade corporate bonds	5,727,000	9/15/2028	0.00%
WESTPAC BANKING CORP	961214EG4	Investment-grade corporate bonds	10,000,000	7/24/2039	0.00%
WESTROCK CO	961548AY0	Investment-grade corporate bonds	17,185,000	2/15/2031	0.03%
WESTROCK CO	92940PAF1	Investment-grade corporate bonds	5,812,000	6/1/2032	0.00%
WESTROCK CO	92940PAG9	Investment-grade corporate bonds	330,000	6/15/2033	0.03%
WEYERHAEUSER CO	962166BR4	Investment-grade corporate bonds	31,155,000	3/15/2032	0.01%
WEYERHAEUSER CO	962166CA0	Investment-grade corporate bonds	469,411	3/9/2033	0.11%
WILLIAMS COS INC/THE	88339WAA4	Investment-grade corporate bonds	443,000	10/15/2051	0.00%
WORKDAY INC	98138HAG6	Investment-grade corporate bonds	6,500,000	4/1/2027	0.04%
WORKDAY INC	98138HAH4	Investment-grade corporate bonds	53,214	4/1/2029	0.03%
WP CAREY INC	92936UAC3	Investment-grade corporate bonds	505,000	2/1/2025	0.00%
ZOETIS INC	98978VAL7	Investment-grade corporate bonds	780	9/12/2027	0.02%
ZOETIS INC	98978VAN3	Investment-grade corporate bonds	108,938	8/20/2028	0.07%
ZOETIS INC	98978VAS2	Investment-grade corporate bonds	3,214,591	5/15/2030	0.02%
TEXAS TRANSPORTATION COMMISSION	88283LHU3	Other	363,000	4/1/2030	0.01%
AJAX MORTGAGE LOAN TRUST	00969YAA2	Residential MBS (non-agency)	20,234,000	5/25/2059	0.04%
AJAX MORTGAGE LOAN TRUST	00969PAA1	Residential MBS (non-agency)	8,285,000	7/25/2059	0.03%
ANGEL OAK MORTGAGE TRUST LLC	03464NAA0	Residential MBS (non-agency)	5,000,000	9/25/2048	0.00%
ANGEL OAK MORTGAGE TRUST LLC	034651AC3	Residential MBS (non-agency)	3,300,000	4/25/2053	0.01%
ANGEL OAK MORTGAGE TRUST LLC	034651AB5	Residential MBS (non-agency)	6,236,000	4/25/2053	0.01%
ANGEL OAK MORTGAGE TRUST LLC	03464VAC8	Residential MBS (non-agency)	22,050,000	11/25/2059	0.01%
ANGEL OAK MORTGAGE TRUST LLC	03465LAA3	Residential MBS (non-agency)	1,555,861	4/25/2065	0.04%
ANGEL OAK MORTGAGE TRUST LLC	03465AAB5	Residential MBS (non-agency)	354,000	5/25/2065	0.01%
ANGEL OAK MORTGAGE TRUST LLC	03464BAB4	Residential MBS (non-agency)	6,838,000	12/25/2066	0.07%
ANGEL OAK MORTGAGE TRUST LLC	03464PAB3	Residential MBS (non-agency)	60,975,281	1/25/2067	0.03%
ANNALY CAPITAL MANAGEMENT INC	67114VAA1	Residential MBS (non-agency)	822	11/25/2061	0.06%
ARROYO MORTGAGE TRUST	042859AA6	Residential MBS (non-agency)	495,998	1/25/2049	0.01%
ARROYO MORTGAGE TRUST	04285CAC5	Residential MBS (non-agency)	7,040,000	3/25/2055	0.02%
ARROYO MORTGAGE TRUST	04285CAB7	Residential MBS (non-agency)	7,725,000	3/25/2055	0.03%
ARROYO MORTGAGE TRUST	04285CAA9	Residential MBS (non-agency)	66,157,354	3/25/2055	0.03%
ARROYO MORTGAGE TRUST	04285CAL5	Residential MBS (non-agency)	344,500	3/25/2055	0.02%
BARCLAYS MORTGAGE LOAN TRUST 2021-NQM1	06744UAA9	Residential MBS (non-agency)	35,839	9/25/2051	0.00%
BELLEMEADE RE LTD	07877GAC3	Residential MBS (non-agency)	6,826,769	7/25/2029	0.07%
BELLEMEADE RE LTD	07877GAB5	Residential MBS (non-agency)	545,000	7/25/2029	0.14%

Security Detail

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BELLEMEADE RE LTD	078782AC3	Residential MBS (non-agency)	1,081,061	8/26/2030	0.11%
BELLEMEADE RE LTD	07876AAA1	Residential MBS (non-agency)	5,751	6/25/2031	0.14%
BELLEMEADE RE LTD	078777AB5	Residential MBS (non-agency)	19,900,000	9/25/2031	0.04%
BRAVO RESIDENTIAL FUNDING TRUST	105695AA8	Residential MBS (non-agency)	2,264,501	10/25/2057	0.03%
BRAVO RESIDENTIAL FUNDING TRUST	10568YAB4	Residential MBS (non-agency)	198,790	5/26/2059	0.04%
BRAVO RESIDENTIAL FUNDING TRUST	10568YAA6	Residential MBS (non-agency)	1,300,000	5/26/2059	0.06%
BRAVO RESIDENTIAL FUNDING TRUST	10569EAB7	Residential MBS (non-agency)	16,600,000	3/25/2060	0.02%
BRAVO RESIDENTIAL FUNDING TRUST	105690AA9	Residential MBS (non-agency)	5,000,000	4/25/2060	0.01%
BRAVO RESIDENTIAL FUNDING TRUST	105699AB8	Residential MBS (non-agency)	8,900,000	5/25/2060	0.01%
BRAVO RESIDENTIAL FUNDING TRUST	10569XAA7	Residential MBS (non-agency)	4,793,690	9/25/2061	0.05%
BRAVO RESIDENTIAL FUNDING TRUST	10569CAA3	Residential MBS (non-agency)	1,259,625	11/25/2069	0.09%
BRAVO RESIDENTIAL FUNDING TRUST	10569CAE5	Residential MBS (non-agency)	1,074,020	11/25/2069	0.01%
BUNKER HILL LOAN DEPOSITARY TRUST	12061RAA9	Residential MBS (non-agency)	416,000	7/25/2049	0.05%
BUNKER HILL LOAN DEPOSITARY TRUST	12062RAA8	Residential MBS (non-agency)	6,418,000	2/25/2055	0.03%
CASCADE FUNDING MORTGAGE TRUST 2020-HB2	12529LAC4	Residential MBS (non-agency)	14,979,000	12/26/2030	0.04%
CASCADE FUNDING MORTGAGE TRUST 2020-HB2	12527LAB8	Residential MBS (non-agency)	55,961,641	6/25/2036	0.16%
CITIGROUP INC	17328BAB0	Residential MBS (non-agency)	57,139,931	7/25/2049	0.00%
COLT FUNDING LLC	12656YAB3	Residential MBS (non-agency)	17,668,000	7/27/2054	0.02%
COLT FUNDING LLC	19688JAA5	Residential MBS (non-agency)	7,732,000	3/25/2065	0.01%
COLT FUNDING LLC	19688JAC1	Residential MBS (non-agency)	4,967,000	3/25/2065	0.02%
COLT FUNDING LLC	12597QAB2	Residential MBS (non-agency)	234,035	4/27/2065	0.01%
COLT FUNDING LLC	19685EAB7	Residential MBS (non-agency)	10,346,000	2/25/2067	0.04%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	12596XAB8	Residential MBS (non-agency)	3,000,000	7/25/2049	0.03%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	12597MAA3	Residential MBS (non-agency)	130,356,529	2/25/2050	0.05%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	12659LAB8	Residential MBS (non-agency)	1,500,000	4/25/2065	0.06%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	12659LAA0	Residential MBS (non-agency)	6,818,180	4/25/2065	0.00%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	12662EAC7	Residential MBS (non-agency)	355,000	2/25/2066	0.02%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	126416AB2	Residential MBS (non-agency)	1,492,077	11/25/2066	0.04%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST	24380VAB7	Residential MBS (non-agency)	15,000,000	5/25/2065	0.01%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST	24380NAA7	Residential MBS (non-agency)	13,500,000	5/25/2065	0.00%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST	24381VAB6	Residential MBS (non-agency)	569,623	8/25/2066	0.03%
EAGLE RE	26982LAA8	Residential MBS (non-agency)	5,439,000	1/25/2030	0.01%
ELLINGTON FINANCIAL MORTGAGE TRUST	31573TAB4	Residential MBS (non-agency)	127,674	11/25/2059	0.01%
ELLINGTON FINANCIAL MORTGAGE TRUST	31573WAB7	Residential MBS (non-agency)	1,800,000	10/25/2065	0.01%
ELLINGTON FINANCIAL MORTGAGE TRUST	31573CAA3	Residential MBS (non-agency)	7,025,000	1/25/2067	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0BK4	Residential MBS (non-agency)	1,158,044	8/25/2024	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0BW8	Residential MBS (non-agency)	5,454,000	8/25/2024	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0CU1	Residential MBS (non-agency)	141,042	10/25/2024	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0FJ3	Residential MBS (non-agency)	58,612	5/25/2025	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0EW5	Residential MBS (non-agency)	5,986,585	10/25/2027	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0FW4	Residential MBS (non-agency)	936,207	12/25/2027	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0GX1	Residential MBS (non-agency)	87,354	4/25/2028	0.02%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0GW3	Residential MBS (non-agency)	7,130,000	4/25/2028	0.25%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0HW2	Residential MBS (non-agency)	158,773	7/25/2028	0.24%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0JJ9	Residential MBS (non-agency)	7,237,000	9/25/2028	0.29%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0JU4	Residential MBS (non-agency)	666,818	10/25/2028	0.40%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0KE8	Residential MBS (non-agency)	272,136	11/25/2028	0.19%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0KQ1	Residential MBS (non-agency)	82,111	12/25/2028	0.22%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0LJ6	Residential MBS (non-agency)	560	3/25/2029	0.27%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0NE5	Residential MBS (non-agency)	26,625	8/25/2029	0.17%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0NB1	Residential MBS (non-agency)	333,000	8/25/2029	0.05%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0PK9	Residential MBS (non-agency)	10,495	10/25/2029	0.06%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0NX3	Residential MBS (non-agency)	16,282,000	10/25/2029	0.46%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0RC5	Residential MBS (non-agency)	83,629	3/25/2030	0.07%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0RL5	Residential MBS (non-agency)	830,000	4/25/2030	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0UM9	Residential MBS (non-agency)	34,441	9/25/2030	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35563TAJ0	Residential MBS (non-agency)	-819,000	12/25/2030	0.07%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KEL9	Residential MBS (non-agency)	19,121,000	10/25/2033	0.11%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KED7	Residential MBS (non-agency)	-883,000	10/25/2033	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KHE2	Residential MBS (non-agency)	856,422	1/25/2034	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KJG5	Residential MBS (non-agency)	1,252,825	9/25/2041	0.12%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KMH9	Residential MBS (non-agency)	1,079,469	11/25/2041	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KPU7	Residential MBS (non-agency)	34,283	1/25/2042	0.11%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KPV5	Residential MBS (non-agency)	-972,733	1/25/2042	0.05%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KRE1	Residential MBS (non-agency)	51,359	2/25/2042	0.07%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KTA7	Residential MBS (non-agency)	797,586	3/25/2042	0.04%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0SN0	Residential MBS (non-agency)	289,807	12/25/2042	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564AAK7	Residential MBS (non-agency)	192,265,758	2/25/2047	0.04%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564ABF7	Residential MBS (non-agency)	4,538,000	2/25/2047	0.16%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35563WAC8	Residential MBS (non-agency)	321,913	9/25/2048	0.05%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35563WAH7	Residential MBS (non-agency)	12,079,000	9/25/2048	0.19%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35563XAQ5	Residential MBS (non-agency)	1,234,166	10/25/2048	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35563XAA0	Residential MBS (non-agency)	1,528,813	10/25/2048	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564TAH3	Residential MBS (non-agency)	6,953,522	7/25/2049	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35565KAH1	Residential MBS (non-agency)	5,230,000	2/25/2050	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35565MAH7	Residential MBS (non-agency)	12,388,000	7/25/2050	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAB0	Residential MBS (non-agency)	2,405,595	10/25/2023	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAD6	Residential MBS (non-agency)	5,242,360	1/25/2024	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAH7	Residential MBS (non-agency)	5,946,000	5/25/2024	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAF1	Residential MBS (non-agency)	360,000	5/25/2024	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAM6	Residential MBS (non-agency)	4,114,000	7/25/2024	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAP9	Residential MBS (non-agency)	230,504	11/25/2024	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAR5	Residential MBS (non-agency)	2,042,237	11/25/2024	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAT1	Residential MBS (non-agency)	4,160,000	2/25/2025	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XBD5	Residential MBS (non-agency)	6,636	7/25/2025	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XBH6	Residential MBS (non-agency)	15,624	4/25/2028	0.12%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XBF0	Residential MBS (non-agency)	6,447,500	4/25/2028	0.21%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XBM5	Residential MBS (non-agency)	9,343	8/25/2028	0.11%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XBU7	Residential MBS (non-agency)	436,000	8/25/2028	0.09%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XCB8	Residential MBS (non-agency)	2,047,567	9/25/2028	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XCL6	Residential MBS (non-agency)	381,408	10/25/2028	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XCT9	Residential MBS (non-agency)	140,565,166	10/25/2028	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XDK7	Residential MBS (non-agency)	26,002	1/25/2029	0.42%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XDJ0	Residential MBS (non-agency)	2,338	1/25/2029	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XDD3	Residential MBS (non-agency)	-4,380,085	1/25/2029	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XDA9	Residential MBS (non-agency)	-2,485,668	1/25/2029	0.33%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XDS0	Residential MBS (non-agency)	730	4/25/2029	0.38%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XDR2	Residential MBS (non-agency)	2,400,000	4/25/2029	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XEC4	Residential MBS (non-agency)	1,729,201	5/25/2029	0.28%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XEP5	Residential MBS (non-agency)	14,028	7/25/2029	0.34%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XEN0	Residential MBS (non-agency)	10,000,000	7/25/2029	0.08%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XGN8	Residential MBS (non-agency)	2,763,501	9/25/2029	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XGP3	Residential MBS (non-agency)	5,486	9/25/2029	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XJX3	Residential MBS (non-agency)	2,595,000	10/25/2029	0.12%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XMY7	Residential MBS (non-agency)	-2,041,069	11/25/2029	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XNV2	Residential MBS (non-agency)	272,724	1/25/2030	0.09%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XNX8	Residential MBS (non-agency)	-4,369,875	1/25/2030	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XQX5	Residential MBS (non-agency)	243,985	2/25/2030	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XQT4	Residential MBS (non-agency)	1,365,000	2/25/2030	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XQV9	Residential MBS (non-agency)	11,915,000	2/25/2030	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XUX0	Residential MBS (non-agency)	194,143	5/25/2030	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XUV4	Residential MBS (non-agency)	5,346,321	5/25/2030	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XA46	Residential MBS (non-agency)	32	7/25/2030	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XJ54	Residential MBS (non-agency)	83,640	10/25/2030	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711X2N3	Residential MBS (non-agency)	32,970,850	1/25/2031	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20753KAB8	Residential MBS (non-agency)	10,598,000	8/25/2031	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754HAE8	Residential MBS (non-agency)	11,350,000	7/25/2039	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754RAA4	Residential MBS (non-agency)	1,811,796	10/25/2041	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754RAB2	Residential MBS (non-agency)	3,867,352	10/25/2041	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754KAA9	Residential MBS (non-agency)	4,541,000	11/25/2041	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754AAB9	Residential MBS (non-agency)	7,645	12/25/2041	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754LAB5	Residential MBS (non-agency)	-3,722,000	12/25/2041	0.09%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754BAA9	Residential MBS (non-agency)	-819,000	1/25/2042	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20753XAA2	Residential MBS (non-agency)	624,682	3/25/2042	0.13%
FWD SECURITIZATION TRUST	36167VAB0	Residential MBS (non-agency)	-2,117,000	11/25/2059	0.03%
GALTON FUNDING MORTGAGE TRUST	36416UBG9	Residential MBS (non-agency)	83,420,751	7/25/2056	0.01%

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Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GALTON FUNDING MORTGAGE TRUST	36418GBV5	Residential MBS (non-agency)	629,002	10/25/2058	0.05%
GALTON FUNDING MORTGAGE TRUST	36418GBA1	Residential MBS (non-agency)	9,200,000	10/25/2058	0.01%
GALTON FUNDING MORTGAGE TRUST	36418AAJ6	Residential MBS (non-agency)	1,798,748	6/25/2059	0.01%
GALTON FUNDING MORTGAGE TRUST	36418XAB3	Residential MBS (non-agency)	12,521,000	10/25/2059	0.00%
GALTON FUNDING MORTGAGE TRUST	36418HAC6	Residential MBS (non-agency)	248,179,128	1/25/2060	0.05%
GCAT	36166RAB0	Residential MBS (non-agency)	1,829,907	4/25/2065	0.01%
GCAT	36166RAA2	Residential MBS (non-agency)	7,067,000	4/25/2065	0.03%
GS MORTGAGE-BACKED SECURITIES TRUST	36259WAB7	Residential MBS (non-agency)	2,047,645	9/27/2060	0.00%
GS MORTGAGE-BACKED SECURITIES TRUST	36262EAC0	Residential MBS (non-agency)	16,865,000	7/25/2061	0.02%
HOME RE LTD	437307AB7	Residential MBS (non-agency)	1,048,048	7/25/2033	0.06%
HOME RE LTD	437307AA9	Residential MBS (non-agency)	4,335,000	7/25/2033	0.02%
HOME RE LTD	43730VAB4	Residential MBS (non-agency)	276,430	1/25/2034	0.02%
HOMEWARD OPPORTUNITIES FUND I TRUST	43789XAA2	Residential MBS (non-agency)	245,926	5/25/2065	0.03%
HOMEWARD OPPORTUNITIES FUND I TRUST	43789XAC8	Residential MBS (non-agency)	19,942,000	5/25/2065	0.06%
MFRA TRUST	552754AB9	Residential MBS (non-agency)	1,692,214	8/25/2049	0.02%
MFRA TRUST	55283WAB7	Residential MBS (non-agency)	2,857,000	11/25/2064	0.02%
MFRA TRUST	552757AC0	Residential MBS (non-agency)	2,594,260	1/26/2065	0.01%
MFRA TRUST	552757AB2	Residential MBS (non-agency)	10,029,000	1/26/2065	0.00%
MFRA TRUST	552754AA1	Residential MBS (non-agency)	3,093,000	3/25/2065	0.05%
MFRA TRUST	55283FAC2	Residential MBS (non-agency)	995,078	4/25/2065	0.04%
MILL CITY MORTGAGE TRUST	59980XAC1	Residential MBS (non-agency)	14,785,000	8/25/2058	0.00%
MILL CITY MORTGAGE TRUST	59980CAG8	Residential MBS (non-agency)	943,150	1/25/2061	0.06%
MORTGAGEIT TRUST	61915RAU0	Residential MBS (non-agency)	2,832,000	12/25/2035	0.01%
NEW RESIDENTIAL MORTGAGE LOAN TRUST	64828FCS9	Residential MBS (non-agency)	259,950	1/25/2048	0.01%
NEW RESIDENTIAL MORTGAGE LOAN TRUST	64829LAA6	Residential MBS (non-agency)	41,410,000	11/25/2056	0.00%
NEW RESIDENTIAL MORTGAGE LOAN TRUST	64829VAA4	Residential MBS (non-agency)	206,638	12/25/2057	0.01%
NEW RESIDENTIAL MORTGAGE LOAN TRUST	64830HAA2	Residential MBS (non-agency)	3,720,000	2/25/2059	0.03%
NEW RESIDENTIAL MORTGAGE LOAN TRUST	64830PAC0	Residential MBS (non-agency)	50,113,472	11/25/2059	0.01%
NEW RESIDENTIAL MORTGAGE LOAN TRUST	64830VAB9	Residential MBS (non-agency)	14,467,381	1/26/2060	0.01%
NMLT TRUST	62923JAB8	Residential MBS (non-agency)	2,352,260	5/25/2056	0.06%
NMLT TRUST	62923JAC6	Residential MBS (non-agency)	5,964,000	5/25/2056	0.06%
OAKTOWN RE	92837KAA9	Residential MBS (non-agency)	12,087,000	8/25/2055	0.02%
ONSLow BAY MORTGAGE LOAN TRUST	67113KAD0	Residential MBS (non-agency)	13,180,000	6/25/2059	0.00%
ONSLow BAY MORTGAGE LOAN TRUST	67115DAC6	Residential MBS (non-agency)	3,664,030	10/25/2061	0.00%
PRKCM 2021-AFC1 TRUST	69357TAB6	Residential MBS (non-agency)	10,355,000	8/25/2056	0.02%
PRPM LLC	69360GAA1	Residential MBS (non-agency)	4,761,000	7/25/2051	0.07%
PUGET ENERGY INC	89180LAA6	Residential MBS (non-agency)	6,446,116	12/25/2061	0.04%
RADNOR RE LTD	750493AA6	Residential MBS (non-agency)	342,293	1/25/2030	0.01%
RESIDENTIAL MORTGAGE LOAN TRUST	76119NAA5	Residential MBS (non-agency)	25,428,000	9/25/2059	0.01%
RESIDENTIAL MORTGAGE LOAN TRUST	76119CAC5	Residential MBS (non-agency)	44,143	1/26/2060	0.00%
RMF BUYOUT ISSUANCE TRUST	76971EAA2	Residential MBS (non-agency)	3,742,000	10/25/2050	0.04%
SGR RESIDENTIAL MORTGAGE TRUST	78432YAC3	Residential MBS (non-agency)	1,581,000	12/25/2061	0.01%

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Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
SGR RESIDENTIAL MORTGAGE TRUST	78433QAB1	Residential MBS (non-agency)	3,376,511	3/27/2062	0.06%
SGR RESIDENTIAL MORTGAGE TRUST	81882JAA9	Residential MBS (non-agency)	4,127,000	5/25/2065	0.01%
STARVEST EMERGING MARKETS CBO I	85573HAC4	Residential MBS (non-agency)	2,074,087	5/25/2065	0.03%
STARWOOD MORTGAGE RESIDENTIAL TRUST	85572JAB3	Residential MBS (non-agency)	12,810,000	9/27/2049	0.06%
STARWOOD MORTGAGE RESIDENTIAL TRUST	85573DCA5	Residential MBS (non-agency)	992,065	4/25/2060	0.07%
STARWOOD MORTGAGE RESIDENTIAL TRUST	85573DAA7	Residential MBS (non-agency)	945,000	4/25/2060	0.01%
STARWOOD MORTGAGE RESIDENTIAL TRUST	85573MAB5	Residential MBS (non-agency)	4,883,000	4/25/2065	0.02%
STARWOOD MORTGAGE RESIDENTIAL TRUST	85573MAC3	Residential MBS (non-agency)	12,000,000	4/25/2065	0.07%
STARWOOD MORTGAGE RESIDENTIAL TRUST	85573TAA2	Residential MBS (non-agency)	1,129,880	12/25/2066	0.21%
STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST	863579CQ9	Residential MBS (non-agency)	10,124,000	10/25/2034	0.01%
TOORAK MORTGAGE CORP	89688WAB7	Residential MBS (non-agency)	1,643,252	7/25/2056	0.02%
TOWD POINT MORTGAGE TRUST	89177EAB5	Residential MBS (non-agency)	7,403,000	10/25/2048	0.01%
TOWD POINT MORTGAGE TRUST	89171UAE9	Residential MBS (non-agency)	1,100,272	4/25/2055	0.04%
TOWD POINT MORTGAGE TRUST	89171UAG4	Residential MBS (non-agency)	823,000	4/25/2055	0.01%
TOWD POINT MORTGAGE TRUST	89172RAC9	Residential MBS (non-agency)	7,434,000	4/25/2055	0.08%
TOWD POINT MORTGAGE TRUST	89172PAD1	Residential MBS (non-agency)	7,990,000	8/25/2055	0.02%
TOWD POINT MORTGAGE TRUST	89172UAB4	Residential MBS (non-agency)	5,965,000	7/25/2056	0.02%
TOWD POINT MORTGAGE TRUST	89173CAD9	Residential MBS (non-agency)	5,500,000	10/25/2056	0.11%
TOWD POINT MORTGAGE TRUST	89173FAB6	Residential MBS (non-agency)	4,154,264	10/25/2056	0.03%
TOWD POINT MORTGAGE TRUST	89173UAA5	Residential MBS (non-agency)	11,762,000	6/25/2057	0.01%
TOWD POINT MORTGAGE TRUST	89175JAB6	Residential MBS (non-agency)	392	10/25/2057	0.04%
TOWD POINT MORTGAGE TRUST	89175JAA8	Residential MBS (non-agency)	2,636,808	10/25/2057	0.01%
TOWD POINT MORTGAGE TRUST	89176EAA8	Residential MBS (non-agency)	25,000,000	1/25/2058	0.02%
TOWD POINT MORTGAGE TRUST	89177BAA3	Residential MBS (non-agency)	1,082,000	3/25/2058	0.02%
TOWD POINT MORTGAGE TRUST	89175VAA1	Residential MBS (non-agency)	1,909,175	3/25/2058	0.01%
TOWD POINT MORTGAGE TRUST	89177JAB4	Residential MBS (non-agency)	141,567	12/25/2058	0.02%
TOWD POINT MORTGAGE TRUST	89178BAA2	Residential MBS (non-agency)	55,774,000	10/25/2059	0.02%
TOWD POINT MORTGAGE TRUST	89179JAA4	Residential MBS (non-agency)	102,925	10/25/2060	0.02%
VERUS SECURITIZATION TRUST	92537HAB7	Residential MBS (non-agency)	541,870	7/25/2059	0.03%
VERUS SECURITIZATION TRUST	92537JAA5	Residential MBS (non-agency)	10,000,000	7/25/2059	0.01%
VERUS SECURITIZATION TRUST	92537MAE0	Residential MBS (non-agency)	1,063,129	11/25/2059	0.04%
VERUS SECURITIZATION TRUST	92536PAE4	Residential MBS (non-agency)	1,034,293	1/25/2060	0.02%
VERUS SECURITIZATION TRUST	92536PAD6	Residential MBS (non-agency)	195,065,176	1/25/2060	0.05%
VERUS SECURITIZATION TRUST	92537TAA3	Residential MBS (non-agency)	134,695	3/25/2060	0.01%
VERUS SECURITIZATION TRUST	92537TAD7	Residential MBS (non-agency)	1,131,755	3/25/2060	0.02%
VERUS SECURITIZATION TRUST	92537UAA0	Residential MBS (non-agency)	1,500,000	5/25/2060	0.01%
VERUS SECURITIZATION TRUST	92537UAC6	Residential MBS (non-agency)	6,148,000	5/25/2060	0.03%
VERUS SECURITIZATION TRUST	92538EAC1	Residential MBS (non-agency)	7,131,000	4/25/2064	0.01%
VERUS SECURITIZATION TRUST	92538CAB7	Residential MBS (non-agency)	9,800,000	5/25/2065	0.02%
VERUS SECURITIZATION TRUST	92538WAC1	Residential MBS (non-agency)	4,945,000	1/25/2067	0.07%
VERUS SECURITIZATION TRUST	92538WAB3	Residential MBS (non-agency)	10,364,000	1/25/2067	0.14%
VISIO TRUST	92837KAC5	Residential MBS (non-agency)	463,000	8/25/2055	0.02%

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Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
VISIO TRUST	92837MAB3	Residential MBS (non-agency)	329,251	11/25/2055	0.01%
VISIO TRUST	92837UAC3	Residential MBS (non-agency)	15,470,000	5/25/2056	0.01%
VISIO TRUST	92837UAB5	Residential MBS (non-agency)	1,521,373	5/25/2056	0.02%
VISTA POINT SECURITIZATION TRUST	92838WAC8	Residential MBS (non-agency)	4,367,000	3/25/2065	0.08%
VISTA POINT SECURITIZATION TRUST	92838WAA2	Residential MBS (non-agency)	9,430,000	3/25/2065	0.01%
VISTA POINT SECURITIZATION TRUST	92838WAB0	Residential MBS (non-agency)	5,292,957	3/25/2065	0.01%
WAMU MORTGAGE PASS THROUGH CERTIFICATES	92922FD70	Residential MBS (non-agency)	1,914,000	1/25/2045	0.01%
WAMU MORTGAGE PASS THROUGH CERTIFICATES	92922FC97	Residential MBS (non-agency)	1,342,677	1/25/2045	0.00%
WAMU MORTGAGE PASS THROUGH CERTIFICATES	939336X40	Residential MBS (non-agency)	11,147,742	1/25/2045	0.01%
WAMU MORTGAGE PASS THROUGH CERTIFICATES	92922FJ25	Residential MBS (non-agency)	342,000	4/25/2045	0.02%
WAMU MORTGAGE PASS THROUGH CERTIFICATES	92922FR91	Residential MBS (non-agency)	2,373,616	7/25/2045	0.02%
WAMU MORTGAGE PASS THROUGH CERTIFICATES	92922F2G2	Residential MBS (non-agency)	3,903,067	8/25/2045	0.03%
WELLS FARGO HOME EQUITY TRUST	94980GBF7	Residential MBS (non-agency)	2,078,000	10/25/2034	0.04%
JACKSON NATIONAL LIFE INSURANCE CO.	-	Traditional GICs	100,000,000	3/29/2023	1.15%
JACKSON NATIONAL LIFE INSURANCE CO.	-	Traditional GICs	100,000,000	6/28/2023	0.76%
JACKSON NATIONAL LIFE INSURANCE CO.	-	Traditional GICs	100,000,000	12/27/2023	0.75%
JACKSON NATIONAL LIFE INSURANCE CO.	-	Traditional GICs	100,000,000	12/29/2026	1.01%
LINCOLN NATIONAL LIFE INSURANCE CO.	-	Traditional GICs	50,000,000	11/23/2026	0.67%
METROPOLITAN LIFE INSURANCE CO.	-	Traditional GICs	50,000,000	12/27/2022	0.75%
METROPOLITAN LIFE INSURANCE CO.	-	Traditional GICs	50,000,000	12/27/2023	0.35%
METROPOLITAN LIFE INSURANCE CO.	-	Traditional GICs	100,000,000	3/28/2024	0.36%
METROPOLITAN LIFE INSURANCE CO.	-	Traditional GICs	50,000,000	3/28/2024	0.73%
METROPOLITAN LIFE INSURANCE CO.	-	Traditional GICs	51,195,000	6/27/2024	1.07%
METROPOLITAN LIFE INSURANCE CO.	-	Traditional GICs	50,000,000	9/27/2024	0.71%
METROPOLITAN LIFE INSURANCE CO.	-	Traditional GICs	107,932,225	12/27/2024	0.71%
METROPOLITAN LIFE INSURANCE CO.	-	Traditional GICs	80,419,519	12/27/2024	0.71%
METROPOLITAN LIFE INSURANCE CO.	-	Traditional GICs	27,032,732	6/26/2026	0.68%
METROPOLITAN LIFE INSURANCE CO.	-	Traditional GICs	53,509,512	9/28/2026	0.34%
METROPOLITAN LIFE INSURANCE CO.	-	Traditional GICs	53,799,565	9/28/2026	0.34%
MINNESOTA LIFE INSURANCE CO.	-	Traditional GICs	100,000,000	6/27/2024	0.36%
MINNESOTA LIFE INSURANCE CO.	-	Traditional GICs	150,000,000	9/27/2024	0.71%
MINNESOTA LIFE INSURANCE CO.	-	Traditional GICs	102,580,000	6/26/2026	0.34%
MINNESOTA LIFE INSURANCE CO.	-	Traditional GICs	100,000,000	9/28/2026	0.34%
PRINCIPAL LIFE INSURANCE CO.	-	Traditional GICs	100,000,000	6/28/2022	0.19%
PRINCIPAL LIFE INSURANCE CO.	-	Traditional GICs	50,000,000	9/28/2022	0.75%
PRINCIPAL LIFE INSURANCE CO.	-	Traditional GICs	50,000,000	3/29/2023	0.57%
PRINCIPAL LIFE INSURANCE CO.	-	Traditional GICs	110,000,000	6/28/2023	0.38%
PRINCIPAL LIFE INSURANCE CO.	-	Traditional GICs	110,000,000	9/27/2023	0.38%
PRINCIPAL LIFE INSURANCE CO.	-	Traditional GICs	50,000,000	6/27/2024	0.35%
PRINCIPAL LIFE INSURANCE CO.	-	Traditional GICs	30,000,000	12/27/2024	0.71%
PRINCIPAL LIFE INSURANCE CO.	-	Traditional GICs	50,000,000	3/28/2025	1.06%
PRINCIPAL LIFE INSURANCE CO.	-	Traditional GICs	50,000,000	6/26/2025	0.67%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
PRINCIPAL LIFE INSURANCE CO.	-	Traditional GICs	50,000,000	9/26/2025	0.67%
PRINCIPAL LIFE INSURANCE CO.	-	Traditional GICs	100,000,000	12/29/2025	0.68%
PRINCIPAL LIFE INSURANCE CO.	-	Traditional GICs	50,000,000	12/29/2025	0.67%
PRINCIPAL LIFE INSURANCE CO.	-	Traditional GICs	150,000,000	3/27/2026	0.34%
PRUDENTIAL LIFE INS. COMPANY OF AMERICA	-	Traditional GICs	60,000,000	10/16/2023	0.23%
UNITED OF OMAHA LIFE INSURANCE CO.	-	Traditional GICs	60,000,000	6/27/2024	0.35%
UNITED OF OMAHA LIFE INSURANCE CO.	-	Traditional GICs	60,000,000	6/26/2025	0.34%
UNITED OF OMAHA LIFE INSURANCE CO.	-	Traditional GICs	60,000,000	3/27/2026	1.02%
UNITED OF OMAHA LIFE INSURANCE CO.	-	Traditional GICs	60,000,000	6/26/2026	0.34%
UNITED OF OMAHA LIFE INSURANCE CO.	-	Traditional GICs	145,000,000	9/28/2026	0.34%
UNITED OF OMAHA LIFE INSURANCE CO.	-	Traditional GICs	150,000,000	3/29/2027	0.33%
UNITED STATES TREASURY	912828YW4	U.S. Treasury/agency	8,965,587	12/15/2022	0.33%
UNITED STATES TREASURY	912828P38	U.S. Treasury/agency	804,612	1/31/2023	0.74%
UNITED STATES TREASURY	912828P79	U.S. Treasury/agency	49,960,333	2/28/2023	0.74%
UNITED STATES TREASURY	912828R28	U.S. Treasury/agency	3,000,000	4/30/2023	0.41%
UNITED STATES TREASURY	912828R69	U.S. Treasury/agency	408,159	5/31/2023	0.41%
UNITED STATES TREASURY	912828S35	U.S. Treasury/agency	404,682	6/30/2023	0.40%
UNITED STATES TREASURY	912828S92	U.S. Treasury/agency	49,972,875	7/31/2023	0.40%
UNITED STATES TREASURY	912828T26	U.S. Treasury/agency	320,736	9/30/2023	0.40%
UNITED STATES TREASURY	912828V80	U.S. Treasury/agency	6,760,000	1/31/2024	0.97%
UNITED STATES TREASURY	912828W71	U.S. Treasury/agency	1,152,235	3/31/2024	1.01%
UNITED STATES TREASURY	91282CCC3	U.S. Treasury/agency	118,250,901	5/15/2024	0.65%
UNITED STATES TREASURY	912828YE4	U.S. Treasury/agency	53,410,000	8/31/2024	0.98%
UNITED STATES TREASURY	9128284F4	U.S. Treasury/agency	629,516	3/31/2025	0.34%
UNITED STATES TREASURY	912828ZW3	U.S. Treasury/agency	7,578,000	6/30/2025	0.63%
UNITED STATES TREASURY	912828M56	U.S. Treasury/agency	8,635,000	11/15/2025	0.34%
UNITED STATES TREASURY	91282CBH3	U.S. Treasury/agency	-426,425,000	1/31/2026	0.62%
UNITED STATES TREASURY	91282CBT7	U.S. Treasury/agency	4,468,000	3/31/2026	0.94%
UNITED STATES TREASURY	912828V98	U.S. Treasury/agency	31,516,863	2/15/2027	0.07%
UNITED STATES TREASURY	9128286T2	U.S. Treasury/agency	1,892,849	5/15/2029	0.67%
1.80 R ISWP FWD SOFR P 06/15/2024	99NG289D6	Cash and equivalents	3,418,850	6/15/2024	-0.04%
1.85 R ISWP FWD SOFR P 06/15/2027	99NG289E4	Cash and equivalents	-1,857,000	6/15/2027	0.14%
1.95 R ISWP FWD SOFR P 06/15/2032	99NG289F1	Cash and equivalents	13,458,303	6/15/2032	0.05%
2.00 R ISWP FWD SOFR P 06/15/2042	99NG049U9	Cash and equivalents	2,700,000	6/15/2042	-0.01%
ATLANTIC ASSET SECUR	04821UDM1	Cash and equivalents	100,000,000	4/21/2022	0.33%
BARCLAYS BK PLC	06742XH34	Cash and equivalents	150,000,000	4/25/2022	0.33%
LIBERTY FUNDING LLC	53127UD15	Cash and equivalents	50,000,000	4/1/2022	0.14%
MATCHPOINT FINANCE PLC	57666BDR8	Cash and equivalents	100,000,000	4/25/2022	0.33%
MATCHPOINT FINANCE PLC	57666BE30	Cash and equivalents	50,000,000	5/3/2022	0.33%
NATIONAL BK OF CANAD	63307MDB2	Cash and equivalents	150,000,000	4/11/2022	0.24%
NRW. BANK	62939MD12	Cash and equivalents	100,000,000	4/1/2022	0.17%
PUTNAM MONEY MARKET PORTFOLIO	74699B9K4	Cash and equivalents	100,000,000	4/1/2022	3.70%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
TORONTO DOMINION BANK	89119BDT0	Cash and equivalents	10,000,000	4/27/2022	0.22%
US 10YR NOTE (CBT)JUN22 TYM2	99L097FY5	Cash and equivalents	446,000	6/30/2022	0.00%
US 10YR ULTRA FUT JUN22 UXYM2	99L096FY7	Cash and equivalents	3,000,000	6/30/2022	0.00%
US 2YR NOTE (CBT) JUN22 TUM2	99L095GY8	Cash and equivalents	13,083,000	7/6/2022	0.00%
US 5YR NOTE (CBT) JUN22 FVM2	99L093GY3	Cash and equivalents	4,992,000	7/6/2022	0.00%
CASH AND EQUIVALENTS	-	Cash and equivalents	175,531	1/0/1900	4.48%

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

