

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL HOME LOAN MORTGAGE CORPORATION	31329LDW9	Agency MBS	314,206	2/1/2028	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132ADZK7	Agency MBS	6,131,256	5/1/2031	0.06%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132A07F7	Agency MBS	12,292	6/1/2035	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132A35B2	Agency MBS	2,439,614	7/1/2042	0.02%
FEDERAL HOME LOAN MORTGAGE CORPORATION	31326FKE7	Agency MBS	3,083,876	2/1/2043	0.03%
FEDERAL HOME LOAN MORTGAGE CORPORATION	31326FKC1	Agency MBS	3,200,383	2/1/2043	0.03%
FEDERAL HOME LOAN MORTGAGE CORPORATION	31329MU32	Agency MBS	410,997	3/1/2043	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	31300MBK8	Agency MBS	2,889,817	3/1/2043	0.03%
FEDERAL HOME LOAN MORTGAGE CORPORATION	31394JDB0	Agency MBS	991	7/25/2043	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	31394PPV9	Agency MBS	1,025	10/25/2043	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3131XQEG7	Agency MBS	262,514	7/1/2044	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3131XQKR6	Agency MBS	637,747	8/1/2044	0.01%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3131XQTV8	Agency MBS	216,780	11/1/2044	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132AAQY3	Agency MBS	329,428	12/1/2044	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3131XRJN5	Agency MBS	129,340	3/1/2045	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3131XYCD9	Agency MBS	2,727,114	11/1/2047	0.03%
FEDERAL HOME LOAN MORTGAGE CORPORATION	31329PBS1	Agency MBS	2,864,521	5/1/2048	0.03%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3131YCGH3	Agency MBS	152,275	10/1/2048	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3131Y3TL0	Agency MBS	1,930,515	10/1/2048	0.02%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132ADZF8	Agency MBS	7,163,579	12/1/2048	0.07%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3131YCH66	Agency MBS	136,687	12/1/2048	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3131Y9DS9	Agency MBS	4,355,148	1/1/2049	0.04%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3131YCJT4	Agency MBS	153,026	2/1/2049	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	31334YDR5	Agency MBS	121,296	6/1/2049	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3133KGGK8	Agency MBS	17,874,987	7/1/2049	0.17%
FEDERAL HOME LOAN MORTGAGE CORPORATION	31346YWY5	Agency MBS	362,427	11/1/2049	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3133A0WN0	Agency MBS	1,128,230	12/1/2049	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC040056	Agency MBS	46	12/31/2020	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC044058	Agency MBS	18	12/31/2020	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC044066	Agency MBS	489	12/31/2021	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNE054048	Agency MBS	621	12/31/2024	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNE054055	Agency MBS	1,786	5/1/2025	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA090954	Agency MBS	1,474	12/31/2025	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136APYD8	Agency MBS	568,845	10/25/2026	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417DBD4	Agency MBS	2,344,678	10/1/2027	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417ELF6	Agency MBS	1,302,029	1/1/2028	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417ER52	Agency MBS	1,190,234	1/1/2028	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EKJA4	Agency MBS	546,277	1/1/2028	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418AP85	Agency MBS	1,162,753	2/1/2028	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417EUV1	Agency MBS	23,103	2/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138W5Q76	Agency MBS	616,947	2/1/2028	0.01%

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FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138M9WR8	Agency MBS	1,826,489	7/1/2028	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138W9AB6	Agency MBS	3,378,639	7/1/2028	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138W9J76	Agency MBS	4,710,975	8/1/2028	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WWN39	Agency MBS	4,590,706	8/1/2028	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418AWC8	Agency MBS	1,412,391	8/1/2028	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140J7MG7	Agency MBS	9,880,142	12/1/2030	0.09%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31391ANB1	Agency MBS	9,403	7/1/2031	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA070022	Agency MBS	16,698	12/31/2032	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31400QBP7	Agency MBS	7,236	3/1/2033	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393C6U2	Agency MBS	20	6/25/2033	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393YZ99	Agency MBS	309	3/25/2034	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044043	Agency MBS	58,178	12/31/2034	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA060056	Agency MBS	8,371	12/31/2035	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044050	Agency MBS	7,179	12/31/2035	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31409VC76	Agency MBS	57,255	2/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410FDX0	Agency MBS	56,415	7/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31371MWJ2	Agency MBS	104,197	8/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411AFK6	Agency MBS	65,484	12/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA060064	Agency MBS	200,981	12/31/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA054067	Agency MBS	1,622,024	12/31/2036	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA064066	Agency MBS	14,733	12/31/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31371M5N3	Agency MBS	85,741	1/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA050073	Agency MBS	12,651	2/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA060072	Agency MBS	56,176	2/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AJRY4	Agency MBS	489,973	2/25/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411H6U9	Agency MBS	89,115	8/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EPVM3	Agency MBS	4,107,114	1/1/2038	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KD50	Agency MBS	120,247	3/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KJD7	Agency MBS	1,739,979	6/1/2038	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044092	Agency MBS	1,038	7/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KM84	Agency MBS	403,439	7/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418MGR7	Agency MBS	539,200	10/1/2038	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419BBR5	Agency MBS	209,889	10/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418MC91	Agency MBS	651,528	11/1/2038	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044084	Agency MBS	537	12/31/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31416CKF2	Agency MBS	168,057	4/1/2039	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA050107	Agency MBS	4,957,310	7/1/2039	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419AA64	Agency MBS	219,735	10/1/2039	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419A4K0	Agency MBS	213,569	10/1/2039	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EGE26	Agency MBS	206,752	6/1/2040	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EHW40	Agency MBS	329,167	9/1/2040	0.00%

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FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ELTQ6	Agency MBS	1,524,698	10/1/2040	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ELCH4	Agency MBS	545,796	5/1/2041	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EPT20	Agency MBS	376,594	5/1/2041	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31392JYJ2	Agency MBS	1,745	8/25/2042	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138APEH7	Agency MBS	526,629	10/1/2042	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393E6M6	Agency MBS	863	1/25/2043	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138NYG66	Agency MBS	4,807,309	2/1/2043	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417GAS5	Agency MBS	468,684	4/1/2043	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417GHS8	Agency MBS	7,166,489	5/1/2043	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138X46X3	Agency MBS	2,116,458	7/1/2043	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140J8DJ9	Agency MBS	11,134,888	9/1/2043	0.11%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138X9TK5	Agency MBS	341,795	10/1/2043	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393XGT8	Agency MBS	551	2/25/2044	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138XW2X5	Agency MBS	517,500	7/1/2044	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138XY7E8	Agency MBS	74,583	7/1/2044	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y9DA3	Agency MBS	459,068	12/1/2044	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138YND46	Agency MBS	791,044	5/1/2045	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7CJ9	Agency MBS	1,379,575	8/1/2045	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ET7G5	Agency MBS	3,141,475	9/1/2045	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7C34	Agency MBS	1,249,888	10/1/2045	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7E99	Agency MBS	2,232,929	10/1/2046	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7E57	Agency MBS	1,417,566	10/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7FA5	Agency MBS	919,140	11/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJQP5	Agency MBS	2,496,935	12/1/2046	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7FF4	Agency MBS	801,657	12/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJTE8	Agency MBS	1,470,806	1/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHAX5	Agency MBS	528,710	1/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FS5S8	Agency MBS	3,973,827	2/1/2047	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418CG32	Agency MBS	1,642,516	2/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJZG6	Agency MBS	2,537,564	2/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FQH42	Agency MBS	500,746	3/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FTNV9	Agency MBS	1,718,889	3/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FTML2	Agency MBS	388,423	3/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FN2H6	Agency MBS	1,371,308	3/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140J5JS9	Agency MBS	7,671,713	3/1/2047	0.08%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FN2K9	Agency MBS	1,436,163	4/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H1HT0	Agency MBS	485,409	9/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H25H7	Agency MBS	1,318,336	10/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H24V7	Agency MBS	2,097,647	10/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H25U8	Agency MBS	1,994,929	10/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140GV3U7	Agency MBS	2,398,669	1/1/2048	0.02%

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FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H3R65	Agency MBS	3,203,562	3/1/2048	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140HHST3	Agency MBS	4,758,272	6/1/2048	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140HQDC6	Agency MBS	2,929,509	8/1/2048	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JHQN6	Agency MBS	1,496,792	9/1/2048	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JJDL0	Agency MBS	1,075,636	10/1/2048	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JKAB2	Agency MBS	1,522,239	11/1/2048	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JK4H6	Agency MBS	1,024,379	11/1/2048	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140HPC62	Agency MBS	7,106,454	1/1/2049	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JKL87	Agency MBS	498,809	1/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JACP1	Agency MBS	5,577,781	2/1/2049	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JQWK5	Agency MBS	1,092,065	2/1/2049	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JQ2R3	Agency MBS	2,873,953	3/1/2049	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JXZG6	Agency MBS	588,680	8/1/2049	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JQUW1	Agency MBS	2,818,806	8/1/2049	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140X43E4	Agency MBS	20,584,818	9/1/2049	0.20%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140K2V84	Agency MBS	987,087	10/1/2049	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140K4CQ1	Agency MBS	382,399	11/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140K4B58	Agency MBS	1,662,715	11/1/2049	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F060675	Agency MBS	6,000,000	7/1/2050	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F042673	Agency MBS	-20,000,000	7/1/2050	-0.19%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F040677	Agency MBS	-14,000,000	7/1/2050	-0.13%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXC59	Agency MBS	4,643,074	5/1/2056	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXDF6	Agency MBS	5,435,811	6/1/2056	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXFM9	Agency MBS	10,981,590	1/1/2057	0.11%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNA064099	Agency MBS	126	7/10/2013	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNA064990	Agency MBS	4,399	12/31/2029	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36202DJ85	Agency MBS	46	10/20/2030	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36201TQL4	Agency MBS	29,565	5/15/2033	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNA064081	Agency MBS	1,974	12/31/2038	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36296XUB8	Agency MBS	986,158	4/15/2039	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36230SAL8	Agency MBS	63,859	12/20/2040	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	38379E2W1	Agency MBS	490,706	5/20/2041	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36178WRV3	Agency MBS	271,824	11/15/2042	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36180DL62	Agency MBS	185,147	1/15/2043	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36181B4F4	Agency MBS	1,589,777	12/15/2043	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182D7A7	Agency MBS	1,170,588	5/15/2044	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182D6V2	Agency MBS	726,571	5/15/2044	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182RXH2	Agency MBS	377,234	6/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182YUF4	Agency MBS	273,372	9/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182YUH0	Agency MBS	273,148	9/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183B6Y9	Agency MBS	749,147	9/20/2044	0.01%

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GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183EZN5	Agency MBS	785,854	10/20/2044	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182NC76	Agency MBS	148,495	10/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183HRX5	Agency MBS	93,968	10/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183XDK3	Agency MBS	321,475	1/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183RX40	Agency MBS	159,835	1/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183JLC3	Agency MBS	322,259	2/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184FP44	Agency MBS	438,152	2/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184CDG7	Agency MBS	612,930	3/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184DX24	Agency MBS	1,578,139	4/20/2045	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A0R40	Agency MBS	1,378,560	8/15/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A8LN7	Agency MBS	697,326	9/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189CAJ9	Agency MBS	67,146	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189XMA9	Agency MBS	129,265	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A1GG3	Agency MBS	41,596	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A1GL2	Agency MBS	281,770	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A9JG3	Agency MBS	393,985	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FR67	Agency MBS	920,355	10/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A9K48	Agency MBS	301,207	10/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189USX9	Agency MBS	1,377,201	11/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189ECH7	Agency MBS	1,161,794	1/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36193EST8	Agency MBS	930,953	1/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189S5U5	Agency MBS	1,732,866	2/20/2046	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36192SV64	Agency MBS	344,060	2/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189S5L5	Agency MBS	1,176,007	3/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36179SGK7	Agency MBS	2,981,535	7/20/2046	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36194GPR9	Agency MBS	2,269,837	8/20/2046	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36194HHW5	Agency MBS	3,718,836	10/20/2046	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36196FZH0	Agency MBS	357,154	10/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36196BX81	Agency MBS	843,104	11/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36196GE40	Agency MBS	5,538,562	2/20/2047	0.05%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36197LWP1	Agency MBS	8,735,789	5/20/2047	0.09%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AQG29	Agency MBS	1,065,745	6/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AQU56	Agency MBS	716,696	7/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AW5H5	Agency MBS	4,218,010	7/20/2047	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B0TM7	Agency MBS	899,601	8/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B8K49	Agency MBS	2,013,125	8/20/2047	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AWZE9	Agency MBS	2,470,442	9/20/2047	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B0XB6	Agency MBS	1,436,810	9/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B8GJ1	Agency MBS	3,346,105	10/20/2047	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AUCA6	Agency MBS	1,131,032	10/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36197F2T9	Agency MBS	437,898	11/15/2047	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36197F2U6	Agency MBS	365,622	11/15/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617ATK28	Agency MBS	447,820	11/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BUS67	Agency MBS	1,472,796	11/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BUS26	Agency MBS	1,122,626	11/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BUS59	Agency MBS	1,104,778	11/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BJUW2	Agency MBS	313,531	11/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617ATK85	Agency MBS	570,679	11/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BGQR4	Agency MBS	1,436,000	11/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617G7FJ9	Agency MBS	1,996,553	1/20/2048	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BTXB3	Agency MBS	1,311,833	1/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GCYW8	Agency MBS	1,040,443	2/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4W7	Agency MBS	1,200,241	2/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4X5	Agency MBS	1,201,113	2/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4Y3	Agency MBS	911,492	2/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4Z0	Agency MBS	1,246,213	2/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GKPY6	Agency MBS	1,129,150	4/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BRJM9	Agency MBS	1,468,903	4/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GQXB4	Agency MBS	1,798,715	4/20/2048	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617G0SZ4	Agency MBS	282,928	5/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617G0S27	Agency MBS	217,342	5/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GQYF4	Agency MBS	1,009,953	5/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617G9HS3	Agency MBS	330,478	6/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HFVU6	Agency MBS	1,877,844	9/20/2048	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HF3C8	Agency MBS	1,321,089	10/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGBV5	Agency MBS	1,145,892	11/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617J0HU4	Agency MBS	1,068,687	12/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJZ25	Agency MBS	1,112,140	12/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGM68	Agency MBS	3,177,685	1/20/2049	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617J7WM0	Agency MBS	1,281,956	1/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGM76	Agency MBS	1,271,930	1/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JCCC3	Agency MBS	2,444,835	1/20/2049	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ2S4	Agency MBS	780,648	1/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JDN39	Agency MBS	784,616	2/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGSK1	Agency MBS	2,613,798	2/20/2049	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617J16Q3	Agency MBS	2,431,317	2/20/2049	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617J4E47	Agency MBS	2,551,714	2/20/2049	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HNPP8	Agency MBS	7,938,847	2/20/2049	0.08%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGTT1	Agency MBS	872,442	2/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJVH6	Agency MBS	411,318	2/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ2R6	Agency MBS	599,922	2/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ4B9	Agency MBS	498,918	2/20/2049	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ3Z7	Agency MBS	683,291	3/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ4A1	Agency MBS	588,506	3/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ4C7	Agency MBS	721,399	3/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JSE28	Agency MBS	331,954	3/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JLLA7	Agency MBS	984,992	4/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JFFY5	Agency MBS	1,384,950	4/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JUUV1	Agency MBS	270,798	4/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ4U7	Agency MBS	793,204	4/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617K4U70	Agency MBS	491,785	5/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JSDT0	Agency MBS	246,206	5/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JSDH6	Agency MBS	221,986	5/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JSF43	Agency MBS	528,118	5/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617KJW67	Agency MBS	634,499	6/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617L9UV5	Agency MBS	517,459	6/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BYLB5	Agency MBS	1,047,583	7/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617L6VC2	Agency MBS	1,363,462	8/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LDUA2	Agency MBS	1,416,182	8/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LADV1	Agency MBS	552,135	8/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617KQAS7	Agency MBS	451,682	8/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JSVJ2	Agency MBS	1,952,015	8/20/2049	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LMU20	Agency MBS	1,102,110	9/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LMUZ7	Agency MBS	562,706	9/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LKT B6	Agency MBS	307,545	9/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LCDT2	Agency MBS	7,237,455	9/20/2049	0.07%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LSDJ9	Agency MBS	755,670	10/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LSDU4	Agency MBS	895,156	10/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617L6VZ1	Agency MBS	3,261,731	10/20/2049	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LKWK2	Agency MBS	185,343	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LKWJ5	Agency MBS	199,055	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LSDS9	Agency MBS	1,689,212	10/20/2049	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LED43	Agency MBS	1,322,402	10/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LQZX8	Agency MBS	1,185,204	10/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LNFQ2	Agency MBS	1,023,718	10/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LED50	Agency MBS	1,750,557	10/20/2049	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LEDJ0	Agency MBS	1,411,427	10/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LEKS2	Agency MBS	2,173,291	10/20/2049	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LCGS1	Agency MBS	902,507	11/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617L6V73	Agency MBS	742,310	11/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LEML5	Agency MBS	2,294,104	11/20/2049	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LXV41	Agency MBS	3,281,388	11/20/2049	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LUSW9	Agency MBS	1,817,488	11/20/2049	0.02%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LEQ98	Agency MBS	3,711,580	11/20/2049	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617M1BJ9	Agency MBS	2,306,509	11/20/2049	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617M1A50	Agency MBS	481,495	12/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LJPS6	Agency MBS	2,372,056	12/20/2049	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LJP31	Agency MBS	5,144,540	12/20/2049	0.05%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LCC55	Agency MBS	1,336,553	12/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LCC48	Agency MBS	7,826,284	12/20/2049	0.08%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617MBCM9	Agency MBS	1,836,731	12/20/2049	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LSP64	Agency MBS	1,760,729	1/20/2050	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617M6ES5	Agency MBS	4,385,443	1/20/2050	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617M6EU0	Agency MBS	11,106,004	1/20/2050	0.11%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LEVP6	Agency MBS	1,728,298	1/20/2050	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JNM38	Agency MBS	1,705,008	1/20/2050	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LXWJ7	Agency MBS	3,838,930	1/20/2050	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617MDDF9	Agency MBS	3,193,488	2/20/2050	0.03%
ALLY AUTO RECEIVABLES TRUST	02007JAD9	Asset-backed securities	3,195,000	7/17/2023	0.03%
ALLY AUTO RECEIVABLES TRUST	02004WAC5	Asset-backed securities	3,120,000	9/15/2023	0.03%
AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST	02582JH4	Asset-backed securities	4,725,000	4/15/2024	0.04%
BA CREDIT CARD TRUST	05522RDA3	Asset-backed securities	12,285,000	12/15/2023	0.11%
BANK OF THE WEST AUTO TRUST	065606AB1	Asset-backed securities	5,610,047	10/17/2022	0.05%
CANADIAN PACER AUTO RECEIVABLES TRUST	13645YAB5	Asset-backed securities	10,815,000	11/21/2022	0.10%
CARMAX AUTO OWNER TRUST	14315VAE2	Asset-backed securities	18,000,000	5/15/2025	0.17%
CARMAX AUTO OWNER TRUST	14315VAF9	Asset-backed securities	6,500,000	8/15/2025	0.06%
CARMAX INC	14315NAD2	Asset-backed securities	8,950,000	8/15/2024	0.09%
CARMAX INC	14315PAD7	Asset-backed securities	3,750,000	8/15/2024	0.03%
CITIGROUP INC	17305EGF6	Asset-backed securities	18,545,000	8/8/2024	0.17%
DISCOVER MOCARDR CO LTF	254683CE3	Asset-backed securities	13,380,000	8/15/2025	0.12%
FINANCE OF AMERICA	31739HAB1	Asset-backed securities	1,000,000	4/25/2029	0.01%
FINANCE OF AMERICA	31735NAD8	Asset-backed securities	2,000,000	2/25/2030	0.02%
FORD CREDIT AUTO OWNER TRUST	34532AAD5	Asset-backed securities	8,639,404	3/15/2022	0.08%
FORD CREDIT AUTO OWNER TRUST	34531KAB8	Asset-backed securities	4,510,273	7/15/2022	0.04%
FORD CREDIT AUTO OWNER TRUST	34531HAE9	Asset-backed securities	4,430,000	9/15/2022	0.04%
FORD CREDIT AUTO OWNER TRUST	34533FAE1	Asset-backed securities	4,000,000	8/15/2024	0.04%
GM FINANCIAL CONSUMER AUTOMOBILE RECEIVABLES TRUST	36258VAE4	Asset-backed securities	3,390,000	8/18/2025	0.03%
INVITATION HOMES TRUST	46187BAA1	Asset-backed securities	9,121,467	12/17/2036	0.08%
INVITATION HOMES TRUST	46187VAA7	Asset-backed securities	15,787,169	7/17/2037	0.14%
INVITATION HOMES TRUST	46187XAA3	Asset-backed securities	4,685,724	1/17/2038	0.04%
MELLO WAREHOUSE SECURITIZATION TRUST	585503AA3	Asset-backed securities	1,785,000	6/25/2052	0.02%
MORTGAGE REPURCHASE AGREEMENT FINANCING TRUST	61916BAV2	Asset-backed securities	2,160,000	5/30/2022	0.02%
NATIONSTAR HECM MORTGAGE	63862UAC2	Asset-backed securities	3,200,000	11/25/2029	0.03%
NATIONSTAR HECM MORTGAGE	63862UAD0	Asset-backed securities	4,626,000	11/25/2029	0.04%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
NISSAN MOTOR CO LTD	65478NAD7	Asset-backed securities	11,420,000	6/15/2023	0.11%
PROGRESS RESIDENTIAL TRUST	74333LAA4	Asset-backed securities	3,000,000	6/18/2037	0.03%
RMF BUYOUT ISSUANCE TRUST	74968QAD9	Asset-backed securities	910,000	2/25/2030	0.01%
RMF BUYOUT ISSUANCE TRUST	74968QAC1	Asset-backed securities	2,300,000	2/25/2030	0.02%
RMF BUYOUT ISSUANCE TRUST	74969BAA7	Asset-backed securities	24,426,000	6/25/2030	0.22%
SECURITIZED TERM AUTO	81379MAC8	Asset-backed securities	5,245,270	3/25/2026	0.05%
STATION PLACE SECURITIZATION TRUST	85771KAA1	Asset-backed securities	16,086,000	6/25/2051	0.15%
TOWD POINT MORTGAGE	89174JAA4	Asset-backed securities	1,083,126	1/25/2046	0.01%
WORLD OMNI AUTO RECEIVABLES TRUST	98162VAB5	Asset-backed securities	3,998,187	6/15/2022	0.04%
BANK-2017	06650AAF4	Commercial MBS	81,399,699	11/15/2050	0.03%
BANK-2018	06539LBC3	Commercial MBS	115,006,221	8/15/2061	0.03%
BANK-2019	06540WBH5	Commercial MBS	69,934,573	8/15/2061	0.05%
BANK-2019	06540AAE1	Commercial MBS	101,883,191	9/15/2062	0.06%
BENCHMARK MORTGAGE TRUST	08162CAB6	Commercial MBS	4,000,000	10/10/2051	0.04%
CANTOR COMMERCIAL REAL ESTATE LENDING LP	12529TAZ6	Commercial MBS	181,624,678	1/15/2053	0.08%
CFCRE COMMERCIAL MORTGAGE	12527DAE0	Commercial MBS	1,125,000	12/15/2047	0.01%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17320DAN8	Commercial MBS	3,525,000	4/10/2046	0.03%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17321JAF1	Commercial MBS	3,632,000	9/10/2046	0.03%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17321RAL0	Commercial MBS	2,726,000	11/10/2046	0.02%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17321RAH9	Commercial MBS	15,234,000	11/10/2046	0.15%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17322AAH5	Commercial MBS	2,101,000	3/10/2047	0.02%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17322AAF9	Commercial MBS	8,458,603	3/10/2047	0.08%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17322MAY2	Commercial MBS	15,235,000	5/10/2047	0.14%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17326FAF4	Commercial MBS	61,005,599	10/12/2050	0.03%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17328HBF7	Commercial MBS	69,667,334	11/10/2052	0.03%
CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGE TRUST	12515GAD9	Commercial MBS	11,112,000	2/10/2050	0.11%
CMBX.NA.A	99JT009F7	Commercial MBS	2,759,000	5/11/2063	0.02%
CMBX.NA.A	99JP539U1	Commercial MBS	22,821,000	5/11/2063	0.19%
CMBX.NA.A	99JW299H5	Commercial MBS	4,379,000	5/11/2063	0.04%
CMBX.NA.A	99JW789E9	Commercial MBS	3,691,000	5/11/2063	0.03%
CMBX.NA.A	99JZ799G5	Commercial MBS	88,212,000	5/11/2063	0.72%
CMBX.NA.A	99JZ799U4	Commercial MBS	1,249,000	5/11/2063	0.01%
CMBX.NA.A	99KE599L1	Commercial MBS	5,977,000	5/11/2063	0.05%
CMBX.NA.A	99KE599M9	Commercial MBS	7,475,000	5/11/2063	0.06%
CMBX.NA.A	99KE599N7	Commercial MBS	1,494,000	5/11/2063	0.01%
CMBX.NA.A	99KF309O3	Commercial MBS	3,202,000	5/11/2063	0.03%
CMBX.NA.A	99KF309P0	Commercial MBS	8,003,000	5/11/2063	0.06%
CMBX.NA.A	99KC799V1	Commercial MBS	4,746,000	5/11/2063	0.04%
CMBX.NA.A	99KC629L9	Commercial MBS	5,945,000	5/11/2063	0.05%
CMBX.NA.A	99KC629J4	Commercial MBS	7,871,000	5/11/2063	0.06%
CMBX.NA.A	99KC629M7	Commercial MBS	2,603,000	5/11/2063	0.02%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CMBX.NA.A	99JZ379X6	Commercial MBS	10,000,000	5/11/2063	0.08%
CMBX.NA.A	99KF429Q3	Commercial MBS	3,629,000	5/11/2063	0.03%
CMBX.NA.A	99KC629K1	Commercial MBS	9,992,000	5/11/2063	0.08%
CMBX.NA.A	99JW299O0	Commercial MBS	10,000,000	12/16/2072	0.08%
CMBX.NA.BBB-	99KC799U3	Commercial MBS	-5,282,000	11/18/2054	-0.04%
CMBX.NA.BBB-	99KF429P5	Commercial MBS	-3,192,000	11/18/2054	-0.02%
CMBX.NA.BBB-	99KE569D5	Commercial MBS	-3,903,000	11/18/2054	-0.03%
CMBX.NA.BBB-	99KF729F4	Commercial MBS	-3,249,000	9/17/2058	-0.02%
CMBX.NA.BBB-	99KG349A3	Commercial MBS	-4,795,000	9/17/2058	-0.04%
CMBX.NA.BBB-	99KG349B1	Commercial MBS	-4,795,000	9/17/2058	-0.04%
CMBX.NA.BBB-	99JZ799W0	Commercial MBS	-1,249,000	11/17/2059	-0.01%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	126192AE3	Commercial MBS	12,798,000	12/10/2044	0.12%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12624KAF3	Commercial MBS	11,353,000	8/15/2045	0.11%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12624QAT0	Commercial MBS	3,000,000	10/15/2045	0.03%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12623SAJ9	Commercial MBS	3,906,000	12/10/2045	0.04%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	20048EBA8	Commercial MBS	15,249,000	1/10/2046	0.14%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12625KAE5	Commercial MBS	3,048,000	6/10/2046	0.03%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12630BBC1	Commercial MBS	15,344,000	11/10/2046	0.15%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12630DAV6	Commercial MBS	431,619	2/10/2047	0.00%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12591VAE1	Commercial MBS	3,283,000	4/10/2047	0.03%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12591QAR3	Commercial MBS	14,672,000	8/10/2047	0.14%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12592GBE2	Commercial MBS	77,197,003	8/10/2047	0.02%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12592MBN9	Commercial MBS	2,692,000	10/10/2047	0.03%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	200474BC7	Commercial MBS	12,811,264	2/10/2048	0.12%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12629NAH8	Commercial MBS	2,500,000	2/10/2048	0.02%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12593GAF9	Commercial MBS	6,358,227	7/10/2050	0.06%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12626LBN1	Commercial MBS	12,229,000	8/10/2050	0.12%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12595EAF2	Commercial MBS	5,525,000	9/10/2050	0.05%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12655TBN8	Commercial MBS	141,719,828	8/15/2057	0.06%
CSAIL COMMERCIAL MORTGAGE TRUST	12595BAF8	Commercial MBS	73,458,139	6/15/2050	0.03%
CSAIL COMMERCIAL MORTGAGE TRUST	22945DAL7	Commercial MBS	38,400,893	3/15/2052	0.03%
DB-UBS MORTGAGE TRUST	23305YAM1	Commercial MBS	5,886,000	8/10/2044	0.05%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137BQYV3	Commercial MBS	168,857,829	5/25/2026	0.10%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137FQ3Q4	Commercial MBS	74,665,000	6/25/2026	0.03%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137FQK93	Commercial MBS	75,000,000	9/25/2026	0.02%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137FQXL2	Commercial MBS	49,250,851	10/25/2026	0.02%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137FCJM7	Commercial MBS	118,903,056	11/25/2027	0.03%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137FKUR5	Commercial MBS	113,381,069	12/25/2028	0.03%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137FQ3C5	Commercial MBS	57,345,098	9/25/2029	0.03%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137FQ3H4	Commercial MBS	54,692,832	9/25/2029	0.03%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137FREM9	Commercial MBS	36,425,000	1/25/2030	0.04%

Security Detail

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FEDERAL HOME LOAN MORTGAGE CORPORATION	3137FRUL3	Commercial MBS	15,437,557	1/25/2030	0.02%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137FRZD6	Commercial MBS	53,201,000	2/25/2030	0.06%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137FTBR7	Commercial MBS	55,772,827	3/25/2030	0.07%
FREMF MORTGAGE TRUST	35708QAQ6	Commercial MBS	250,291,494	6/25/2027	0.01%
FREMF MORTGAGE TRUST	30293HAA3	Commercial MBS	831,595,113	8/25/2048	0.03%
FREMF MORTGAGE TRUST	30297HAU5	Commercial MBS	1,041,256,285	9/25/2051	0.06%
GOLDMAN SACHS GROUP INC	36192BAG2	Commercial MBS	3,033,144	1/10/2045	0.03%
GOLDMAN SACHS GROUP INC	36192BAE7	Commercial MBS	6,763,688	1/12/2045	0.06%
GOLDMAN SACHS GROUP INC	36192KAV9	Commercial MBS	6,745,000	5/10/2045	0.06%
GOLDMAN SACHS GROUP INC	36192PAG1	Commercial MBS	2,576,000	11/10/2045	0.02%
GOLDMAN SACHS GROUP INC	36252RAZ2	Commercial MBS	7,052,000	1/10/2047	0.07%
GS MORTGAGE SECURITIES CORP II	36192CAH8	Commercial MBS	11,961,637	2/10/2046	0.11%
GS MORTGAGE SECURITIES CORP II	36192CAL9	Commercial MBS	5,995,000	2/10/2046	0.05%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46639NAW1	Commercial MBS	2,455,000	7/15/2045	0.02%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46640NAJ7	Commercial MBS	10,072,000	11/15/2045	0.10%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46640LAH5	Commercial MBS	14,858,000	8/15/2046	0.14%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46640UAH5	Commercial MBS	10,160,000	1/15/2047	0.10%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46641JBA3	Commercial MBS	15,640,748	2/15/2047	0.16%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46641WBB2	Commercial MBS	4,873,000	4/15/2047	0.04%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46642NBD7	Commercial MBS	28,038,214	9/15/2047	0.28%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46644UBA5	Commercial MBS	22,174,000	7/15/2048	0.22%
JPMORGAN CHASE COMMERCIAL MORTGAGE SECURITIES CORP	46635GAN0	Commercial MBS	5,698,000	11/15/2043	0.05%
JPMORGAN CHASE COMMERCIAL MORTGAGE SECURITIES CORP	46634SAF2	Commercial MBS	10,607,000	5/15/2045	0.10%
JPMORGAN CHASE COMMERCIAL MORTGAGE SECURITIES CORP	46639YAU1	Commercial MBS	17,103,000	4/15/2046	0.16%
JPMORGAN CHASE COMMERCIAL MORTGAGE SECURITIES CORP	46636VAR7	Commercial MBS	1,250,000	8/15/2046	0.01%
JPMORGAN CHASE COMMERCIAL MORTGAGE SECURITIES CORP	46641BAH6	Commercial MBS	2,804,000	12/15/2046	0.03%
JPMORGAN CHASE COMMERCIAL MORTGAGE SECURITIES CORP	46641BAD5	Commercial MBS	8,788,000	12/15/2046	0.09%
JPMORGAN CHASE COMMERCIAL MORTGAGE SECURITIES CORP	46639JAH3	Commercial MBS	7,960,000	12/15/2047	0.08%
LSTAR COMMERCIAL MORTGAGE TRUST	54910TAL6	Commercial MBS	4,036,000	3/10/2050	0.04%
MORGAN STANLEY	61690YBX9	Commercial MBS	8,657,000	11/15/2049	0.08%
MORGAN STANLEY	61691EBB0	Commercial MBS	50,081,880	12/15/2049	0.02%
MORGAN STANLEY	61767YBA7	Commercial MBS	44,945,591	7/15/2051	0.02%
MORGAN STANLEY	61691QAF5	Commercial MBS	110,834,219	10/15/2051	0.04%
MORGAN STANLEY	61691RAF3	Commercial MBS	75,902,401	12/15/2051	0.04%
MORGAN STANLEY	61768HAX4	Commercial MBS	29,350,228	3/15/2052	0.02%
MORGAN STANLEY	61771MAX8	Commercial MBS	61,029,628	7/15/2052	0.05%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61761AAG3	Commercial MBS	2,750,000	8/15/2045	0.03%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61761ABA5	Commercial MBS	8,066,000	8/15/2045	0.07%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61761DAE2	Commercial MBS	12,098,000	11/15/2045	0.11%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61762DAG6	Commercial MBS	7,407,000	5/15/2046	0.06%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61762MBY6	Commercial MBS	9,770,000	7/15/2046	0.10%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763KBA1	Commercial MBS	9,284,000	4/15/2047	0.09%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763UBC5	Commercial MBS	1,320,000	8/15/2047	0.01%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763XAL0	Commercial MBS	2,595,000	10/15/2047	0.02%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763XAJ5	Commercial MBS	3,864,000	10/15/2047	0.04%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61764RBC1	Commercial MBS	4,543,098	2/15/2048	0.04%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61764RBJ6	Commercial MBS	1,975,000	2/15/2048	0.02%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61766EBB0	Commercial MBS	5,538,000	5/15/2049	0.05%
MORGAN STANLEY CAPITAL I INC	61760VAQ6	Commercial MBS	4,938,500	3/15/2045	0.05%
MORGAN STANLEY CAPITAL I INC	617458AU8	Commercial MBS	3,759,000	9/15/2047	0.03%
MORGAN STANLEY CAPITAL I INC	617458AN4	Commercial MBS	14,637,000	9/15/2047	0.13%
UBS COMMERCIAL MORTGAGE	90276XAW5	Commercial MBS	90,582,957	6/15/2051	0.04%
UBS COMMERCIAL MORTGAGE	90278MBB2	Commercial MBS	18,386,676	10/15/2052	0.02%
UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST	90270RAG9	Commercial MBS	1,826,000	12/10/2045	0.02%
UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST	90270YBF5	Commercial MBS	4,810,000	3/10/2046	0.04%
UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST	90349GBF1	Commercial MBS	8,538,000	4/10/2046	0.08%
UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST	90349DAS1	Commercial MBS	3,546,000	8/10/2049	0.03%
UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST	07335CAK0	Commercial MBS	40,300,206	8/15/2052	0.04%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94988HAE1	Commercial MBS	12,666,000	10/15/2045	0.12%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94988QAN1	Commercial MBS	10,573,000	7/15/2046	0.10%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94989AAZ8	Commercial MBS	5,000,000	12/15/2047	0.05%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94989KBA0	Commercial MBS	1,500,000	6/15/2048	0.01%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94989KAY9	Commercial MBS	56,233,645	6/15/2048	0.01%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95000GBD5	Commercial MBS	5,000,000	8/15/2049	0.04%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95000XAF4	Commercial MBS	5,606,000	9/15/2050	0.06%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001ABE5	Commercial MBS	39,108,381	11/15/2050	0.02%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001JAY3	Commercial MBS	135,165,963	5/15/2051	0.06%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001RAY5	Commercial MBS	59,331,954	1/15/2052	0.04%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94989VAJ8	Commercial MBS	1,500,000	9/15/2057	0.01%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95000JAX6	Commercial MBS	3,797,000	12/15/2059	0.04%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001FAZ8	Commercial MBS	4,992,000	1/15/2060	0.05%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95002DBK4	Commercial MBS	61,285,834	9/15/2061	0.02%
WF-RBS COMMERCIAL MORTGAGE TRUST	92935JAL9	Commercial MBS	3,000,000	2/15/2044	0.03%
WF-RBS COMMERCIAL MORTGAGE TRUST	92936CAU3	Commercial MBS	11,262,000	6/15/2044	0.10%
WF-RBS COMMERCIAL MORTGAGE TRUST	92936JAJ3	Commercial MBS	5,018,000	11/15/2044	0.04%
WF-RBS COMMERCIAL MORTGAGE TRUST	92937EAF1	Commercial MBS	12,079,000	3/15/2045	0.11%
WF-RBS COMMERCIAL MORTGAGE TRUST	92936QAQ1	Commercial MBS	3,580,000	4/15/2045	0.03%
WF-RBS COMMERCIAL MORTGAGE TRUST	92936QBC1	Commercial MBS	17,475,000	4/15/2045	0.17%
WF-RBS COMMERCIAL MORTGAGE TRUST	92936YAP6	Commercial MBS	4,127,000	8/15/2045	0.03%
WF-RBS COMMERCIAL MORTGAGE TRUST	92930RAC6	Commercial MBS	18,638,000	11/15/2045	0.18%
WF-RBS COMMERCIAL MORTGAGE TRUST	92938JAE2	Commercial MBS	9,378,000	3/15/2046	0.09%
WF-RBS COMMERCIAL MORTGAGE TRUST	92938JAG7	Commercial MBS	12,487,000	3/15/2046	0.12%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
WF-RBS COMMERCIAL MORTGAGE TRUST	92938EAW3	Commercial MBS	10,581,629	9/15/2046	0.11%
WF-RBS COMMERCIAL MORTGAGE TRUST	92938VAU9	Commercial MBS	1,914,000	3/15/2047	0.02%
WF-RBS COMMERCIAL MORTGAGE TRUST	96221TAG2	Commercial MBS	4,523,677	3/15/2047	0.04%
WF-RBS COMMERCIAL MORTGAGE TRUST	92938VAS4	Commercial MBS	14,798,980	3/15/2047	0.14%
WF-RBS COMMERCIAL MORTGAGE TRUST	92937FAF8	Commercial MBS	25,689,000	3/15/2048	0.24%
WF-RBS COMMERCIAL MORTGAGE TRUST	92937FAG6	Commercial MBS	8,135,000	3/15/2048	0.08%
METHANEX CORP	59151KAG3	High-yield corporate bonds	500,000	3/1/2022	0.00%
0.35 R ISWP FWD US0003M P 09/16/2025	99KG589F1	Interest rate swaps	-18,500,000	9/16/2025	0.00%
0.40 R ISWP FWD US0003M P 06/17/2022	99JZ489U9	Interest rate swaps	290,488,000	6/17/2022	0.01%
0.65 R ISWP FWD US0003M P 06/17/2025	99JZ489V7	Interest rate swaps	-538,348,000	6/17/2025	-0.08%
0.70 R ISWP FWD US0003M P 09/16/2030	99KE259B4	Interest rate swaps	-54,000,000	9/16/2030	0.00%
0.85 R ISWP FWD US0003M P 06/17/2030	99JZ489X3	Interest rate swaps	-231,800,000	6/17/2030	-0.05%
0.90 R ISWP FWD US0003M P 04/13/2050	99KB089P5	Interest rate swaps	-9,100,000	4/13/2050	0.00%
ABB	884315AG7	Investment-grade corporate bonds	1,860,000	11/15/2021	0.02%
ABBOTT LABORATORIES	002824BP4	Investment-grade corporate bonds	7,000,000	1/30/2028	0.06%
ABBVIE INC	00287YCF4	Investment-grade corporate bonds	2,013,000	3/15/2022	0.02%
ABBVIE INC	00287YBU2	Investment-grade corporate bonds	16,750,000	11/21/2026	0.17%
AES CORP/THE	00130HCB9	Investment-grade corporate bonds	4,000,000	7/15/2025	0.04%
AES CORP/THE	462613AN0	Investment-grade corporate bonds	15,958,000	5/1/2030	0.16%
AIR LEASE CORP	00912XAV6	Investment-grade corporate bonds	2,200,000	4/1/2027	0.02%
AIR LEASE CORP	00912XAY0	Investment-grade corporate bonds	3,890,000	12/1/2027	0.04%
AIR LEASE CORP	00912XBF0	Investment-grade corporate bonds	11,480,000	10/1/2028	0.11%
ALIMENTATION COUCHE-TARD INC	01626PAJ5	Investment-grade corporate bonds	23,434,000	7/26/2022	0.22%
ALIMENTATION COUCHE-TARD INC	01626PAM8	Investment-grade corporate bonds	3,711,000	1/25/2030	0.04%
ALPHABET INC	02079KAC1	Investment-grade corporate bonds	12,355,000	8/15/2026	0.12%
AMAZON	023135BC9	Investment-grade corporate bonds	15,690,000	8/22/2027	0.17%
AMAZON	023135BS4	Investment-grade corporate bonds	11,050,000	6/3/2030	0.10%
AMEREN CORP	023608AJ1	Investment-grade corporate bonds	7,000,000	1/15/2031	0.07%
AMERICAN INTERNATIONAL GROUP INC	00138CAC2	Investment-grade corporate bonds	2,000,000	12/15/2021	0.02%
AMERICAN INTERNATIONAL GROUP INC	00138CAK4	Investment-grade corporate bonds	3,315,000	7/1/2022	0.03%
AMERICAN TOWER CORP	03027XAQ3	Investment-grade corporate bonds	2,870,000	6/15/2023	0.03%
AMERICAN TOWER CORP	03027XAD2	Investment-grade corporate bonds	3,445,000	2/15/2024	0.04%
AMERICAN TOWER CORP	03027XAG5	Investment-grade corporate bonds	6,030,000	6/1/2025	0.06%
AMERICAN TOWER CORP	03027XAK6	Investment-grade corporate bonds	830,000	10/15/2026	0.01%
AMERICAN TOWER CORP	03027XAW0	Investment-grade corporate bonds	3,500,000	8/15/2029	0.04%
AMERICAN TOWER CORP	03027XBA7	Investment-grade corporate bonds	1,020,000	1/15/2030	0.01%
AMGEN INC	031162CJ7	Investment-grade corporate bonds	3,000,000	8/19/2026	0.03%
AMGEN INC	031162CT5	Investment-grade corporate bonds	25,000,000	2/21/2027	0.24%
ANALOG DEVICES INC	032654AS4	Investment-grade corporate bonds	5,500,000	4/1/2025	0.05%
ANHEUSER-BUSCH INBEV SA/NV	035242AL0	Investment-grade corporate bonds	1,000,000	2/1/2023	0.01%
ANHEUSER-BUSCH INBEV SA/NV	035240AJ9	Investment-grade corporate bonds	6,030,000	1/12/2024	0.06%

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ANHEUSER-BUSCH INBEV SA/NV	03524BAE6	Investment-grade corporate bonds	1,000,000	2/1/2024	0.01%
ANHEUSER-BUSCH INBEV SA/NV	03523TBX5	Investment-grade corporate bonds	4,000,000	1/23/2025	0.04%
ANHEUSER-BUSCH INBEV SA/NV	035240AL4	Investment-grade corporate bonds	3,720,000	4/13/2028	0.04%
ANHEUSER-BUSCH INBEV SA/NV	035240AV2	Investment-grade corporate bonds	9,200,000	6/1/2030	0.09%
APPLE INC	037833BS8	Investment-grade corporate bonds	3,000,000	2/23/2021	0.03%
APPLE INC	037833CG3	Investment-grade corporate bonds	8,406,000	2/9/2024	0.09%
APPLE INC	037833AS9	Investment-grade corporate bonds	6,725,000	5/6/2024	0.07%
APPLE INC	037833CU2	Investment-grade corporate bonds	6,965,000	5/11/2024	0.07%
APPLE INC	037833DT4	Investment-grade corporate bonds	945,000	5/11/2025	0.01%
ASHTREAD GROUP PLC	045054AF0	Investment-grade corporate bonds	2,500,000	8/15/2027	0.02%
ASHTREAD GROUP PLC	045054AJ2	Investment-grade corporate bonds	2,857,000	5/1/2028	0.03%
ASHTREAD GROUP PLC	045054AL7	Investment-grade corporate bonds	4,460,000	11/1/2029	0.04%
AT&T	00206RHH7	Investment-grade corporate bonds	1,984,000	7/15/2026	0.02%
AT&T	00206RHW5	Investment-grade corporate bonds	2,840,000	2/15/2027	0.03%
AT&T	00206RHX1	Investment-grade corporate bonds	10,568,000	6/1/2027	0.10%
AT&T	00206RGL0	Investment-grade corporate bonds	16,853,000	2/15/2028	0.18%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD-NEW YORK	05252ACU3	Investment-grade corporate bonds	1,000,000	8/19/2020	0.01%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD-NEW YORK	00182EBA6	Investment-grade corporate bonds	5,000,000	7/28/2021	0.05%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD-NEW YORK	00182FBC9	Investment-grade corporate bonds	2,000,000	1/25/2022	0.02%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD-NEW YORK	00182EBL2	Investment-grade corporate bonds	7,665,000	2/13/2023	0.07%
AUTONATION INC	05329WAM4	Investment-grade corporate bonds	3,685,000	10/1/2025	0.04%
BANCO SANTANDER SA	05964HAG0	Investment-grade corporate bonds	4,000,000	4/12/2023	0.04%
BANCO SANTANDER SA	80283LAA1	Investment-grade corporate bonds	1,199,000	11/7/2023	0.01%
BANCO SANTANDER SA	80281LAA3	Investment-grade corporate bonds	2,260,000	9/15/2025	0.02%
BANCO SANTANDER SA	05971KAA7	Investment-grade corporate bonds	1,800,000	11/19/2025	0.02%
BANK OF AMERICA CORP	06051GHF9	Investment-grade corporate bonds	12,504,000	3/5/2024	0.13%
BANK OF AMERICA CORP	06051GJC4	Investment-grade corporate bonds	30,000,000	5/19/2024	0.27%
BANK OF AMERICA CORP	06051GFH7	Investment-grade corporate bonds	6,485,000	8/26/2024	0.07%
BANK OF AMERICA CORP	06051GFP9	Investment-grade corporate bonds	1,000,000	4/21/2025	0.01%
BANK OF AMERICA CORP	59022CAA1	Investment-grade corporate bonds	1,590,000	9/15/2026	0.01%
BANK OF AMERICA CORP	06051GJB6	Investment-grade corporate bonds	20,000,000	4/29/2031	0.19%
BANK OF AMERICA CORP	59022CAJ2	Investment-grade corporate bonds	2,170,000	1/29/2037	0.03%
BANK OF NEW YORK MELLON CORP/THE	06406RAN7	Investment-grade corporate bonds	20,000,000	4/24/2025	0.19%
BANK OF NOVA SCOTIA	064159GW0	Investment-grade corporate bonds	4,365,000	10/21/2020	0.04%
BANK OF NOVA SCOTIA	064159SH0	Investment-grade corporate bonds	4,621,000	11/15/2022	0.04%
BAYERISCHE MOTOREN WERKE AG	05565EBC8	Investment-grade corporate bonds	2,685,000	8/13/2021	0.03%
BAYERISCHE MOTOREN WERKE AG	05565EAM7	Investment-grade corporate bonds	2,275,000	9/15/2023	0.02%
BAYERISCHE MOTOREN WERKE AG	05565EBE4	Investment-grade corporate bonds	4,417,000	8/14/2028	0.05%
BERKSHIRE HATHAWAY ENERGY CO	084659AS0	Investment-grade corporate bonds	12,000,000	4/15/2025	0.13%
BERKSHIRE HATHAWAY ENERGY CO	695114CW6	Investment-grade corporate bonds	1,321,000	9/15/2030	0.01%
BLACKROCK INC	09247XAR2	Investment-grade corporate bonds	10,000,000	1/28/2031	0.09%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BNP PARIBAS SA	05567LT31	Investment-grade corporate bonds	2,966,000	1/15/2021	0.03%
BNP PARIBAS SA	05581KAB7	Investment-grade corporate bonds	3,315,000	1/10/2024	0.03%
BP PLC	10373QBE9	Investment-grade corporate bonds	4,803,000	2/11/2026	0.05%
BP PLC	10373QAT7	Investment-grade corporate bonds	3,465,000	5/4/2026	0.03%
BP PLC	05565QDN5	Investment-grade corporate bonds	8,490,000	9/19/2027	0.08%
BRISTOL-MYERS SQUIBB	110122CA4	Investment-grade corporate bonds	32,578,000	6/15/2026	0.33%
BROADCOM INC	11135FAT8	Investment-grade corporate bonds	5,000,000	11/15/2025	0.05%
BROADCOM INC	11134LAH2	Investment-grade corporate bonds	20,766,000	1/15/2027	0.21%
BROADCOM INC	11135FAK7	Investment-grade corporate bonds	10,572,000	9/15/2028	0.10%
BROADCOM INC	11135FAP6	Investment-grade corporate bonds	7,160,000	11/15/2030	0.07%
BURLINGTON NORTHERN SANTA FE LLC	12189LAL5	Investment-grade corporate bonds	5,000,000	9/1/2022	0.05%
BURLINGTON NORTHERN SANTA FE LLC	12189LAR2	Investment-grade corporate bonds	1,062,000	4/1/2024	0.01%
BURLINGTON NORTHERN SANTA FE LLC	12189LAV3	Investment-grade corporate bonds	1,000,000	4/1/2025	0.01%
BURLINGTON NORTHERN SANTA FE LLC	12189TAA2	Investment-grade corporate bonds	1,724,000	12/15/2025	0.02%
CANTOR FITZGERALD LP	138616AC1	Investment-grade corporate bonds	3,732,000	6/17/2022	0.04%
CAPITAL ONE FINANCIAL CORP	140420NB2	Investment-grade corporate bonds	3,716,000	2/15/2023	0.04%
CAPITAL ONE FINANCIAL CORP	14040HBJ3	Investment-grade corporate bonds	1,040,000	10/29/2025	0.01%
CAPITAL ONE FINANCIAL CORP	14042TCT2	Investment-grade corporate bonds	4,000,000	1/28/2026	0.04%
CBRE GROUP INC	12505BAC4	Investment-grade corporate bonds	1,460,000	3/15/2025	0.02%
CBRE GROUP INC	12505BAD2	Investment-grade corporate bonds	3,355,000	3/1/2026	0.03%
CELANESE CORP	15089QAD6	Investment-grade corporate bonds	3,325,000	11/15/2022	0.03%
CELANESE CORP	15089QAJ3	Investment-grade corporate bonds	3,000,000	5/8/2024	0.03%
CF INDUSTRIES HOLDINGS INC	12527GAH6	Investment-grade corporate bonds	6,549,000	12/1/2026	0.07%
CHAMPIONX CORP	260003AM0	Investment-grade corporate bonds	7,460,000	11/15/2025	0.07%
CHARTER COMMUNICATIONS INC	161175AY0	Investment-grade corporate bonds	1,704,000	7/23/2025	0.02%
CHENIERE ENERGY INC	785592AH9	Investment-grade corporate bonds	11,000,000	3/15/2022	0.11%
CHENIERE ENERGY INC	16412XAC9	Investment-grade corporate bonds	6,700,000	3/31/2025	0.07%
CIGNA CORP	125523AF7	Investment-grade corporate bonds	6,840,000	7/15/2023	0.07%
CISCO SYSTEMS INC	17275RBJ0	Investment-grade corporate bonds	5,360,000	9/20/2021	0.05%
CISCO SYSTEMS INC	17275RAN2	Investment-grade corporate bonds	3,751,000	3/4/2024	0.04%
CITIGROUP INC	172967LV1	Investment-grade corporate bonds	11,900,000	1/24/2023	0.12%
CITIGROUP INC	172967MQ1	Investment-grade corporate bonds	3,281,000	4/8/2026	0.03%
CITIGROUP INC	172967KA8	Investment-grade corporate bonds	2,000,000	9/29/2027	0.02%
CITIGROUP INC	172967LD1	Investment-grade corporate bonds	9,869,000	1/10/2028	0.10%
CITIGROUP INC	172967LP4	Investment-grade corporate bonds	20,590,000	7/24/2028	0.21%
COMCAST CORP	00209TAB1	Investment-grade corporate bonds	5,000,000	11/15/2022	0.06%
COMCAST CORP	20030NCR0	Investment-grade corporate bonds	5,975,000	4/15/2024	0.06%
COMCAST CORP	20030NCS8	Investment-grade corporate bonds	2,735,000	10/15/2025	0.03%
COMCAST CORP	20030NBS9	Investment-grade corporate bonds	8,275,000	3/1/2026	0.08%
COMCAST CORP	20030NBW0	Investment-grade corporate bonds	11,635,000	1/15/2027	0.11%
COMCAST CORP	872287AL1	Investment-grade corporate bonds	1,250,000	2/15/2028	0.02%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CONCHO RESOURCES	20605PAH4	Investment-grade corporate bonds	5,005,000	10/1/2027	0.05%
COSTCO WHOLESALE CORP	22160KAN5	Investment-grade corporate bonds	15,000,000	6/20/2027	0.14%
COX ENTERPRISES	224044CG0	Investment-grade corporate bonds	3,042,000	9/15/2026	0.03%
COX ENTERPRISES	224044CJ4	Investment-grade corporate bonds	9,300,000	8/15/2027	0.09%
CREDIT AGRICOLE GROUP	225313AF2	Investment-grade corporate bonds	2,745,000	3/17/2025	0.03%
CREDIT SUISSE GROUP AG	225401AB4	Investment-grade corporate bonds	10,000,000	1/9/2023	0.09%
CREDIT SUISSE GROUP AG	22546DAA4	Investment-grade corporate bonds	3,188,000	8/8/2023	0.03%
CREDIT SUISSE GROUP AG	22550L2C4	Investment-grade corporate bonds	7,000,000	4/9/2025	0.07%
CROWN CASTLE INTERNATIONAL CORP	22822VAJ0	Investment-grade corporate bonds	5,192,000	7/15/2023	0.05%
CROWN CASTLE INTERNATIONAL CORP	22822VAB7	Investment-grade corporate bonds	1,783,000	2/15/2026	0.02%
CROWN CASTLE INTERNATIONAL CORP	22822VAC5	Investment-grade corporate bonds	5,938,000	6/15/2026	0.06%
CROWN CASTLE INTERNATIONAL CORP	22822VAH4	Investment-grade corporate bonds	7,434,000	9/1/2027	0.08%
CROWN CASTLE INTERNATIONAL CORP	22822VAK7	Investment-grade corporate bonds	3,690,000	2/15/2028	0.04%
CROWN CASTLE INTERNATIONAL CORP	22822VAR2	Investment-grade corporate bonds	2,735,000	7/1/2030	0.03%
CVS HEALTH CORP	126650CV0	Investment-grade corporate bonds	615,000	3/9/2023	0.01%
CVS HEALTH CORP	126650CW8	Investment-grade corporate bonds	4,915,000	3/25/2025	0.05%
CVS HEALTH CORP	126650CL2	Investment-grade corporate bonds	1,771,000	7/20/2025	0.02%
CVS HEALTH CORP	126650CX6	Investment-grade corporate bonds	10,000,000	3/25/2028	0.11%
CVS HEALTH CORP	126650BP4	Investment-grade corporate bonds	904,013	12/10/2028	0.01%
DANAHER CORP	23291KAG0	Investment-grade corporate bonds	14,112,000	11/15/2024	0.14%
DANAHER CORP	23291KAH8	Investment-grade corporate bonds	10,015,000	11/15/2029	0.10%
DELL TECHNOLOGIES INC	24703DAY7	Investment-grade corporate bonds	3,400,000	7/15/2024	0.03%
DELL TECHNOLOGIES INC	25272KAK9	Investment-grade corporate bonds	12,755,000	6/15/2026	0.13%
DELL TECHNOLOGIES INC	24703DAZ4	Investment-grade corporate bonds	1,000,000	10/1/2026	0.01%
DELL TECHNOLOGIES INC	928563AC9	Investment-grade corporate bonds	3,345,000	8/21/2027	0.03%
DIGITAL REALTY TRUST INC	25389JAR7	Investment-grade corporate bonds	2,900,000	8/15/2027	0.03%
DIGITAL REALTY TRUST INC	25389JAT3	Investment-grade corporate bonds	11,395,000	7/15/2028	0.13%
DISCOVERY COMMUNICATIONS HOLDING LLC	25470DBJ7	Investment-grade corporate bonds	16,285,000	5/15/2030	0.16%
DUKE ENERGY CORP	26442EAF7	Investment-grade corporate bonds	5,900,000	2/1/2029	0.06%
DUKE ENERGY CORP	26441CBH7	Investment-grade corporate bonds	12,000,000	6/1/2030	0.11%
ECOLAB INC	278865BD1	Investment-grade corporate bonds	10,215,000	12/1/2027	0.10%
ECOLAB INC	278865BE9	Investment-grade corporate bonds	3,000,000	3/24/2030	0.04%
ENBRIDGE INC	29250NAL9	Investment-grade corporate bonds	3,395,000	12/1/2026	0.03%
ENERGY TRANSFER PARTNERS LP	29273RBB4	Investment-grade corporate bonds	2,500,000	2/1/2024	0.03%
ENERGY TRANSFER PARTNERS LP	29273RBK4	Investment-grade corporate bonds	4,860,000	4/15/2027	0.05%
ENERGY TRANSFER PARTNERS LP	29278NAN3	Investment-grade corporate bonds	7,025,000	6/1/2027	0.07%
ENTERPRISE HOLDINGS INC	26884TAQ5	Investment-grade corporate bonds	5,000,000	12/1/2021	0.05%
ENTERPRISE HOLDINGS INC	26884TAH5	Investment-grade corporate bonds	750,000	10/15/2022	0.01%
ENTERPRISE HOLDINGS INC	26884TAP7	Investment-grade corporate bonds	3,550,000	11/1/2025	0.04%
ENTERPRISE HOLDINGS INC	26882PBE1	Investment-grade corporate bonds	3,640,000	10/15/2037	0.04%
ENTERPRISE PRODUCTS PARTN	29379VBE2	Investment-grade corporate bonds	4,823,000	2/15/2025	0.05%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
EOG RESOURCES INC	26875PAK7	Investment-grade corporate bonds	11,490,000	3/15/2023	0.11%
EOG RESOURCES INC	26875PAM3	Investment-grade corporate bonds	4,425,000	4/1/2025	0.05%
EQUINIX INC	29444UBC9	Investment-grade corporate bonds	3,600,000	11/18/2024	0.04%
EQUINIX INC	29444UBD7	Investment-grade corporate bonds	7,000,000	11/18/2026	0.07%
EQUINIX INC	29444UBE5	Investment-grade corporate bonds	4,585,000	11/18/2029	0.05%
EQUINOR ASA	85771PAF9	Investment-grade corporate bonds	1,382,000	1/23/2022	0.01%
EVERSOURCE ENERGY	958587BJ5	Investment-grade corporate bonds	5,000,000	9/15/2021	0.05%
EVERSOURCE ENERGY	30040WAG3	Investment-grade corporate bonds	1,080,000	12/1/2023	0.01%
EVERSOURCE ENERGY	30040WAD0	Investment-grade corporate bonds	2,000,000	10/1/2024	0.02%
EVERSOURCE ENERGY	664397AM8	Investment-grade corporate bonds	7,000,000	1/15/2025	0.07%
FAIRFAX FINANCIAL HOLDINGS	303901BB7	Investment-grade corporate bonds	14,890,000	4/17/2028	0.15%
FIDELITY NATIONAL INFORMATION SERVICES INC	31620MAT3	Investment-grade corporate bonds	8,568,000	8/15/2026	0.09%
FIDELITY NATIONAL INFORMATION SERVICES INC	31620MBJ4	Investment-grade corporate bonds	13,845,000	5/21/2029	0.15%
FIFTH THIRD BANK	316773CY4	Investment-grade corporate bonds	20,995,000	1/28/2025	0.20%
FIFTH THIRD BANK	31677QBR9	Investment-grade corporate bonds	7,000,000	2/1/2027	0.07%
FIRSTENERGY CORP	476556DB8	Investment-grade corporate bonds	5,000,000	4/1/2024	0.05%
FIRSTENERGY CORP	476556DC6	Investment-grade corporate bonds	25,000,000	1/15/2026	0.27%
FIRSTENERGY CORP	337932AH0	Investment-grade corporate bonds	2,000,000	7/15/2027	0.02%
FISERV INC	337738AS7	Investment-grade corporate bonds	13,955,000	7/1/2024	0.14%
FISERV INC	337738AP3	Investment-grade corporate bonds	3,250,000	6/1/2025	0.03%
FISERV INC	337738AR9	Investment-grade corporate bonds	6,870,000	10/1/2028	0.07%
FOX CORP	35137LAG0	Investment-grade corporate bonds	6,498,000	1/25/2024	0.07%
FOX CORP	35137LAM7	Investment-grade corporate bonds	6,795,000	4/7/2025	0.07%
GENERAL DYNAMICS CORP	369550AU2	Investment-grade corporate bonds	6,145,000	11/15/2022	0.06%
GEORGIA-PACIFIC LLC	37331NAD3	Investment-grade corporate bonds	2,832,000	7/15/2023	0.03%
GEORGIA-PACIFIC LLC	37331NAL5	Investment-grade corporate bonds	15,090,000	4/30/2027	0.14%
GLENCORE HOLDING AG	98417EAT7	Investment-grade corporate bonds	2,590,000	10/25/2022	0.03%
GLENCORE HOLDING AG	378272AF5	Investment-grade corporate bonds	3,095,000	5/30/2023	0.03%
GLENCORE HOLDING AG	378272AH1	Investment-grade corporate bonds	5,079,000	4/29/2024	0.05%
GLENCORE HOLDING AG	378272AL2	Investment-grade corporate bonds	2,422,000	4/16/2025	0.02%
GLOBAL PAYMENTS INC	891906AE9	Investment-grade corporate bonds	3,000,000	6/1/2023	0.03%
GOLDMAN SACHS GROUP INC	38141GWT7	Investment-grade corporate bonds	14,825,000	2/23/2023	0.15%
GOLDMAN SACHS GROUP INC	38141GVM3	Investment-grade corporate bonds	5,000,000	3/3/2024	0.05%
GOLDMAN SACHS GROUP INC	38141GXJ8	Investment-grade corporate bonds	8,875,000	4/1/2025	0.09%
GOLDMAN SACHS GROUP INC	38141GVR2	Investment-grade corporate bonds	750,000	10/21/2025	0.01%
GOLDMAN SACHS GROUP INC	38145GAH3	Investment-grade corporate bonds	5,000,000	11/16/2026	0.05%
GOLDMAN SACHS GROUP INC	38141GWB6	Investment-grade corporate bonds	2,255,000	1/26/2027	0.02%
GOLDMAN SACHS GROUP INC	38141GWZ3	Investment-grade corporate bonds	11,292,000	5/1/2029	0.12%
GOLDMAN SACHS GROUP INC	38141GXG4	Investment-grade corporate bonds	3,998,000	2/7/2030	0.04%
GROUPE BPCE SA	05578QAD5	Investment-grade corporate bonds	12,810,000	3/15/2025	0.13%
HCA INC	404119BN8	Investment-grade corporate bonds	3,000,000	3/15/2024	0.03%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
HOME DEPOT INC	437076BG6	Investment-grade corporate bonds	5,720,000	6/1/2022	0.05%
HONEYWELL INTERNATIONAL INC	438516CB0	Investment-grade corporate bonds	15,000,000	6/1/2025	0.14%
HSBC HOLDINGS PLC	404280AL3	Investment-grade corporate bonds	6,495,000	1/14/2022	0.06%
HSBC HOLDINGS PLC	404280AP4	Investment-grade corporate bonds	2,740,000	3/14/2024	0.03%
HUTCHISON WHAMPOA LTD	44841DAB8	Investment-grade corporate bonds	505,000	10/31/2024	0.00%
IHS MARKIT LTD	44962LAA5	Investment-grade corporate bonds	2,000,000	11/1/2022	0.02%
IHS MARKIT LTD	44962LAF4	Investment-grade corporate bonds	12,003,000	8/1/2028	0.13%
ING GROEP NV	449786AY8	Investment-grade corporate bonds	3,315,000	9/25/2023	0.03%
INTEL CORP	458140BQ2	Investment-grade corporate bonds	20,000,000	3/25/2027	0.21%
INTERNATIONAL BUSINESS MACHINES CORP	459200HG9	Investment-grade corporate bonds	3,885,000	8/1/2022	0.04%
INTERNATIONAL BUSINESS MACHINES CORP	459200AM3	Investment-grade corporate bonds	192,000	10/30/2025	0.00%
INTERNATIONAL FLAVORS & FRAGRANCES INC	459506AJ0	Investment-grade corporate bonds	1,500,000	9/25/2020	0.01%
INTERNATIONAL FLAVORS & FRAGRANCES INC	459506AC5	Investment-grade corporate bonds	8,975,000	5/1/2023	0.09%
INTERNATIONAL FLAVORS & FRAGRANCES INC	459506AK7	Investment-grade corporate bonds	3,300,000	9/26/2028	0.03%
INTERPUBLIC GROUP OF	460690BN9	Investment-grade corporate bonds	1,010,000	10/1/2021	0.01%
INTERPUBLIC GROUP OF	460690BL3	Investment-grade corporate bonds	5,467,000	4/15/2024	0.06%
INTERPUBLIC GROUP OF	460690BR0	Investment-grade corporate bonds	20,000,000	3/30/2030	0.22%
JPMORGAN CHASE & CO	46647PAT3	Investment-grade corporate bonds	1,000,000	6/18/2022	0.01%
JPMORGAN CHASE & CO	46647PAU0	Investment-grade corporate bonds	26,415,000	7/23/2024	0.26%
JPMORGAN CHASE & CO	46625HJY7	Investment-grade corporate bonds	12,674,000	9/10/2024	0.13%
JPMORGAN CHASE & CO	46647PBK1	Investment-grade corporate bonds	35,000,000	4/22/2026	0.33%
JPMORGAN CHASE & CO	46647PBP0	Investment-grade corporate bonds	11,762,000	5/13/2031	0.11%
KEURIG DR PEPPER INC	49271VAG5	Investment-grade corporate bonds	9,576,000	5/25/2023	0.10%
KEURIG DR PEPPER INC	49271VAH3	Investment-grade corporate bonds	2,818,000	5/25/2025	0.03%
KEURIG DR PEPPER INC	49271VAF7	Investment-grade corporate bonds	2,609,000	5/25/2028	0.03%
KEURIG DR PEPPER INC	49271VAJ9	Investment-grade corporate bonds	4,899,000	5/1/2030	0.05%
KINDER MORGAN INC	494550BJ4	Investment-grade corporate bonds	1,395,000	3/1/2022	0.01%
KINDER MORGAN INC	49456BAM3	Investment-grade corporate bonds	1,564,000	1/15/2023	0.01%
KINDER MORGAN INC	494550BM7	Investment-grade corporate bonds	2,000,000	2/15/2023	0.02%
KINDER MORGAN INC	28370TAG4	Investment-grade corporate bonds	5,096,000	5/1/2024	0.05%
KINDER MORGAN INC	880451AV1	Investment-grade corporate bonds	1,000,000	10/15/2028	0.01%
KKR & CO LP	48252AAA9	Investment-grade corporate bonds	3,685,000	7/1/2029	0.04%
KONINKLIJKE AHOLD DELHAIZE NV	246688AF2	Investment-grade corporate bonds	4,547,000	4/15/2031	0.06%
L3HARRIS TECHNOLOGIES INC	502431AL3	Investment-grade corporate bonds	1,660,000	12/15/2026	0.02%
LLOYDS BANKING GROUP PLC	53944YAA1	Investment-grade corporate bonds	3,120,000	11/4/2024	0.03%
LOCKHEED MARTIN CORP	539830BP3	Investment-grade corporate bonds	15,500,000	6/15/2030	0.14%
MACQUARIE GROUP LTD	55608PAP9	Investment-grade corporate bonds	4,230,000	7/29/2020	0.04%
MARSH & MCLENNAN INC	571748BF8	Investment-grade corporate bonds	4,222,000	3/15/2024	0.04%
MARSH & MCLENNAN INC	571748AV4	Investment-grade corporate bonds	2,050,000	6/3/2024	0.02%
MARSH & MCLENNAN INC	571748BG6	Investment-grade corporate bonds	6,191,000	3/15/2029	0.07%
MASSACHUSETTS MUTUAL LIFE INSURANCE CO	57629WCQ1	Investment-grade corporate bonds	6,000,000	1/14/2027	0.06%

Security Detail

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MERCK & CO INC	58933YAU9	Investment-grade corporate bonds	1,205,000	3/7/2024	0.01%
MERCK & CO INC	58933YAR6	Investment-grade corporate bonds	7,506,000	2/10/2025	0.07%
MERCK & CO INC	58933YAY1	Investment-grade corporate bonds	5,000,000	2/24/2026	0.04%
METLIFE INC	59217GAX7	Investment-grade corporate bonds	4,432,000	1/10/2023	0.04%
METLIFE INC	592173AE8	Investment-grade corporate bonds	2,209,000	11/1/2025	0.03%
METLIFE INC	59217GCK3	Investment-grade corporate bonds	10,990,000	9/19/2027	0.11%
METLIFE INC	59217GEG0	Investment-grade corporate bonds	3,545,000	4/9/2030	0.04%
MICROSOFT CORP	594918BQ6	Investment-grade corporate bonds	8,300,000	8/8/2023	0.08%
MICROSOFT CORP	594918BR4	Investment-grade corporate bonds	9,940,000	8/8/2026	0.10%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AD6	Investment-grade corporate bonds	383,000	3/1/2026	0.00%
MONDELEZ INTERNATIONAL INC	609207AS4	Investment-grade corporate bonds	2,480,000	4/13/2023	0.02%
MONDELEZ INTERNATIONAL INC	609207AU9	Investment-grade corporate bonds	10,000,000	5/4/2025	0.09%
MOODY'S CORP	615369AS4	Investment-grade corporate bonds	20,920,000	3/24/2025	0.22%
MOODY'S CORP	615369AM7	Investment-grade corporate bonds	4,000,000	1/15/2028	0.04%
MORGAN STANLEY	61746BDJ2	Investment-grade corporate bonds	12,170,000	2/25/2023	0.12%
MORGAN STANLEY	6174468Q5	Investment-grade corporate bonds	4,000,000	4/28/2026	0.04%
MORGAN STANLEY	61746BEF9	Investment-grade corporate bonds	5,715,000	1/20/2027	0.06%
MORGAN STANLEY	6174468P7	Investment-grade corporate bonds	20,000,000	4/1/2031	0.21%
MYLAN NV	628530BD8	Investment-grade corporate bonds	1,219,000	11/29/2023	0.01%
NATIONAL AUSTRALIA BANK LTD	63254AAU2	Investment-grade corporate bonds	27,900,000	1/10/2022	0.26%
NEUBERGER BERMAN GROUP LLC	64128XAE0	Investment-grade corporate bonds	750,000	4/15/2045	0.01%
NEW YORK LIFE INSURANCE CO	64952WCH4	Investment-grade corporate bonds	5,065,000	7/14/2026	0.05%
NEXTERA ENERGY INC	65339KBQ2	Investment-grade corporate bonds	8,000,000	5/1/2025	0.08%
NIKE INC	654106AH6	Investment-grade corporate bonds	1,953,000	3/27/2025	0.02%
NIKE INC	654106AJ2	Investment-grade corporate bonds	15,000,000	3/27/2027	0.15%
NIKE INC	654106AK9	Investment-grade corporate bonds	3,000,000	3/27/2030	0.03%
NORDEA BANK AB	65557FAA4	Investment-grade corporate bonds	5,000,000	5/13/2021	0.05%
NORDEA BANK AB	65557CAS2	Investment-grade corporate bonds	4,960,000	5/27/2021	0.05%
NORTHROP GRUMMAN CORP	666807BN1	Investment-grade corporate bonds	5,000,000	1/15/2028	0.05%
NORTHROP GRUMMAN CORP	666807BS0	Investment-grade corporate bonds	10,000,000	5/1/2030	0.11%
NORTHWESTERN MUTUAL LIFE INS	668131AA3	Investment-grade corporate bonds	435,000	3/30/2040	0.01%
NOVARTIS AG	66989HAP3	Investment-grade corporate bonds	10,025,000	2/14/2025	0.10%
NRG ENERGY	629377CL4	Investment-grade corporate bonds	1,459,000	6/15/2029	0.01%
NUTRIEN LTD	67077MAV0	Investment-grade corporate bonds	2,635,000	5/13/2023	0.03%
NUTRIEN LTD	67077MAW8	Investment-grade corporate bonds	16,195,000	5/13/2030	0.16%
OMNICOM GROUP INC	68217FAA0	Investment-grade corporate bonds	6,169,000	4/15/2026	0.06%
OMNICOM GROUP INC	681919BB1	Investment-grade corporate bonds	10,425,000	4/30/2030	0.10%
OMNICOM GROUP INC	681919BC9	Investment-grade corporate bonds	5,000,000	6/1/2030	0.05%
ORACLE CORP	68389XAP0	Investment-grade corporate bonds	2,405,000	10/15/2022	0.02%
ORACLE CORP	68389XBM6	Investment-grade corporate bonds	16,285,000	7/15/2026	0.16%
ORACLE CORP	68389XBU8	Investment-grade corporate bonds	25,000,000	4/1/2027	0.25%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
OSHKOSH CORP	688239AF9	Investment-grade corporate bonds	1,082,000	5/15/2028	0.01%
OSHKOSH CORP	688225AH4	Investment-grade corporate bonds	998,000	3/1/2030	0.01%
PACKAGING CORP OF AMERICA	695156AQ2	Investment-grade corporate bonds	1,330,000	11/1/2023	0.01%
PENSKE TRUCK LEASING CO	709599AH7	Investment-grade corporate bonds	5,300,000	7/11/2022	0.05%
PENSKE TRUCK LEASING CO	709599AW4	Investment-grade corporate bonds	3,537,000	11/15/2026	0.03%
PFIZER INC	717081EY5	Investment-grade corporate bonds	25,000,000	5/28/2030	0.23%
PNC FINANCIAL SERVICES GROUP INC	693475AL9	Investment-grade corporate bonds	3,000,000	11/9/2022	0.03%
PNC FINANCIAL SERVICES GROUP INC	69349LAQ1	Investment-grade corporate bonds	5,560,000	11/1/2025	0.06%
PROGRESS ENERGY INC	26442UAA2	Investment-grade corporate bonds	3,000,000	8/15/2025	0.03%
PROLOGIS INC	74340XBN0	Investment-grade corporate bonds	2,078,000	4/15/2027	0.02%
PROLOGIS INC	74340XBM2	Investment-grade corporate bonds	4,999,000	4/15/2030	0.05%
PRUDENTIAL FINANCIAL INC	33829TAA4	Investment-grade corporate bonds	965,000	11/15/2023	0.01%
PRUDENTIAL FINANCIAL INC	74153WCL1	Investment-grade corporate bonds	8,028,000	9/23/2024	0.08%
PRUDENTIAL FINANCIAL INC	74432QCG8	Investment-grade corporate bonds	2,000,000	3/10/2030	0.02%
PUGET ENERGY INC	745310AH5	Investment-grade corporate bonds	1,840,000	5/15/2025	0.02%
QVC INC	747262AS2	Investment-grade corporate bonds	1,495,000	4/1/2024	0.01%
RABOBANK NEDERLAND	21685WDD6	Investment-grade corporate bonds	1,000,000	2/8/2022	0.01%
RABOBANK NEDERLAND	21685WDF1	Investment-grade corporate bonds	3,000,000	11/9/2022	0.03%
RABOBANK NEDERLAND	21684AAA4	Investment-grade corporate bonds	2,215,000	12/1/2023	0.02%
RAYTHEON TECHNOLOGIES CORP	913017DB2	Investment-grade corporate bonds	176,000	8/16/2023	0.00%
RAYTHEON TECHNOLOGIES CORP	68902VAF4	Investment-grade corporate bonds	5,965,000	2/15/2030	0.06%
RECKITT BENCKISER	582839AJ5	Investment-grade corporate bonds	1,000,000	11/15/2020	0.01%
REPUBLIC SERVICES	760759AU4	Investment-grade corporate bonds	2,440,000	8/15/2024	0.02%
REPUBLIC SERVICES	760759AQ3	Investment-grade corporate bonds	2,825,000	3/15/2025	0.03%
REPUBLIC SERVICES	760759AT7	Investment-grade corporate bonds	900,000	5/15/2028	0.01%
REPUBLIC SERVICES	760759AV2	Investment-grade corporate bonds	15,000,000	3/1/2030	0.14%
ROGERS COMMUNICATIONS INC	775109AX9	Investment-grade corporate bonds	1,362,000	3/15/2043	0.02%
ROYAL BANK OF CANADA	78015K7C2	Investment-grade corporate bonds	4,522,000	11/1/2024	0.04%
ROYAL BANK OF CANADA	780082AD5	Investment-grade corporate bonds	3,000,000	1/27/2026	0.03%
S&P GLOBAL INC	78409VAK0	Investment-grade corporate bonds	8,620,000	2/15/2026	0.09%
S&P GLOBAL INC	78409VAM6	Investment-grade corporate bonds	2,846,000	1/22/2027	0.03%
S&P GLOBAL INC	78409VAP9	Investment-grade corporate bonds	7,725,000	12/1/2029	0.08%
SALESFORCE.COM	79466LAE4	Investment-grade corporate bonds	17,004,000	4/11/2023	0.17%
SALESFORCE.COM	79466LAF1	Investment-grade corporate bonds	9,455,000	4/11/2028	0.10%
SHERWIN-WILLIAMS	824348AW6	Investment-grade corporate bonds	2,983,000	6/1/2027	0.03%
SIEMENS AG	82620KAS2	Investment-grade corporate bonds	15,000,000	3/16/2024	0.15%
SOCIETE GENERALE SA	83368RAF9	Investment-grade corporate bonds	1,000,000	9/16/2020	0.01%
SPRINT COMMUNICATIONS INC	85208NAA8	Investment-grade corporate bonds	1,956,250	9/20/2021	0.02%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAA8	Investment-grade corporate bonds	4,750,000	4/2/2024	0.05%
SWISS RE AG	87089HAB9	Investment-grade corporate bonds	855,000	12/6/2042	0.01%
TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA	87246YAC0	Investment-grade corporate bonds	5,000,000	11/1/2024	0.05%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
TELEFONICA SA	87938WAT0	Investment-grade corporate bonds	5,000,000	3/8/2027	0.05%
TJX COS INC	872540AP4	Investment-grade corporate bonds	1,750,000	5/15/2023	0.02%
T-MOBILE US INC	87264ABC8	Investment-grade corporate bonds	18,599,000	4/15/2027	0.19%
T-MOBILE US INC	87264ABE4	Investment-grade corporate bonds	7,811,000	4/15/2030	0.08%
TOKYO CENTURY CORP	05367AAD5	Investment-grade corporate bonds	1,648,000	4/6/2021	0.02%
TORONTO-DOMINION BANK	89114QCD8	Investment-grade corporate bonds	4,606,000	12/1/2022	0.04%
TORONTO-DOMINION BANK	89114QCH9	Investment-grade corporate bonds	20,000,000	6/12/2025	0.18%
TOTAL S.A	89153VAS8	Investment-grade corporate bonds	4,131,000	1/10/2025	0.04%
TRUIST FINANCIAL CORP	05531FBH5	Investment-grade corporate bonds	10,285,000	8/1/2024	0.10%
TRUIST FINANCIAL CORP	07330NAT2	Investment-grade corporate bonds	3,280,000	12/6/2024	0.03%
TRUIST FINANCIAL CORP	05531GAB7	Investment-grade corporate bonds	12,447,000	3/19/2029	0.13%
UBS GROUP AG	902674YA2	Investment-grade corporate bonds	17,420,000	4/21/2022	0.16%
UBS GROUP AG	90352JAA1	Investment-grade corporate bonds	15,747,000	5/23/2023	0.15%
UBS GROUP AG	90351DAF4	Investment-grade corporate bonds	1,765,000	4/15/2026	0.02%
UNITEDHEALTH GROUP INC	91324PBV3	Investment-grade corporate bonds	5,000,000	3/15/2022	0.05%
UNITEDHEALTH GROUP INC	91324PBZ4	Investment-grade corporate bonds	1,000,000	2/15/2023	0.01%
UNITEDHEALTH GROUP INC	91324PDR0	Investment-grade corporate bonds	4,945,000	8/15/2024	0.05%
UNITEDHEALTH GROUP INC	91324PDK5	Investment-grade corporate bonds	7,790,000	6/15/2028	0.08%
UNITEDHEALTH GROUP INC	91324PDX7	Investment-grade corporate bonds	4,585,000	5/15/2030	0.04%
UNITEDHEALTH GROUP INC	91324PBE1	Investment-grade corporate bonds	1,300,000	11/15/2037	0.02%
US BANCORP	91159HHG8	Investment-grade corporate bonds	1,872,000	1/30/2024	0.02%
US BANCORP	91159HHX1	Investment-grade corporate bonds	7,808,000	7/30/2024	0.08%
US BANCORP	91159HHZ6	Investment-grade corporate bonds	20,580,000	5/12/2025	0.19%
VERIZON COMMUNICATIONS INC	92343VEN0	Investment-grade corporate bonds	13,155,000	2/15/2025	0.14%
VERIZON COMMUNICATIONS INC	92343VDD3	Investment-grade corporate bonds	2,900,000	8/15/2026	0.03%
VERIZON COMMUNICATIONS INC	92343VFF6	Investment-grade corporate bonds	5,000,000	3/22/2027	0.05%
VERIZON COMMUNICATIONS INC	92343VER1	Investment-grade corporate bonds	8,900,000	9/21/2028	0.10%
VERSUM MATERIALS INC	009158BB1	Investment-grade corporate bonds	2,400,000	10/15/2025	0.02%
VERSUM MATERIALS INC	009158AY2	Investment-grade corporate bonds	7,000,000	5/15/2027	0.07%
VF CORP	918204AZ1	Investment-grade corporate bonds	9,380,000	4/23/2022	0.09%
VF CORP	918204BA5	Investment-grade corporate bonds	5,585,000	4/23/2025	0.05%
VIACOMCBS INC	124857AQ6	Investment-grade corporate bonds	18,000	1/15/2026	0.00%
VIACOMCBS INC	124857AR4	Investment-grade corporate bonds	5,135,000	1/15/2027	0.05%
VIACOMCBS INC	124857AT0	Investment-grade corporate bonds	3,200,000	2/15/2028	0.03%
VISA INC	92826CAL6	Investment-grade corporate bonds	20,000,000	4/15/2027	0.19%
VISTRA CORP	92840VAD4	Investment-grade corporate bonds	2,706,000	7/15/2024	0.03%
VISTRA CORP	92840VAE2	Investment-grade corporate bonds	2,294,000	7/15/2029	0.02%
WASTE MANAGEMENT INC	94106LBH1	Investment-grade corporate bonds	21,066,000	6/15/2026	0.19%
WELLS FARGO & CO	95000U2C6	Investment-grade corporate bonds	5,727,000	1/24/2024	0.06%
WELLS FARGO & CO	95000U2N2	Investment-grade corporate bonds	25,000,000	4/30/2026	0.24%
WESTPAC BANKING CORPORATION	961214DA8	Investment-grade corporate bonds	5,190,000	8/19/2021	0.05%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
WESTROCK CO	961548AY0	Investment-grade corporate bonds	3,986,000	2/15/2031	0.05%
WESTROCK CO	92940PAG9	Investment-grade corporate bonds	5,000,000	6/15/2033	0.05%
WEYERHAEUSER CO	962166BR4	Investment-grade corporate bonds	2,000,000	3/15/2032	0.03%
ZOETIS INC	98978VAL7	Investment-grade corporate bonds	3,000,000	9/12/2027	0.03%
ZOETIS INC	98978VAN3	Investment-grade corporate bonds	10,440,000	8/20/2028	0.11%
ZOETIS INC	98978VAS2	Investment-grade corporate bonds	3,871,000	5/15/2030	0.04%
TEXAS TRANSPORTATION COMMISSION	88283LHU3	Other	1,260,000	4/1/2030	0.01%
AJAX MORTGAGE LOAN	00969PAA1	Residential MBS (non-agency)	7,909,356	7/25/2059	0.07%
ANGEL OAK MORTGAGE	03463VAA3	Residential MBS (non-agency)	2,278,725	7/27/2048	0.02%
ANGEL OAK MORTGAGE	03464NAA0	Residential MBS (non-agency)	908,994	9/25/2048	0.01%
ANGEL OAK MORTGAGE	03464VAC8	Residential MBS (non-agency)	6,624,273	11/25/2059	0.06%
ANGEL OAK MORTGAGE	03465LAA3	Residential MBS (non-agency)	19,294,000	4/25/2065	0.17%
ARROYO MORTGAGE TRUST	042859AA6	Residential MBS (non-agency)	1,725,881	1/25/2049	0.02%
ARROYO MORTGAGE TRUST	04285CAA9	Residential MBS (non-agency)	13,605,000	3/25/2055	0.12%
ARROYO MORTGAGE TRUST	04285CAL5	Residential MBS (non-agency)	7,790,000	3/25/2055	0.07%
BELLEMEADE RE LTD	078768AD0	Residential MBS (non-agency)	933,411	4/25/2028	0.01%
BELLEMEADE RE LTD	07877DAC0	Residential MBS (non-agency)	4,910,000	8/25/2028	0.04%
BELLEMEADE RE LTD	07877GAC3	Residential MBS (non-agency)	10,000,000	7/25/2029	0.09%
BRAVO RESIDENTIAL FUNDING TRUST	10568YAA6	Residential MBS (non-agency)	14,424,000	5/26/2059	0.13%
BUNKER HILL LOAN DEPOSITARY TRUST	12061AAA6	Residential MBS (non-agency)	10,885,920	10/26/2048	0.10%
BUNKER HILL LOAN DEPOSITARY TRUST	12061RAA9	Residential MBS (non-agency)	20,259,644	7/25/2049	0.19%
BUNKER HILL LOAN DEPOSITARY TRUST	12062RAA8	Residential MBS (non-agency)	13,006,000	2/25/2055	0.12%
COLT FUNDING LLC	19688JAA5	Residential MBS (non-agency)	8,411,531	3/25/2065	0.08%
DEEPHAVEN RESIDENTIAL MORTGAGE	24381MAC4	Residential MBS (non-agency)	3,782,725	10/25/2059	0.04%
DEEPHAVEN RESIDENTIAL MORTGAGE	24380NAA7	Residential MBS (non-agency)	4,024,000	5/25/2065	0.04%
EAGLE RE	26982LAA8	Residential MBS (non-agency)	2,000,000	1/25/2030	0.02%
ELLINGTON FINANCIAL MORTGAGE	31573TAB4	Residential MBS (non-agency)	5,068,962	11/25/2059	0.05%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0AL3	Residential MBS (non-agency)	63,379	2/25/2024	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0AX7	Residential MBS (non-agency)	519,565	4/25/2024	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0BK4	Residential MBS (non-agency)	10,888,027	8/25/2024	0.10%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0BW8	Residential MBS (non-agency)	2,508,059	8/25/2024	0.02%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0CG2	Residential MBS (non-agency)	3,668,605	9/25/2024	0.03%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0CH0	Residential MBS (non-agency)	5,000,000	9/25/2024	0.05%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0CU1	Residential MBS (non-agency)	6,211,670	10/25/2024	0.06%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0DF3	Residential MBS (non-agency)	373,221	10/25/2024	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0DW6	Residential MBS (non-agency)	17,011,691	1/25/2025	0.16%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0EJ4	Residential MBS (non-agency)	5,339,233	3/25/2025	0.05%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0FJ3	Residential MBS (non-agency)	5,000,000	5/25/2025	0.05%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0ET2	Residential MBS (non-agency)	818,944	10/25/2027	0.01%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0EW5	Residential MBS (non-agency)	4,300,000	10/25/2027	0.04%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0FW4	Residential MBS (non-agency)	11,801,127	12/25/2027	0.11%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0GJ2	Residential MBS (non-agency)	22,895,913	3/25/2028	0.21%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0GW3	Residential MBS (non-agency)	21,161,000	4/25/2028	0.20%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0GT0	Residential MBS (non-agency)	70,144	4/25/2028	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0HJ1	Residential MBS (non-agency)	24,277,261	5/25/2028	0.23%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0HW2	Residential MBS (non-agency)	9,357,603	7/25/2028	0.09%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0JJ9	Residential MBS (non-agency)	22,850,228	9/25/2028	0.22%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0JU4	Residential MBS (non-agency)	46,792,663	10/25/2028	0.44%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0KE8	Residential MBS (non-agency)	5,210,817	11/25/2028	0.05%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0KQ1	Residential MBS (non-agency)	16,309,575	12/25/2028	0.15%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0LA5	Residential MBS (non-agency)	300,000	3/25/2029	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0LJ6	Residential MBS (non-agency)	6,815,000	3/25/2029	0.06%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0LU1	Residential MBS (non-agency)	895,000	4/25/2029	0.01%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0NX3	Residential MBS (non-agency)	483,000	10/25/2029	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0NW5	Residential MBS (non-agency)	19,396,594	10/25/2029	0.18%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137G0RC5	Residential MBS (non-agency)	32,429,000	3/25/2030	0.28%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAB0	Residential MBS (non-agency)	5,131,479	10/25/2023	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAD6	Residential MBS (non-agency)	8,926,783	1/25/2024	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAH7	Residential MBS (non-agency)	5,981,996	5/25/2024	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAM6	Residential MBS (non-agency)	9,767,109	7/25/2024	0.08%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAK0	Residential MBS (non-agency)	51,346	7/25/2024	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAP9	Residential MBS (non-agency)	12,049,709	11/25/2024	0.12%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAR5	Residential MBS (non-agency)	5,336,095	11/25/2024	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAV6	Residential MBS (non-agency)	1,032,899	2/25/2025	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAT1	Residential MBS (non-agency)	4,474,421	2/25/2025	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAX2	Residential MBS (non-agency)	4,385,833	5/25/2025	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XBH6	Residential MBS (non-agency)	14,519,247	4/25/2028	0.14%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XBF0	Residential MBS (non-agency)	31,183,440	4/25/2028	0.30%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XBU7	Residential MBS (non-agency)	5,826,637	8/25/2028	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XBM5	Residential MBS (non-agency)	6,444,515	8/25/2028	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XCB8	Residential MBS (non-agency)	13,812,206	9/25/2028	0.13%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XCL6	Residential MBS (non-agency)	6,924,133	10/25/2028	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XDA9	Residential MBS (non-agency)	28,702,907	1/25/2029	0.27%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XDS0	Residential MBS (non-agency)	34,931,804	4/25/2029	0.33%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XEC4	Residential MBS (non-agency)	4,470,424	5/25/2029	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XEP5	Residential MBS (non-agency)	30,113,611	7/25/2029	0.28%
FWD SECURITIZATION TRUST	36167VAB0	Residential MBS (non-agency)	6,566,220	11/25/2059	0.06%
GALTON FUNDING MORTGAGE	36416UBG9	Residential MBS (non-agency)	1,389,413	7/25/2056	0.01%
GALTON FUNDING MORTGAGE	36418GBV5	Residential MBS (non-agency)	6,861,967	10/25/2058	0.06%
GALTON FUNDING MORTGAGE	36418GBA1	Residential MBS (non-agency)	4,500,000	10/25/2058	0.05%
GALTON FUNDING MORTGAGE	36418AAJ6	Residential MBS (non-agency)	5,283,051	6/25/2059	0.05%
GALTON FUNDING MORTGAGE	36418XAB3	Residential MBS (non-agency)	6,107,276	10/25/2059	0.06%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GALTON FUNDING MORTGAGE	36418HAC6	Residential MBS (non-agency)	7,472,355	1/25/2060	0.07%
MILL CITY MORTGAGE TRUST	59980XAC1	Residential MBS (non-agency)	777,411	8/25/2058	0.01%
MORTGAGEIT TRUST	61915RAU0	Residential MBS (non-agency)	2,478,232	12/25/2035	0.02%
NEW RESIDENTIAL MORTGAGE	64828FCS9	Residential MBS (non-agency)	416,107	1/25/2048	0.00%
NEW RESIDENTIAL MORTGAGE	64829YAA8	Residential MBS (non-agency)	788,633	1/25/2049	0.01%
NEW RESIDENTIAL MORTGAGE	64829LAA6	Residential MBS (non-agency)	767,260	11/25/2056	0.01%
NEW RESIDENTIAL MORTGAGE	64829VAA4	Residential MBS (non-agency)	4,075,215	12/25/2057	0.04%
NEW RESIDENTIAL MORTGAGE	64830HAA2	Residential MBS (non-agency)	6,638,755	2/25/2059	0.06%
NEW RESIDENTIAL MORTGAGE	64830PAC0	Residential MBS (non-agency)	4,557,945	11/25/2059	0.04%
NEW RESIDENTIAL MORTGAGE	64830VAB9	Residential MBS (non-agency)	4,714,454	1/26/2060	0.04%
ON SLOW BAY MORTGAGE LOAN TRUST	67113KAD0	Residential MBS (non-agency)	2,354,068	6/25/2059	0.02%
RADNOR RE LTD	750493AA6	Residential MBS (non-agency)	2,150,000	2/25/2030	0.02%
RAMP TRUST	749239AE9	Residential MBS (non-agency)	863,964	8/25/2046	0.01%
RESIDENTIAL MORTGAGE LOAN TRUST	76119CAC5	Residential MBS (non-agency)	527,700	2/25/2024	0.00%
STARWOOD MORTGAGE RESIDENTIAL TRUST	85573DAA7	Residential MBS (non-agency)	16,224,565	4/25/2060	0.15%
TOWD POINT MORTGAGE	89177EAB5	Residential MBS (non-agency)	2,000,000	10/25/2048	0.02%
TOWD POINT MORTGAGE	89171DAB3	Residential MBS (non-agency)	2,424,000	10/25/2053	0.02%
TOWD POINT MORTGAGE	89172HAB3	Residential MBS (non-agency)	7,066,000	3/25/2054	0.07%
TOWD POINT MORTGAGE	89171UAE9	Residential MBS (non-agency)	7,848,000	4/25/2055	0.08%
TOWD POINT MORTGAGE	89171UAG4	Residential MBS (non-agency)	1,325,000	4/25/2055	0.01%
TOWD POINT MORTGAGE	89171UAA7	Residential MBS (non-agency)	5,077,667	4/25/2055	0.05%
TOWD POINT MORTGAGE	89172RAC9	Residential MBS (non-agency)	11,845,000	4/25/2055	0.12%
TOWD POINT MORTGAGE	89172UAB4	Residential MBS (non-agency)	3,089,000	7/25/2056	0.03%
TOWD POINT MORTGAGE	89173FAB6	Residential MBS (non-agency)	3,854,000	10/25/2056	0.04%
TOWD POINT MORTGAGE	89173UAA5	Residential MBS (non-agency)	1,570,816	6/25/2057	0.01%
TOWD POINT MORTGAGE	89175JAA8	Residential MBS (non-agency)	1,761,259	10/25/2057	0.02%
TOWD POINT MORTGAGE	89175VAA1	Residential MBS (non-agency)	3,978,065	3/25/2058	0.04%
TOWD POINT MORTGAGE	89177BAA3	Residential MBS (non-agency)	5,819,337	3/25/2058	0.06%
UNITED STATES MORTGAGE	35564AAK7	Residential MBS (non-agency)	355,308	2/25/2047	0.00%
UNITED STATES MORTGAGE	35564ABF7	Residential MBS (non-agency)	5,892,372	2/25/2047	0.05%
VERUS SECURITIZATION TRUST	92537LAC6	Residential MBS (non-agency)	3,878,286	10/25/2058	0.04%
VERUS SECURITIZATION TRUST	92537DAB6	Residential MBS (non-agency)	733,201	2/25/2059	0.01%
VERUS SECURITIZATION TRUST	92537JAA5	Residential MBS (non-agency)	9,434,925	7/25/2059	0.09%
VERUS SECURITIZATION TRUST	92537MAE0	Residential MBS (non-agency)	8,058,472	11/25/2059	0.07%
VERUS SECURITIZATION TRUST	92537FAB1	Residential MBS (non-agency)	2,028,314	12/25/2059	0.02%
VERUS SECURITIZATION TRUST	92536PAE4	Residential MBS (non-agency)	2,618,600	1/25/2060	0.02%
VERUS SECURITIZATION TRUST	92537TAA3	Residential MBS (non-agency)	4,684,499	4/25/2060	0.04%
VISTA POINT SECURITIZATION TRUST 2020-1	92838WAA2	Residential MBS (non-agency)	7,748,000	3/25/2065	0.07%
WAMU MORTGAGE PASS THROUGH CERTIFICATES	939336X40	Residential MBS (non-agency)	2,256,149	1/25/2045	0.02%
WAMU MORTGAGE PASS THROUGH CERTIFICATES	92922FJ25	Residential MBS (non-agency)	2,644,761	4/25/2045	0.02%
WAMU MORTGAGE PASS THROUGH CERTIFICATES	92922F2G2	Residential MBS (non-agency)	6,444,937	8/25/2045	0.06%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
JACKSON NATIONAL LIFE INSURANCE CO.	930SYTI16	Traditional GICs	54,310,108	9/28/2020	0.55%
JACKSON NATIONAL LIFE INSURANCE CO.	930SHZ11	Traditional GICs	108,085,392	6/28/2021	1.09%
JACKSON NATIONAL LIFE INSURANCE CO.	931FHB11	Traditional GICs	54,605,642	9/28/2021	0.55%
JACKSON NATIONAL LIFE INSURANCE CO.	933AUD11	Traditional GICs	160,956,498	3/29/2023	1.63%
JACKSON NATIONAL LIFE INSURANCE CO.	934JZH117	Traditional GICs	106,320,056	6/28/2023	1.07%
JACKSON NATIONAL LIFE INSURANCE CO.	934MNK116	Traditional GICs	104,507,181	12/27/2023	1.06%
METROPOLITAN LIFE INSURANCE CO.	928DAH115	Traditional GICs	50,002,500	10/30/2020	0.56%
METROPOLITAN LIFE INSURANCE CO.	930VNP119	Traditional GICs	50,025,000	12/29/2020	0.55%
METROPOLITAN LIFE INSURANCE CO.	964DUJ114	Traditional GICs	50,000,000	3/29/2022	0.53%
METROPOLITAN LIFE INSURANCE CO.	933QHB115	Traditional GICs	100,000,000	12/27/2022	1.08%
METROPOLITAN LIFE INSURANCE CO.	935HRD118	Traditional GICs	50,000,000	12/27/2023	0.51%
METROPOLITAN LIFE INSURANCE CO.	935ZX117	Traditional GICs	100,000,000	3/28/2024	1.04%
METROPOLITAN LIFE INSURANCE CO.	935MAM115	Traditional GICs	50,000,000	3/28/2024	0.51%
METROPOLITAN LIFE INSURANCE CO.	936WAZ113	Traditional GICs	150,000,000	6/27/2024	1.54%
METROPOLITAN LIFE INSURANCE CO.	935GAC110	Traditional GICs	100,000,000	9/27/2024	1.02%
METROPOLITAN LIFE INSURANCE CO.	935UZV110	Traditional GICs	100,000,000	12/27/2024	1.02%
METROPOLITAN LIFE INSURANCE CO.	935VB111	Traditional GICs	100,000,000	12/27/2024	1.02%
MINNESOTA LIFE INSURANCE CO.	935JNY112	Traditional GICs	50,000,000	6/27/2024	0.51%
MINNESOTA LIFE INSURANCE CO.	935GIU112	Traditional GICs	100,000,000	9/27/2024	1.02%
PRINCIPAL LIFE INSURANCE CO.	930TAB119	Traditional GICs	54,191,982	12/29/2021	0.55%
PRINCIPAL LIFE INSURANCE CO.	931JGX116	Traditional GICs	50,000,000	6/28/2022	0.54%
PRINCIPAL LIFE INSURANCE CO.	963FNZ112	Traditional GICs	150,000,000	9/28/2022	1.61%
PRINCIPAL LIFE INSURANCE CO.	933DDM114	Traditional GICs	107,226,025	3/29/2023	1.08%
PRINCIPAL LIFE INSURANCE CO.	964BLZ112	Traditional GICs	50,000,000	6/28/2023	0.53%
PRINCIPAL LIFE INSURANCE CO.	964DUM117	Traditional GICs	50,000,000	9/27/2023	0.54%
PRINCIPAL LIFE INSURANCE CO.	938CSQ116	Traditional GICs	50,000,000	6/27/2024	0.51%
PRINCIPAL LIFE INSURANCE CO.	935HPB114	Traditional GICs	100,000,000	12/27/2024	1.02%
PRINCIPAL LIFE INSURANCE CO.	937KEY117	Traditional GICs	150,000,000	3/28/2025	1.52%
PROTECTIVE LIFE INS. CO.	930GUT116	Traditional GICs	53,781,518	12/28/2020	0.55%
PROTECTIVE LIFE INS. CO.	931GUR119	Traditional GICs	53,860,292	3/26/2021	0.55%
PROTECTIVE LIFE INS. CO.	931KMP113	Traditional GICs	50,000,000	6/28/2021	0.55%
PRUDENTIAL LIFE INS. COMPANY OF AMERICA	931FGB112	Traditional GICs	50,000,000	9/28/2021	0.54%
PRUDENTIAL LIFE INS. COMPANY OF AMERICA	930VXR114	Traditional GICs	50,000,000	12/29/2021	0.55%
PRUDENTIAL LIFE INS. COMPANY OF AMERICA	933KNQ118	Traditional GICs	30,000,000	10/16/2023	0.32%
UNITED OF OMAHA LIFE INSURANCE CO.	935PQV111	Traditional GICs	50,000,000	6/27/2024	0.51%
UNITED STATES TREASURY	912828YT1	U.S. Treasury/agency	50,000,000	11/30/2021	0.48%
UNITED STATES TREASURY	912828Z60	U.S. Treasury/agency	50,000,000	1/31/2022	0.48%
UNITED STATES TREASURY	9128286C9	U.S. Treasury/agency	50,000,000	2/15/2022	0.49%
UNITED STATES TREASURY	9128286M7	U.S. Treasury/agency	50,000,000	4/15/2022	0.49%
UNITED STATES TREASURY	912828YA2	U.S. Treasury/agency	50,000,000	8/15/2022	0.48%
UNITED STATES TREASURY	912828YW4	U.S. Treasury/agency	50,000,000	12/15/2022	0.48%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
UNITED STATES TREASURY	912828P38	U.S. Treasury/agency	50,000,000	1/31/2023	0.47%
UNITED STATES TREASURY	912828P79	U.S. Treasury/agency	100,000,000	2/28/2023	0.95%
UNITED STATES TREASURY	912828T26	U.S. Treasury/agency	50,000,000	9/30/2023	0.49%
UNITED STATES TREASURY	912828V80	U.S. Treasury/agency	85,000,000	1/31/2024	0.83%
UNITED STATES TREASURY	912828W71	U.S. Treasury/agency	100,000,000	3/31/2024	1.00%
UNITED STATES TREASURY	9128286T2	U.S. Treasury/agency	100,000,000	5/15/2029	1.04%
US 2YR NOTE (CBT) SEP20 TUU0	99L492JW8	U.S. Treasury/agency	3,736	10/5/2020	0.00%
US 5YR NOTE (CBT) SEP20 FVU0	99L490JW2	U.S. Treasury/agency	4,232	10/5/2020	0.00%
ALPINE SECURITIZATON	02089XKA4	Cash and equivalents	50,000,000	8/24/2020	0.50%
BANCO SANTANDER	05970RMJ1	Cash and equivalents	19,950,456	12/18/2020	0.20%
BARCLAYS BK PLC	06742VDU2	Cash and equivalents	49,957,334	8/17/2020	0.50%
MUFG BK LTD N Y BRH DISC COML	55379W4S2	Cash and equivalents	50,800,710	7/28/2020	0.51%
MITSUBISHI UFJ	60682WHL5	Cash and equivalents	29,979,683	8/20/2020	0.30%
MITSUBISHI TST&BNK C	60683BE90	Cash and equivalents	25,000,000	1/26/2021	0.25%
MITSUBISHI TST&BNK C	60683BF24	Cash and equivalents	40,000,000	1/27/2021	0.40%
SOCIETE GENERALE	83369BHD1	Cash and equivalents	39,971,689	8/13/2020	0.40%
SUMITOMO MITSUI TRUST NY	86563GHS4	Cash and equivalents	39,971,378	8/26/2020	0.40%
TOYOTA MOTOR CREDIT	89233GGP5	Cash and equivalents	49,906,000	7/23/2020	0.50%
PUTNAM MONEY MARKET PORTFOLIO	74699B9K4	Cash and equivalents	898,470,913	7/1/2020	9.02%
CASH AND EQUIVALENTS	-	Cash and equivalents	426,067,588	-	2.25%

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

