

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132XW3Y5	Agency MBS	16,758,477	2/1/2048	0.25%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132XT2V9	Agency MBS	4,236,825	11/1/2047	0.06%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132XT2W7	Agency MBS	5,977,529	11/1/2047	0.09%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132XUBZ7	Agency MBS	2,506,141	9/1/2047	0.04%
FEDERAL HOME LOAN MORTGAGE CORPORATION	31335A5W4	Agency MBS	7,694,784	1/1/2047	0.11%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132WKLZ9	Agency MBS	14,484,461	1/1/2047	0.21%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132WJX22	Agency MBS	456,954	12/1/2046	0.01%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132WJGQ8	Agency MBS	948,545	12/1/2046	0.01%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132WJP88	Agency MBS	2,456,995	12/1/2046	0.04%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132WJNV9	Agency MBS	364,506	12/1/2046	0.01%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132WJKD2	Agency MBS	5,002,222	12/1/2046	0.07%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132WJS85	Agency MBS	1,846,277	12/1/2046	0.03%
FEDERAL HOME LOAN MORTGAGE CORPORATION	31335AXR4	Agency MBS	906,229	8/1/2046	0.01%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132QNP6	Agency MBS	206,379	3/1/2045	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137BGWZ8	Agency MBS	925,354	12/15/2044	0.01%
FEDERAL HOME LOAN MORTGAGE CORPORATION	31335AFY9	Agency MBS	640,679	12/1/2044	0.01%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132MAD32	Agency MBS	290,245	11/1/2044	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132M8SV9	Agency MBS	837,951	8/1/2044	0.01%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132M7PB8	Agency MBS	437,143	7/1/2044	0.01%
FEDERAL HOME LOAN MORTGAGE CORPORATION	31394PPV9	Agency MBS	1,289	10/25/2043	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	31394JDB0	Agency MBS	1,285	7/25/2043	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137B9GQ2	Agency MBS	1,180,267	7/15/2043	0.02%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132L5AM5	Agency MBS	562,055	3/1/2043	0.01%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3128M9FZ0	Agency MBS	3,426,728	7/1/2042	0.05%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137BP2N8	Agency MBS	2,493,041	6/15/2042	0.04%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137FG2A2	Agency MBS	3,587,945	5/15/2042	0.05%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137FEVG2	Agency MBS	1,684,944	4/15/2042	0.03%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137F5JE0	Agency MBS	2,279,499	3/15/2042	0.03%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137BGGD5	Agency MBS	977,873	4/15/2041	0.01%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137FAZ27	Agency MBS	1,829,672	3/15/2041	0.03%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137BKSQ4	Agency MBS	2,143,629	8/15/2040	0.03%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137BAZ39	Agency MBS	5,730,801	1/15/2040	0.08%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137B9U45	Agency MBS	3,601,196	9/15/2039	0.05%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137FCC69	Agency MBS	1,439,721	5/15/2039	0.02%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137B77G8	Agency MBS	2,519,276	5/15/2038	0.04%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137B9RL1	Agency MBS	3,110,071	1/15/2036	0.05%
FEDERAL HOME LOAN MORTGAGE CORPORATION	FGB054046	Agency MBS	17,110	12/31/2034	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137BWSK1	Agency MBS	1,636,298	6/15/2034	0.02%
FEDERAL HOME LOAN MORTGAGE CORPORATION	31393VFU0	Agency MBS	1,175,535	6/15/2033	0.02%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137FA3N6	Agency MBS	4,128,892	11/15/2031	0.06%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137B33G1	Agency MBS	2,169,908	6/15/2026	0.03%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137BCCU0	Agency MBS	1,484,300	9/15/2025	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXG55	Agency MBS	43,625,719	9/1/2057	0.64%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXFK3	Agency MBS	7,286,861	1/1/2057	0.11%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXDF6	Agency MBS	6,915,894	6/1/2056	0.10%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXC59	Agency MBS	5,861,449	5/1/2056	0.09%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F030686	Agency MBS	-65,000,000	8/1/2048	-0.92%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F042681	Agency MBS	52,000,000	8/1/2048	0.79%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F032674	Agency MBS	-34,000,000	7/1/2048	-0.50%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F040677	Agency MBS	5,000,000	7/1/2048	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F060675	Agency MBS	8,000,000	7/1/2048	0.13%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H3R65	Agency MBS	5,216,263	3/1/2048	0.08%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140J7XW0	Agency MBS	48,531,733	1/1/2048	0.73%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140GXPL9	Agency MBS	14,440,085	12/1/2047	0.22%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140Q7LX3	Agency MBS	3,574,758	9/1/2047	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHBW6	Agency MBS	1,336,411	8/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHBR7	Agency MBS	2,523,540	7/1/2047	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140GTUH1	Agency MBS	33,460,589	7/1/2047	0.50%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140Q7B89	Agency MBS	48,503,098	7/1/2047	0.73%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WLCQ4	Agency MBS	2,398,603	7/1/2047	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHBM8	Agency MBS	2,142,264	6/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHBG1	Agency MBS	2,012,902	5/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WKN92	Agency MBS	3,268,997	4/1/2047	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FN2K9	Agency MBS	1,945,357	4/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140J5JS9	Agency MBS	9,570,250	3/1/2047	0.14%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJ6L7	Agency MBS	1,439,337	3/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FQH42	Agency MBS	951,022	3/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FTNV9	Agency MBS	2,152,545	3/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FN2H6	Agency MBS	1,758,389	3/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHA98	Agency MBS	1,221,414	3/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FTML2	Agency MBS	724,991	3/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FNV84	Agency MBS	1,426,902	2/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418CG32	Agency MBS	1,920,695	2/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJZG6	Agency MBS	2,968,947	2/1/2047	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FS5S8	Agency MBS	5,760,180	2/1/2047	0.08%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FTFV8	Agency MBS	1,746,475	2/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FGKZ1	Agency MBS	1,265,164	2/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FKVB3	Agency MBS	2,148,809	1/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHAX5	Agency MBS	596,767	1/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJTE8	Agency MBS	1,797,864	1/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FRR31	Agency MBS	3,646,822	1/1/2047	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FC3B2	Agency MBS	828,617	1/1/2047	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FGVG1	Agency MBS	2,856,886	1/1/2047	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FGJ83	Agency MBS	2,328,121	1/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJUJ5	Agency MBS	17,136,205	1/1/2047	0.25%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJPQ5	Agency MBS	2,761,414	12/1/2046	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140F3EC8	Agency MBS	1,620,176	12/1/2046	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FGU64	Agency MBS	1,916,755	12/1/2046	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FPVQ9	Agency MBS	1,162,664	12/1/2046	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7FF4	Agency MBS	922,319	12/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FJC92	Agency MBS	2,466,722	11/1/2046	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7FA5	Agency MBS	1,086,155	11/1/2046	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7E57	Agency MBS	2,067,880	10/1/2046	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FPTH2	Agency MBS	1,029,133	10/1/2046	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7E99	Agency MBS	2,872,192	10/1/2046	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7E65	Agency MBS	622,898	9/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FFL33	Agency MBS	1,154,286	9/1/2046	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140F4BC9	Agency MBS	720,749	9/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WH3Q3	Agency MBS	795,999	9/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FFLR0	Agency MBS	1,582,023	9/1/2046	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140EVUP0	Agency MBS	21,598,945	8/1/2046	0.31%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140EVTB3	Agency MBS	20,508,860	7/1/2046	0.29%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WHMK5	Agency MBS	1,382,454	6/1/2046	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7EG3	Agency MBS	1,033,532	6/1/2046	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7C34	Agency MBS	1,415,734	10/1/2045	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7C42	Agency MBS	416,171	10/1/2045	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ET7G5	Agency MBS	4,812,389	9/1/2045	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7CJ9	Agency MBS	1,608,129	8/1/2045	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138YND46	Agency MBS	1,095,066	5/1/2045	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WERM3	Agency MBS	9,465,156	5/1/2045	0.14%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y9DA3	Agency MBS	658,102	12/1/2044	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WDQ38	Agency MBS	1,133,920	12/1/2044	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EN2G3	Agency MBS	9,379,318	11/1/2044	0.14%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138XY7E8	Agency MBS	105,615	7/1/2044	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138XW2X5	Agency MBS	907,243	7/1/2044	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393XGT8	Agency MBS	781	2/25/2044	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AG5K4	Agency MBS	714,937	11/25/2043	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138X9TK5	Agency MBS	496,351	10/1/2043	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136ASQR0	Agency MBS	1,962,448	8/25/2043	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138X46X3	Agency MBS	2,774,632	7/1/2043	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417GAS5	Agency MBS	609,738	4/1/2043	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138NYG66	Agency MBS	6,131,052	2/1/2043	0.09%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AWQ34	Agency MBS	3,629,118	1/25/2043	0.05%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393E6M6	Agency MBS	1,301	1/25/2043	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138APEH7	Agency MBS	659,184	10/1/2042	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31392JYJ2	Agency MBS	2,295	8/25/2042	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EPT20	Agency MBS	532,799	5/1/2041	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ELCH4	Agency MBS	796,146	5/1/2041	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136A5LQ7	Agency MBS	1,780,068	1/25/2041	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136APLY6	Agency MBS	1,391,206	1/25/2041	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ELTQ6	Agency MBS	2,308,684	10/1/2040	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AQVD9	Agency MBS	1,393,712	9/25/2040	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EHW40	Agency MBS	500,920	9/1/2040	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EGE26	Agency MBS	294,812	6/1/2040	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AQNX4	Agency MBS	2,839,328	4/25/2040	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419A4K0	Agency MBS	316,250	10/1/2039	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419AA64	Agency MBS	322,967	10/1/2039	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA050107	Agency MBS	7,217,393	7/1/2039	0.11%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31416CKF2	Agency MBS	242,425	4/1/2039	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044084	Agency MBS	722	12/31/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418MC91	Agency MBS	956,232	11/1/2038	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418MGR7	Agency MBS	787,965	10/1/2038	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419BBR5	Agency MBS	305,085	10/1/2038	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044092	Agency MBS	3,127	7/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KM84	Agency MBS	652,943	7/1/2038	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AHNF3	Agency MBS	910,865	6/25/2038	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KJD7	Agency MBS	2,533,357	6/1/2038	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KD50	Agency MBS	177,532	3/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EPVM3	Agency MBS	5,927,220	1/1/2038	0.10%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411H6U9	Agency MBS	113,730	8/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136APW81	Agency MBS	1,427,028	3/25/2037	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AJRY4	Agency MBS	1,599,533	2/25/2037	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA060072	Agency MBS	82,328	2/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA050073	Agency MBS	18,220	2/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31371M5N3	Agency MBS	131,266	1/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA054067	Agency MBS	2,034,004	12/31/2036	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA060064	Agency MBS	292,798	12/31/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA064066	Agency MBS	23,052	12/31/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411AFK6	Agency MBS	84,082	12/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31371MWJ2	Agency MBS	144,183	8/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410FDX0	Agency MBS	130,823	7/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31409VC76	Agency MBS	117,949	2/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044050	Agency MBS	8,680	12/31/2035	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA060056	Agency MBS	11,654	12/31/2035	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044043	Agency MBS	76,986	12/31/2034	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393YZ99	Agency MBS	477	3/25/2034	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393C6U2	Agency MBS	55	6/25/2033	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31400QBP7	Agency MBS	9,218	3/1/2033	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31400JFK0	Agency MBS	7,591	2/1/2033	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA070022	Agency MBS	19,670	12/31/2032	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31391ANB1	Agency MBS	13,163	7/1/2031	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AJC87	Agency MBS	1,933,802	4/25/2027	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136APYD8	Agency MBS	724,356	10/25/2026	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AM6W4	Agency MBS	2,471,110	7/25/2026	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA090954	Agency MBS	2,243	12/31/2025	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNE054055	Agency MBS	3,123	5/1/2025	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNE054048	Agency MBS	1,186	12/31/2024	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC044066	Agency MBS	2,754	12/31/2021	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC044058	Agency MBS	4,376	12/31/2020	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC040056	Agency MBS	2,291	12/31/2020	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC050055	Agency MBS	1,283	12/31/2020	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC040049	Agency MBS	5,608	12/31/2019	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC054040	Agency MBS	1,138	12/31/2019	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	21H032688	Agency MBS	73,000,000	8/1/2048	1.08%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	21H040673	Agency MBS	11,000,000	7/1/2048	0.17%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	21H042679	Agency MBS	8,000,000	7/1/2048	0.12%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	21H030674	Agency MBS	14,000,000	7/1/2048	0.20%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4W7	Agency MBS	1,574,429	2/20/2048	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4X5	Agency MBS	1,251,177	2/20/2048	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4Z0	Agency MBS	1,801,789	2/20/2048	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4Y3	Agency MBS	1,512,040	2/20/2048	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617G7FJ9	Agency MBS	2,682,838	1/20/2048	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BUS26	Agency MBS	1,374,692	11/20/2047	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617ATK28	Agency MBS	544,697	11/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BUS67	Agency MBS	1,787,549	11/20/2047	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BUS59	Agency MBS	1,389,939	11/20/2047	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617ATK85	Agency MBS	631,208	11/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BGQR4	Agency MBS	1,735,804	11/20/2047	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BJUW2	Agency MBS	381,220	11/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36197F2U6	Agency MBS	421,746	11/15/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36197F2T9	Agency MBS	508,817	11/15/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B8GJ1	Agency MBS	4,840,153	10/20/2047	0.07%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AUCA6	Agency MBS	1,520,400	10/20/2047	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AWZE9	Agency MBS	3,155,804	9/20/2047	0.05%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B0XB6	Agency MBS	2,140,251	9/20/2047	0.03%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B8K49	Agency MBS	2,628,673	8/20/2047	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B0TM7	Agency MBS	1,060,739	8/20/2047	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AW5H5	Agency MBS	5,475,105	7/20/2047	0.08%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AQUS6	Agency MBS	1,109,213	7/20/2047	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AQG29	Agency MBS	1,640,047	6/20/2047	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36197LWP1	Agency MBS	11,904,323	5/20/2047	0.18%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36196GE40	Agency MBS	8,047,463	2/20/2047	0.12%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291QT61	Agency MBS	4,418,706	2/20/2047	0.07%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36196BX81	Agency MBS	1,155,443	11/20/2046	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36194HHW5	Agency MBS	4,556,072	10/20/2046	0.07%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36196FZH0	Agency MBS	511,600	10/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36194GPR9	Agency MBS	3,265,955	8/20/2046	0.05%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291QRA4	Agency MBS	4,673,168	5/20/2046	0.07%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189S5L5	Agency MBS	1,401,732	3/20/2046	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36192SV64	Agency MBS	468,465	2/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FTJ7	Agency MBS	8,489,917	2/20/2046	0.13%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189S5U5	Agency MBS	2,204,442	2/20/2046	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FTH1	Agency MBS	2,152,100	2/15/2046	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189ECH7	Agency MBS	1,221,118	1/20/2046	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36193EST8	Agency MBS	973,603	1/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189USX9	Agency MBS	2,060,725	11/20/2045	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A9K48	Agency MBS	556,966	10/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FR67	Agency MBS	1,009,274	10/20/2045	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A9JG3	Agency MBS	621,626	9/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A1GG3	Agency MBS	54,938	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189XMA9	Agency MBS	216,708	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189CAJ9	Agency MBS	91,211	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A1GL2	Agency MBS	385,297	9/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A8LN7	Agency MBS	848,709	8/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A0R40	Agency MBS	2,318,784	8/15/2045	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FQQ4	Agency MBS	3,166,944	7/20/2045	0.05%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FQP6	Agency MBS	7,364,927	7/15/2045	0.11%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184DX24	Agency MBS	2,144,421	4/20/2045	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184CDG7	Agency MBS	945,087	3/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184FP44	Agency MBS	757,820	2/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183JLC3	Agency MBS	449,164	2/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183XDK3	Agency MBS	478,969	1/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183TXT1	Agency MBS	172,605	1/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183RX40	Agency MBS	245,893	1/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183FD55	Agency MBS	155,902	12/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3622A2LW0	Agency MBS	8,958,365	11/15/2044	0.14%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183HRX5	Agency MBS	150,336	10/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182NC76	Agency MBS	221,566	10/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183EZN5	Agency MBS	1,066,799	10/20/2044	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183B6Y9	Agency MBS	1,046,435	9/20/2044	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182YUF4	Agency MBS	453,372	9/20/2044	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182YUH0	Agency MBS	384,973	9/20/2044	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182RXH2	Agency MBS	492,957	6/20/2044	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182D6V2	Agency MBS	952,751	5/15/2044	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182D7A7	Agency MBS	1,509,048	5/15/2044	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36181B4F4	Agency MBS	2,070,076	12/15/2043	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36297GVR8	Agency MBS	4,736,920	2/20/2043	0.07%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	38380CQ63	Agency MBS	4,309,571	1/20/2043	0.06%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36180DL62	Agency MBS	308,737	1/15/2043	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36178WRV3	Agency MBS	326,442	11/15/2042	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	38379E2W1	Agency MBS	745,674	5/20/2041	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36241LUU8	Agency MBS	1,613,691	3/15/2041	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36230SAL8	Agency MBS	96,148	12/20/2040	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36225EXS6	Agency MBS	424,817	3/20/2040	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3622A2LX8	Agency MBS	2,943,840	9/15/2039	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36296XUB8	Agency MBS	1,441,055	4/15/2039	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	38380CET6	Agency MBS	5,025,992	12/20/2037	0.07%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNA064057	Agency MBS	33,361	12/31/2035	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNA064040	Agency MBS	2,410	12/31/2034	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36202DJ85	Agency MBS	58	10/20/2030	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNA064990	Agency MBS	6,477	12/31/2029	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNB034182	Agency MBS	1,370,995	4/20/2027	0.02%
JPMORGAN MORTGAGE TRUST	46649HAE2	Agency MBS	2,741,453	12/25/2048	0.04%
JPMORGAN MORTGAGE TRUST	46649TAE6	Agency MBS	778,002	9/25/2048	0.01%
JPMORGAN MORTGAGE TRUST	46648RAE1	Agency MBS	1,749,708	6/25/2048	0.03%
LOANDEPOT TRUST	53947HAA5	Agency MBS	940,000	11/25/2050	0.01%
NEW RESIDENTIAL ADVANCE RECEIVABLES TRUST	64829LAA6	Agency MBS	1,118,178	11/25/2056	0.02%
NEW RESIDENTIAL ADVANCE RECEIVABLES TRUST	62946UAA8	Agency MBS	2,650,000	12/15/2050	0.04%
NRZ ADVANCE RECEIVABLES TRUST ADVANCE RECEIVABLES	62942QBC6	Agency MBS	7,700,000	10/15/2049	0.11%
PSMC TRUST	693680AC4	Agency MBS	1,193,049	6/25/2048	0.02%
SEQUOIA MORTGAGE TRUST	81747EAM9	Agency MBS	3,770,602	6/25/2048	0.06%
SEQUOIA MORTGAGE TRUST	81747DAK5	Agency MBS	1,738,843	2/25/2048	0.03%
TIAA BANK MORTGAGE TRUST	886312AD9	Agency MBS	417,000	6/25/2048	0.01%
ACCESS GROUP INC	00432CBH3	Asset-backed securities	2,594,908	7/1/2039	0.04%
ACCESS GROUP INC	00432CAV3	Asset-backed securities	467,615	7/1/2038	0.01%
ACCESS GROUP INC	00432CCM1	Asset-backed securities	100,053	11/22/2024	0.00%
ACCESS GROUP INC	00432CCF6	Asset-backed securities	238,146	6/22/2022	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BCC FUNDING XIV LLC	055377AB1	Asset-backed securities	1,300,000	6/20/2023	0.02%
BRAZOS HIGHER EDUCATION AUTHORITY INC	10620NAX6	Asset-backed securities	1,000,000	6/25/2026	0.01%
CAPITAL AUTOMOTIVE REIT	12479RAD9	Asset-backed securities	1,097,050	4/15/2047	0.02%
CARFINANCE CAPITAL AUTO TRUST	14179GAA8	Asset-backed securities	75,861	6/15/2021	0.00%
CASTLELAKE AIRCRAFT SECURITIZATION TRUST	14856CAA7	Asset-backed securities	1,530,000	6/15/2043	0.02%
CIT EDUCATION LOAN TRUST	12556PAC1	Asset-backed securities	62,253	3/15/2026	0.00%
CITIBANK CREDIT CARD ISSUANCE TRUST	17305EGE9	Asset-backed securities	6,600,000	5/14/2029	0.10%
COLLEGIATE FUNDING SERVICES EDUCATION LOAN TRUST	19458LBD1	Asset-backed securities	722,973	12/28/2037	0.01%
DIAMOND RESORTS OWNER TRUST	25273AAA2	Asset-backed securities	164,237	5/20/2027	0.00%
DRIVE AUTO RECEIVABLES TRUST	26208FAJ0	Asset-backed securities	680,000	9/15/2023	0.01%
DRIVE AUTO RECEIVABLES TRUST	26208EAF1	Asset-backed securities	1,130,000	4/15/2022	0.02%
DRIVE AUTO RECEIVABLES TRUST	26208JAE3	Asset-backed securities	990,000	4/15/2022	0.01%
DRIVE AUTO RECEIVABLES TRUST	262074AF4	Asset-backed securities	339,392	5/17/2021	0.00%
DRIVE AUTO RECEIVABLES TRUST	26207KAD3	Asset-backed securities	710,000	4/15/2020	0.01%
DRUG ROYALTY II LP 1	26223UAD1	Asset-backed securities	503,921	7/15/2023	0.01%
ECMC GROUP STUDENT LOAN TRUST	26828WAA2	Asset-backed securities	3,086,675	12/27/2066	0.05%
ECMC GROUP STUDENT LOAN TRUST	26827XAA1	Asset-backed securities	2,837,794	7/26/2066	0.04%
EDSOUTH INDENTURE NO 6 LLC	28137TAA1	Asset-backed securities	870,725	5/25/2039	0.01%
ELEMENT RAIL LEASING	28618XAA0	Asset-backed securities	260,781	2/19/2045	0.00%
ELEMENT RAIL LEASING	28618WAA2	Asset-backed securities	501,102	4/19/2044	0.01%
ENTEGRY NEW ORLEANS STORM RECOVERY FUNDING I LLC	29277VAA4	Asset-backed securities	419,244	6/1/2027	0.01%
EXETER AUTOMOBILE RECEIVABLES TRUST	30165UAC5	Asset-backed securities	1,450,000	3/15/2021	0.02%
FLAGSHIP CREDIT AUTO TRUST	33843QAC8	Asset-backed securities	2,415,000	3/15/2023	0.03%
FLAGSHIP CREDIT AUTO TRUST	33843KAA5	Asset-backed securities	68,962	10/15/2020	0.00%
GLOBAL SC FINANCE SRL	37952UAD5	Asset-backed securities	304,167	7/17/2029	0.00%
GOODGREEN TRUST	38218GAA0	Asset-backed securities	2,919,268	10/15/2053	0.04%
HERTZ CORPORATION	42806DBQ1	Asset-backed securities	4,450,000	2/25/2024	0.06%
HERTZ FLEET LEASE FUNDING LP	428041AQ0	Asset-backed securities	1,055,948	4/10/2030	0.02%
HILTON GRAND VACATIONS TRUST	43283AAB1	Asset-backed securities	1,201,399	12/26/2028	0.02%
HILTON GRAND VACATIONS TRUST	43284AAA2	Asset-backed securities	516,672	11/25/2026	0.01%
HILTON GRAND VACATIONS TRUST	432837AA0	Asset-backed securities	299,725	1/25/2026	0.00%
KEYCORP STUDENT LOAN TRUST	49327HAG0	Asset-backed securities	567,714	9/27/2035	0.01%
KNOWLEDGEWORKS FOUNDATION	49925JAE7	Asset-backed securities	837,488	2/25/2042	0.01%
LENDMARK FUNDING TRUST	52603VAA1	Asset-backed securities	1,550,000	12/21/2026	0.02%
MVW OWNER TRUST	553896AA9	Asset-backed securities	318,468	12/20/2034	0.00%
MVW OWNER TRUST	553893AA6	Asset-backed securities	394,256	4/22/2030	0.01%
NAVIENT STUDENT LOAN TRUST	63940DAC6	Asset-backed securities	2,580,000	3/25/2067	0.04%
NAVIENT STUDENT LOAN TRUST	63940TAC1	Asset-backed securities	3,550,000	3/25/2067	0.05%
NAVIENT STUDENT LOAN TRUST	63941DAC5	Asset-backed securities	3,020,000	3/25/2067	0.04%
NAVIENT STUDENT LOAN TRUST	63940CAA2	Asset-backed securities	1,234,635	7/26/2066	0.02%
NAVIENT STUDENT LOAN TRUST	63940NAC4	Asset-backed securities	3,270,000	7/26/2066	0.05%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
NAVIENT STUDENT LOAN TRUST	63939QAA4	Asset-backed securities	1,762,975	6/25/2065	0.03%
NAVIENT STUDENT LOAN TRUST	63940QAC7	Asset-backed securities	350,000	12/15/2059	0.01%
NELNET STUDENT LOAN TRUST	64031KAB0	Asset-backed securities	3,280,000	5/25/2066	0.05%
NORTH CAROLINA ST ED ASST AUTH	658262FX3	Asset-backed securities	421,685	7/25/2041	0.01%
NP SPE II LLC	62946AAC8	Asset-backed securities	721,121	10/21/2047	0.01%
PHEAA STUDENT LOAN TRUST	69343VAA0	Asset-backed securities	2,613,580	11/25/2065	0.04%
SANTANDER DRIVE AUTO RECEIVABLES TRUST	80283YAG0	Asset-backed securities	1,980,000	11/16/2020	0.03%
SIERRA RECEIVABLES FUNDING CO	82652WAA6	Asset-backed securities	214,674	7/20/2033	0.00%
SLC STUDENT LOAN TRUST	784419AF0	Asset-backed securities	1,573,683	7/15/2036	0.02%
SLM STUDENT LOAN TRUST	78444XAF4	Asset-backed securities	1,338,950	4/27/2083	0.02%
SLM STUDENT LOAN TRUST	78448AAD5	Asset-backed securities	565,000	12/28/2070	0.01%
SLM STUDENT LOAN TRUST	78442GKG0	Asset-backed securities	11,100,000	10/25/2065	0.16%
SLM STUDENT LOAN TRUST	78442GPL4	Asset-backed securities	1,458,229	7/25/2055	0.02%
SLM STUDENT LOAN TRUST	78443BAG1	Asset-backed securities	4,090,000	3/25/2044	0.06%
SLM STUDENT LOAN TRUST	78443BAK2	Asset-backed securities	1,155,527	3/25/2044	0.02%
SLM STUDENT LOAN TRUST	78443VAG7	Asset-backed securities	550,000	1/27/2042	0.01%
SLM STUDENT LOAN TRUST	78442GRA6	Asset-backed securities	3,060,000	1/25/2041	0.04%
SLM STUDENT LOAN TRUST	78442GMT0	Asset-backed securities	500,000	1/25/2040	0.01%
SLM STUDENT LOAN TRUST	78442GQK5	Asset-backed securities	3,650,000	1/25/2040	0.05%
SLM STUDENT LOAN TRUST	78442GEY8	Asset-backed securities	3,300,000	12/15/2039	0.05%
SLM STUDENT LOAN TRUST	78442GGW0	Asset-backed securities	1,750,000	6/17/2030	0.03%
SLM STUDENT LOAN TRUST	78442GFW1	Asset-backed securities	750,000	9/15/2028	0.01%
SLM STUDENT LOAN TRUST	78442GEU6	Asset-backed securities	275,000	3/15/2028	0.00%
SOFI PROFESSIONAL LOAN PROGRAM LLC	78469PAA2	Asset-backed securities	666,563	8/25/2036	0.01%
SOFI PROFESSIONAL LOAN PROGRAM LLC	834017AA3	Asset-backed securities	726,223	4/25/2035	0.01%
SOFI PROFESSIONAL LOAN PROGRAM LLC	83402DAC5	Asset-backed securities	500,000	12/27/2032	0.01%
SOFI PROFESSIONAL LOAN PROGRAM LLC	78469EAB5	Asset-backed securities	225,334	10/25/2027	0.00%
SOUTH CAROLINA STUDENT LOAN CORP	83715RAF9	Asset-backed securities	1,350,000	1/3/2033	0.02%
SOUTH TEXAS HIGHER EDUCATION AUTHORITY INC	840555DA1	Asset-backed securities	1,500,000	10/1/2046	0.02%
SPRINGLEAF FUNDING TRUST	85172LAA4	Asset-backed securities	295,625	11/15/2024	0.00%
TAL ADVANTAGE LLC	874074AA5	Asset-backed securities	2,004,419	4/20/2042	0.03%
TESLA	88161DAB7	Asset-backed securities	220,000	2/20/2020	0.00%
TEXTAINER MARINE CONTAINERS V LIMITED	88315FAE1	Asset-backed securities	1,068,497	6/20/2042	0.02%
TRINITY RAIL LEASING LP	89657AAA4	Asset-backed securities	2,120,000	6/17/2048	0.03%
TRITON CONTAINER FINANCE LLC	89679HAN5	Asset-backed securities	2,530,000	6/22/2043	0.04%
TRITON CONTAINER FINANCE LLC	89679HAE5	Asset-backed securities	1,582,020	8/20/2042	0.02%
TRITON CONTAINER FINANCE LLC	89679HAA3	Asset-backed securities	839,864	6/20/2042	0.01%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17322MAY2	Commercial MBS	3,024,000	5/10/2047	0.05%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17321RAH9	Commercial MBS	13,252,000	11/10/2046	0.20%
COMM MORTGAGE TRUST	12630DAV6	Commercial MBS	1,249,164	2/10/2047	0.02%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12626LBN1	Commercial MBS	12,229,000	8/10/2050	0.19%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12630BBC1	Commercial MBS	12,016,000	11/10/2046	0.18%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	20048EBA8	Commercial MBS	13,757,000	1/10/2046	0.20%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12624KAF3	Commercial MBS	10,483,000	8/15/2045	0.16%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	126192AE3	Commercial MBS	12,798,000	12/10/2044	0.19%
GOLDMAN SACHS GROUP INC	36252RAZ2	Commercial MBS	5,052,000	1/10/2047	0.08%
GS MORTGAGE SECURITIES CORP II	36192CAH8	Commercial MBS	11,961,637	2/10/2046	0.17%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46641JBA3	Commercial MBS	7,887,000	2/15/2047	0.12%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46640UAH5	Commercial MBS	9,591,000	1/15/2047	0.15%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46640LAH5	Commercial MBS	13,430,000	8/15/2046	0.20%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46640NAJ7	Commercial MBS	9,287,000	11/15/2045	0.14%
JPMORGAN CHASE & CO	46639JAH3	Commercial MBS	3,439,000	12/15/2047	0.05%
JPMORGAN CHASE & CO	46639YAU1	Commercial MBS	15,063,000	4/15/2046	0.22%
JPMORGAN CHASE & CO	46634SAF2	Commercial MBS	9,973,000	5/15/2045	0.15%
JPMORGAN MORTGAGE TRUST	46649VAA9	Commercial MBS	2,000,000	6/15/2032	0.03%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61762MBY6	Commercial MBS	8,270,000	7/15/2046	0.12%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61761DAE2	Commercial MBS	6,564,000	11/15/2045	0.10%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61761ABA5	Commercial MBS	8,066,000	8/15/2045	0.12%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94988QAN1	Commercial MBS	10,573,000	7/15/2046	0.16%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94988HAE1	Commercial MBS	12,666,000	10/15/2045	0.18%
WF-RBS COMMERCIAL MORTGAGE TRUST	92937FAF8	Commercial MBS	13,147,000	3/15/2048	0.19%
WF-RBS COMMERCIAL MORTGAGE TRUST	92938VAS4	Commercial MBS	9,628,000	3/15/2047	0.15%
WF-RBS COMMERCIAL MORTGAGE TRUST	92938EAW3	Commercial MBS	10,021,629	9/15/2046	0.16%
WF-RBS COMMERCIAL MORTGAGE TRUST	92938JAD4	Commercial MBS	1,825,000	3/15/2046	0.03%
WF-RBS COMMERCIAL MORTGAGE TRUST	92938JAG7	Commercial MBS	12,487,000	3/15/2046	0.19%
WF-RBS COMMERCIAL MORTGAGE TRUST	92930RAC6	Commercial MBS	11,414,000	11/15/2045	0.17%
WF-RBS COMMERCIAL MORTGAGE TRUST	92936QBC1	Commercial MBS	7,578,000	4/15/2045	0.11%
WF-RBS COMMERCIAL MORTGAGE TRUST	92937EAF1	Commercial MBS	3,915,000	3/15/2045	0.06%
ABB	884315AG7	Corporate credit	1,860,000	11/15/2021	0.03%
ABBVIE INC	00287YAT6	Corporate credit	3,300,000	5/14/2020	0.05%
ABN AMRO BANK NV	00084DAJ9	Corporate credit	3,115,000	6/4/2020	0.05%
ACORN HOLDINGS BV	565122AB4	Corporate credit	8,000,000	5/25/2028	0.12%
ACTAVIS FUNDING SCS	00507UAP6	Corporate credit	2,205,000	3/12/2020	0.03%
AERCAP IRELAND CAPITAL DAC	00774MAA3	Corporate credit	4,495,000	5/26/2022	0.06%
AERCAP IRELAND CAPITAL DAC	00772BAM3	Corporate credit	2,350,000	10/1/2021	0.04%
AIR LEASE CORP	00912XAX2	Corporate credit	3,500,000	1/15/2023	0.05%
AIR LEASE CORP	00912XAL8	Corporate credit	1,830,000	1/15/2019	0.03%
AIRGAS INC	009363AP7	Corporate credit	1,265,000	2/15/2020	0.02%
ALIBABA GROUP HOLDING LIMITED	01609WAC6	Corporate credit	3,985,000	11/28/2019	0.06%
ALLERGAN PLC	00507UAR2	Corporate credit	2,013,000	3/15/2022	0.03%
ALLSTATE CORP	020002AX9	Corporate credit	2,626,000	5/16/2019	0.04%
ALPHABET INC	02079KAC1	Corporate credit	6,330,000	8/15/2026	0.08%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
ALTRIA GROUP INC	02209SAS2	Corporate credit	1,000,000	1/31/2024	0.02%
AMAZON	023135BC9	Corporate credit	5,840,000	8/22/2027	0.08%
AMEREN CORP	023608AF9	Corporate credit	2,215,000	11/15/2020	0.03%
AMEREN ILLINOIS COMPANY	02361DAG5	Corporate credit	1,062,000	11/15/2018	0.02%
AMERICAN AIRLINES	02376XAA7	Corporate credit	146,476	10/1/2022	0.00%
AMERICAN INTERNATIONAL GROUP INC	00138CAC2	Corporate credit	2,000,000	12/15/2021	0.03%
AMERICAN INTERNATIONAL GROUP INC	026874DG9	Corporate credit	3,490,000	3/1/2021	0.05%
AMERICAN TOWER CORP	03027XAK6	Corporate credit	830,000	10/15/2026	0.01%
AMERICAN TOWER CORP	03027XAG5	Corporate credit	6,030,000	6/1/2025	0.09%
AMERICAN TOWER CORP	03027XAQ3	Corporate credit	2,870,000	6/15/2023	0.04%
AMERICAN TOWER CORP	03027XAH3	Corporate credit	2,120,000	2/15/2021	0.03%
AMGEN INC	031162CJ7	Corporate credit	3,000,000	8/19/2026	0.04%
ANALOG DEVICES INC	032654AL9	Corporate credit	1,130,000	12/5/2021	0.02%
ANHEUSERBUSCH INBEV FINANCE INC	035242AJ5	Corporate credit	1,285,000	2/1/2021	0.02%
ANHEUSER-BUSCH INBEV SA/NV	035242AP1	Corporate credit	16,265,000	2/1/2026	0.24%
ANHEUSER-BUSCH INBEV SA/NV	035240AJ9	Corporate credit	4,818,000	1/12/2024	0.07%
ANZ HOLDINGS NEW ZEALAND LTD	00182EAY5	Corporate credit	5,285,000	2/1/2019	0.08%
APERGY CORP	260003AM0	Corporate credit	7,460,000	11/15/2025	0.11%
APPLE INC	037833AS9	Corporate credit	6,725,000	5/6/2024	0.10%
APPLE INC	037833CC2	Corporate credit	8,385,000	8/4/2021	0.12%
APPLE INC	037833BS8	Corporate credit	3,000,000	2/23/2021	0.04%
APPLE INC	037833AQ3	Corporate credit	765,000	5/6/2019	0.01%
ARES CAPITAL CORPORATION	04010LAP8	Corporate credit	2,565,000	1/15/2020	0.04%
ASSOCIATED BANCCORP	045487AA3	Corporate credit	5,020,000	11/15/2019	0.07%
AT&T	00206RER9	Corporate credit	6,498,000	2/15/2028	0.09%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD-NEW YORK	00182FBC9	Corporate credit	2,000,000	1/25/2022	0.03%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD-NEW YORK	00182EBA6	Corporate credit	5,000,000	7/28/2021	0.07%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD-NEW YORK	05253JAM3	Corporate credit	1,990,000	6/1/2021	0.03%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD-NEW YORK	05252ACU3	Corporate credit	1,000,000	8/19/2020	0.01%
AUTONATION INC	05329WAM4	Corporate credit	3,685,000	10/1/2025	0.05%
AUTONATION INC	05329WAL6	Corporate credit	1,495,000	1/15/2021	0.02%
AUTONATION INC	05329WAK8	Corporate credit	3,858,000	2/1/2020	0.06%
AVIATION CAPITAL GROUP CORP	05367AAD5	Corporate credit	1,648,000	4/6/2021	0.03%
AVIATION CAPITAL GROUP CORP	05367AAG8	Corporate credit	2,409,000	9/17/2018	0.04%
BAIDU INC	056752AC2	Corporate credit	4,675,000	8/6/2018	0.07%
BANCO SANTANDER SA	05971KAA7	Corporate credit	1,800,000	11/19/2025	0.03%
BANCO SANTANDER SA	80281LAA3	Corporate credit	2,260,000	9/15/2025	0.03%
BANCO SANTANDER SA	80283LAA1	Corporate credit	3,410,000	11/7/2023	0.05%
BANCO SANTANDER SA	05964HAG0	Corporate credit	4,000,000	4/12/2023	0.06%
BANCOLOMBIA SA	05968LAG7	Corporate credit	1,100,000	6/3/2021	0.02%
BANK OF AMERICA CORP	59022CAJ2	Corporate credit	2,170,000	1/29/2037	0.04%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BANK OF AMERICA CORP	59022CAA1	Corporate credit	1,590,000	9/15/2026	0.02%
BANK OF AMERICA CORP	06051GFP9	Corporate credit	1,000,000	4/21/2025	0.01%
BANK OF AMERICA CORP	06051GGQ6	Corporate credit	17,250,000	7/21/2023	0.24%
BANK OF MONTREAL	06367TPX2	Corporate credit	6,960,000	12/12/2019	0.10%
BANK OF NEW YORK MELLON CORP	06406RAA5	Corporate credit	7,670,000	2/7/2022	0.11%
BANK OF NOVA SCOTIA	064159JG2	Corporate credit	4,675,000	3/7/2022	0.07%
BANK OF NOVA SCOTIA	064159FL5	Corporate credit	2,798,000	7/21/2021	0.04%
BANK OF NOVA SCOTIA	064159GW0	Corporate credit	4,365,000	10/21/2020	0.06%
BAXALTA INCORPORATED	07177MAD5	Corporate credit	2,195,000	6/23/2020	0.03%
BAYER US FINANCE LLC	07274NAG8	Corporate credit	4,580,000	12/15/2023	0.07%
BD Medical	075887BW8	Corporate credit	8,286,000	6/6/2027	0.12%
BD Medical	075887CF4	Corporate credit	4,560,000	12/29/2020	0.07%
BERKSHIRE HATHAWAY INC	084670BQ0	Corporate credit	4,390,000	3/15/2021	0.06%
BLACKROCK INC	09247XAJ0	Corporate credit	5,500,000	6/1/2022	0.08%
BLACKSTONE GROUP LP	09256BAB3	Corporate credit	600,000	3/15/2021	0.01%
BNP PARIBAS SA	05567LT31	Corporate credit	2,966,000	1/15/2021	0.05%
BOEING CO	097023BT1	Corporate credit	6,140,000	3/1/2022	0.09%
BOSTON SCIENTIFIC CORP	101137AP2	Corporate credit	1,320,000	5/15/2020	0.02%
BP PLC	05565QDN5	Corporate credit	8,490,000	9/19/2027	0.12%
BP PLC	05565QDB1	Corporate credit	3,465,000	5/4/2026	0.05%
BP PLC	05569AAB5	Corporate credit	1,000,000	5/8/2019	0.02%
BRAMBLES USA INC	10510KAA5	Corporate credit	1,450,000	4/1/2020	0.02%
BROADCOM LTD	11134LAH2	Corporate credit	4,223,000	1/15/2027	0.06%
BROADCOM LTD	11134LAD1	Corporate credit	5,000,000	1/15/2022	0.07%
BUNGE LIMITED FINANCE CORP	120568AW0	Corporate credit	4,420,000	11/24/2020	0.06%
BUNGE LTD	120568AY6	Corporate credit	380,000	9/25/2022	0.01%
BURLINGTON NORTHERN SANTA FE LLC	12189LAL5	Corporate credit	5,000,000	9/1/2022	0.07%
BURLINGTON NORTHERN SANTA FE LLC	12189TBC7	Corporate credit	3,820,000	10/1/2019	0.06%
CANTOR FITZGERALD LP	138616AC1	Corporate credit	3,732,000	6/17/2022	0.06%
CANTOR FITZGERALD LP	138616AA5	Corporate credit	2,130,000	10/15/2019	0.03%
CAPITAL ONE FINANCIAL CORP	14040HBJ3	Corporate credit	1,040,000	10/29/2025	0.01%
CAPITAL ONE FINANCIAL CORP	140420NB2	Corporate credit	3,716,000	2/15/2023	0.05%
CARGILL INC	141781BG8	Corporate credit	1,190,000	3/1/2023	0.02%
CATERPILLAR FINANCIAL SERVICES CORP	14912L6N6	Corporate credit	1,865,000	11/13/2020	0.03%
CATERPILLAR FINANCIAL SERVICES CORP	14912L6R7	Corporate credit	3,465,000	5/18/2019	0.05%
CBRE GROUP INC	12505BAD2	Corporate credit	3,355,000	3/1/2026	0.05%
CBRE GROUP INC	12505BAC4	Corporate credit	1,460,000	3/15/2025	0.02%
CBS CORP	124857AR4	Corporate credit	2,485,000	1/15/2027	0.03%
CBS CORP	124857AQ6	Corporate credit	18,000	1/15/2026	0.00%
CELANESE CORP	15089QAD6	Corporate credit	3,325,000	11/15/2022	0.05%
CF INDUSTRIES HOLDINGS INC	12527GAH6	Corporate credit	6,549,000	12/1/2026	0.10%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CHARTER COMMUNICATIONS INC	161175AY0	Corporate credit	1,704,000	7/23/2025	0.03%
CHEVRON CORPORATION	166764BG4	Corporate credit	7,945,000	5/16/2021	0.11%
CHUBB INA HOLDINGS INC	00440EAT4	Corporate credit	5,300,000	11/3/2020	0.08%
CIGNA CORP	125509BS7	Corporate credit	800,000	2/15/2022	0.01%
CIGNA CORP	125509BM0	Corporate credit	4,600,000	6/15/2020	0.07%
CITIGROUP INC	172967LP4	Corporate credit	9,180,000	7/24/2028	0.13%
CITIGROUP INC	172967KA8	Corporate credit	2,000,000	9/29/2027	0.03%
CITIGROUP INC	172967LV1	Corporate credit	11,400,000	1/24/2023	0.16%
CNA FINANCIAL CORP	126117AR1	Corporate credit	2,623,000	8/15/2021	0.04%
COMCAST CORP	872287AL1	Corporate credit	1,250,000	2/15/2028	0.02%
COMCAST CORP	20030NBW0	Corporate credit	8,285,000	1/15/2027	0.11%
COMCAST CORP	20030NBS9	Corporate credit	6,330,000	3/1/2026	0.09%
COMCAST CORP	00209TAB1	Corporate credit	5,000,000	11/15/2022	0.09%
COMCAST CORP	20030NBV2	Corporate credit	3,110,000	1/15/2022	0.04%
CONCHO RESOURCES	20605PAH4	Corporate credit	5,005,000	10/1/2027	0.07%
COX ENTERPRISES	224044CJ4	Corporate credit	5,470,000	8/15/2027	0.08%
CREDIT AGRICOLE GROUP	225313AF2	Corporate credit	2,745,000	3/17/2025	0.04%
CREDIT SUISSE GROUP AG	22546DAA4	Corporate credit	3,188,000	8/8/2023	0.05%
CREDIT SUISSE GROUP AG	225401AB4	Corporate credit	10,000,000	1/9/2023	0.15%
CREDIT SUISSE GROUP AG	22546QAC1	Corporate credit	425,000	8/13/2019	0.01%
CROWN CASTLE INTERNATIONAL CORP	22822VAK7	Corporate credit	3,690,000	2/15/2028	0.05%
CROWN CASTLE INTERNATIONAL CORP	22822VAH4	Corporate credit	7,434,000	9/1/2027	0.10%
CROWN CASTLE INTERNATIONAL CORP	22822VAB7	Corporate credit	1,783,000	2/15/2026	0.03%
CROWN CASTLE INTERNATIONAL CORP	22822VAJ0	Corporate credit	5,192,000	7/15/2023	0.07%
CROWN CASTLE INTERNATIONAL CORP	22822VAA9	Corporate credit	3,561,000	2/15/2021	0.05%
CVS HEALTH CORP	126650BP4	Corporate credit	1,060,387	12/10/2028	0.02%
CVS HEALTH CORP	126650CX6	Corporate credit	10,000,000	3/25/2028	0.15%
CVS HEALTH CORP	126650CL2	Corporate credit	1,771,000	7/20/2025	0.03%
CVS HEALTH CORP	126650CV0	Corporate credit	615,000	3/9/2023	0.01%
DELL TECHNOLOGIES INC	928563AC9	Corporate credit	3,345,000	8/21/2027	0.05%
DELL TECHNOLOGIES INC	25272KAG8	Corporate credit	11,313,000	6/15/2023	0.17%
DIGITAL REALTY TRUST INC	25389JAT3	Corporate credit	8,770,000	7/15/2028	0.13%
DIGITAL REALTY TRUST INC	25389JAN6	Corporate credit	1,880,000	10/1/2020	0.03%
DISCOVER BANK	25466AAD3	Corporate credit	3,637,000	8/8/2023	0.05%
DISCOVER BANK	25466AAK7	Corporate credit	2,750,000	2/6/2023	0.04%
DOLLAR GENERAL CORP	256677AC9	Corporate credit	3,485,000	4/15/2023	0.05%
DOLLAR TREE INC	256746AF5	Corporate credit	2,800,000	5/15/2023	0.04%
DUKE REALTY CORP	26441YAV9	Corporate credit	2,429,000	6/15/2022	0.04%
ECOLAB INC	278865BD1	Corporate credit	1,000,000	12/1/2027	0.01%
ECOLAB INC	278865AT7	Corporate credit	2,730,000	1/14/2019	0.04%
EMERA INC	29103DAJ5	Corporate credit	2,610,000	6/15/2026	0.04%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
ENBRIDGE INC	29250NAL9	Corporate credit	3,395,000	12/1/2026	0.05%
ENERGY TRANSFER EQUITY LP	29273RBK4	Corporate credit	4,860,000	4/15/2027	0.07%
ENERGY TRANSFER EQUITY LP	29273RBB4	Corporate credit	2,500,000	2/1/2024	0.04%
ENTERGY TEXAS INC	29365TAE4	Corporate credit	995,000	6/1/2021	0.01%
ENTERGY TEXAS INC	29365TAA2	Corporate credit	3,375,000	2/1/2019	0.05%
ENTERPRISE HOLDINGS INC	26882PBE1	Corporate credit	3,640,000	10/15/2037	0.07%
EOG RESOURCES INC	26875PAK7	Corporate credit	6,965,000	3/15/2023	0.10%
EQT	26884LAF6	Corporate credit	3,240,000	10/1/2027	0.04%
EQUINOR ASA	85771PAF9	Corporate credit	1,382,000	1/23/2022	0.02%
EVERSOURCE ENERGY	958587BJ5	Corporate credit	5,000,000	9/15/2021	0.07%
EXPRESS SCRIPTS HOLDING COMPANY	30219GAL2	Corporate credit	5,930,000	2/25/2021	0.09%
FAIRFAX FINANCIAL HOLDINGS	303901BA9	Corporate credit	9,610,000	4/17/2028	0.14%
FEDERAL REALTY INVESTMENT TRUST	313747AW7	Corporate credit	2,030,000	1/15/2021	0.03%
FIRST HORIZON NATIONAL CORP	320517AB1	Corporate credit	6,020,000	12/15/2020	0.09%
FIRSTENERGY CORP	337932AH0	Corporate credit	2,000,000	7/15/2027	0.03%
FIRSTENERGY CORP	476556DB8	Corporate credit	5,000,000	4/1/2024	0.08%
FORD MOTOR CO	345370CR9	Corporate credit	5,630,000	12/8/2026	0.08%
FORD MOTOR CO	345397XW8	Corporate credit	3,300,000	3/18/2021	0.05%
FS INVESTMENT CORP	302635AA5	Corporate credit	2,108,000	7/15/2019	0.03%
FULTON FINANCIAL CORPORATION	360271AK6	Corporate credit	1,385,000	3/16/2022	0.02%
GENERAL DYNAMICS CORP	369550AU2	Corporate credit	6,145,000	11/15/2022	0.09%
GENERAL ELECTRIC CO	369622SM8	Corporate credit	3,039,000	2/11/2021	0.05%
GENERAL ELECTRIC CO	36164QMS4	Corporate credit	2,354,000	11/15/2020	0.03%
GENERAL MOTORS CO	37045VAK6	Corporate credit	4,862,000	4/1/2036	0.08%
GENERAL MOTORS CO	37045XCF1	Corporate credit	8,905,000	1/5/2023	0.13%
GEORGIA-PACIFIC LLC	373298BR8	Corporate credit	5,608,000	11/15/2029	0.11%
GLAXOSMITHKLINE	377372AN7	Corporate credit	5,975,000	5/15/2028	0.09%
GLENCORE HOLDING AG	378272AL2	Corporate credit	2,422,000	4/16/2025	0.03%
GLENCORE HOLDING AG	378272AH1	Corporate credit	5,079,000	4/29/2024	0.08%
GLENCORE HOLDING AG	98417EAT7	Corporate credit	2,590,000	10/25/2022	0.04%
GOLDMAN SACHS GROUP INC	38141GWZ3	Corporate credit	15,290,000	5/1/2029	0.22%
GOLDMAN SACHS GROUP INC	38141GWB6	Corporate credit	2,255,000	1/26/2027	0.03%
GOLDMAN SACHS GROUP INC	38141GVR2	Corporate credit	750,000	10/21/2025	0.01%
GOLDMAN SACHS GROUP INC	38141GWT7	Corporate credit	6,200,000	2/23/2023	0.09%
GOLDMAN SACHS GROUP INC	38143U8F1	Corporate credit	7,262,000	2/25/2021	0.10%
GOLDMAN SACHS GROUP INC	38141EA25	Corporate credit	6,305,000	2/15/2019	0.10%
GROUPE BPCE SA	05578QAD5	Corporate credit	12,810,000	3/15/2025	0.19%
HARRIS CORP	413875AQ8	Corporate credit	1,720,000	4/27/2020	0.02%
HESS CORP	023551AJ3	Corporate credit	2,755,000	8/15/2031	0.05%
HOME DEPOT INC	437076BG6	Corporate credit	5,720,000	6/1/2022	0.08%
HOME DEPOT INC	437076BL5	Corporate credit	2,800,000	4/1/2021	0.04%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
HOSPITALITY PROPERTIES TRUST	44106MAY8	Corporate credit	3,464,000	2/15/2030	0.05%
HOSPITALITY PROPERTIES TRUST	44106MAT9	Corporate credit	1,465,000	3/15/2025	0.02%
HOST HOTELS & RESORTS INC	44107TAS5	Corporate credit	2,128,000	3/15/2022	0.03%
HOST HOTELS & RESORTS INC	44107TAQ9	Corporate credit	1,785,000	10/1/2021	0.03%
HSBC HOLDINGS PLC	404280BR9	Corporate credit	4,175,000	5/18/2024	0.06%
HSBC HOLDINGS PLC	404280AL3	Corporate credit	6,495,000	1/14/2022	0.10%
HUTCHISON WHAMPOA LTD	44841DAB8	Corporate credit	505,000	10/31/2024	0.01%
HYUNDAI CAPITAL AMERICA	44923QAJ3	Corporate credit	815,000	2/6/2019	0.01%
IMPERIAL BRANDS FINANCE PLC	453140AD7	Corporate credit	5,321,000	7/21/2020	0.08%
ING GROEP NV	449786AY8	Corporate credit	3,315,000	9/25/2023	0.05%
INTEL CORP	458140AW0	Corporate credit	2,960,000	5/19/2021	0.04%
INTERNATIONAL BUSINESS MACHINES CORP	459200AM3	Corporate credit	192,000	10/30/2025	0.00%
INTERNATIONAL BUSINESS MACHINES CORP	459200HG9	Corporate credit	3,885,000	8/1/2022	0.05%
INTERNATIONAL BUSINESS MACHINES CORP	459200GM7	Corporate credit	1,690,000	10/15/2018	0.03%
JPMORGAN CHASE & CO	46625HJD3	Corporate credit	12,035,000	1/24/2022	0.18%
KEYBANK NATIONAL ASSOCIATION	49327M2U7	Corporate credit	4,800,000	3/7/2023	0.07%
KEYBANK NATIONAL ASSOCIATION	49327M2P8	Corporate credit	3,980,000	8/22/2019	0.06%
KINDER MORGAN INC	880451AV1	Corporate credit	1,000,000	10/15/2028	0.02%
KINDER MORGAN INC	494550BM7	Corporate credit	2,000,000	2/15/2023	0.03%
KINDER MORGAN INC	49456BAM3	Corporate credit	1,564,000	1/15/2023	0.02%
KINDER MORGAN INC	494550BJ4	Corporate credit	1,395,000	3/1/2022	0.02%
KKR & CO LP	48248NAA8	Corporate credit	1,000,000	9/29/2020	0.02%
KONINKLIJKE AHOLD DELHAIZE NV	246688AF2	Corporate credit	4,547,000	4/15/2031	0.09%
KRAFT HEINZ FOODS CO	50077LAD8	Corporate credit	5,000,000	6/1/2026	0.07%
L3 TECHNOLOGIES INC	502413BE6	Corporate credit	1,660,000	12/15/2026	0.02%
LABORATORY CORPORATION OF AMERICA HOLDINGS	50540RAR3	Corporate credit	2,450,000	2/1/2020	0.04%
LAZARD GROUP LLC	52107QAF2	Corporate credit	5,810,000	11/14/2020	0.09%
LEAR CORPORATION	521865AY1	Corporate credit	7,962,000	9/15/2027	0.11%
LINCOLN NATIONAL CORP	534187BD0	Corporate credit	532,000	9/1/2023	0.01%
LINCOLN NATIONAL CORP	534187AY5	Corporate credit	2,570,000	2/15/2020	0.04%
LLOYDS BANKING GROUP PLC	539439AM1	Corporate credit	8,288,000	12/10/2025	0.12%
LLOYDS BANKING GROUP PLC	53944YAA1	Corporate credit	3,120,000	11/4/2024	0.05%
LUKOIL PJSC	549876AH3	Corporate credit	1,780,000	4/24/2023	0.03%
LYONDELLBASELL INDUSTRIES NV	552081AG6	Corporate credit	1,470,000	4/15/2019	0.02%
MACQUARIE GROUP LTD	55608PAV6	Corporate credit	130,000	1/15/2021	0.00%
MACQUARIE GROUP LTD	55608PAP9	Corporate credit	8,510,000	7/29/2020	0.12%
MARRIOTT INTERNATIONAL INC	571903AN3	Corporate credit	3,530,000	3/1/2021	0.05%
MASCO CORP	574599BK1	Corporate credit	4,343,000	4/1/2021	0.06%
MCCORMICK & COMPANY	579780AL1	Corporate credit	3,090,000	8/15/2022	0.04%
METHANEX CORP	59151KAG3	Corporate credit	500,000	3/1/2022	0.01%
METHANEX CORP	59151KAH1	Corporate credit	910,000	12/15/2019	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
METLIFE INC	59217GCK3	Corporate credit	10,990,000	9/19/2027	0.15%
METLIFE INC	592173AE8	Corporate credit	2,209,000	11/1/2025	0.04%
METLIFE INC	59156RAX6	Corporate credit	1,465,000	2/8/2021	0.02%
MICROSOFT CORP	594918BY9	Corporate credit	6,100,000	2/6/2027	0.09%
MICROSOFT CORP	594918BR4	Corporate credit	3,825,000	8/8/2026	0.05%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AD6	Corporate credit	3,845,000	3/1/2026	0.06%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AP9	Corporate credit	7,160,000	7/25/2022	0.10%
MONSANTO CO	61166WAU5	Corporate credit	1,578,000	7/15/2024	0.02%
MOODY'S CORP	615369AM7	Corporate credit	3,525,000	1/15/2028	0.05%
MORGAN STANLEY	61746BEF9	Corporate credit	5,715,000	1/20/2027	0.08%
MORGAN STANLEY	61746BDJ2	Corporate credit	11,360,000	2/25/2023	0.17%
MPLX LP	55336VAE0	Corporate credit	6,100,000	7/15/2023	0.09%
NATIONAL AUSTRALIA BANK LTD	63254AAU2	Corporate credit	23,945,000	1/10/2022	0.35%
NATIONAL AUSTRALIA BANK LTD	63254AAQ1	Corporate credit	500,000	7/12/2019	0.01%
NATIONWIDE BLDG SOCIETY	63859UBC6	Corporate credit	1,550,000	1/21/2020	0.02%
NEUBERGER BERMAN GROUP LLC	64128XAE0	Corporate credit	750,000	4/15/2045	0.01%
NEWELL BRANDS INC	651229AW6	Corporate credit	6,050,000	4/1/2026	0.09%
NISSAN MOTOR CO LTD	654740AS8	Corporate credit	2,940,000	9/14/2021	0.04%
NORDEA BANK AB	65557CAS2	Corporate credit	4,960,000	5/27/2021	0.07%
NORDEA BANK AB	65557FAA4	Corporate credit	5,000,000	5/13/2021	0.08%
NORTHROP GRUMMAN CORP	666807AQ5	Corporate credit	1,185,000	3/1/2026	0.02%
NORTHWESTERN MUTUAL LIFE INS	668131AA3	Corporate credit	435,000	3/30/2040	0.01%
OMEGA HEALTHCARE INVESTORS INC	681936BH2	Corporate credit	910,000	1/15/2026	0.01%
OMEGA HEALTHCARE INVESTORS INC	681936BB5	Corporate credit	3,240,000	4/1/2024	0.05%
OMNICOM GROUP INC	68217FAA0	Corporate credit	3,245,000	4/15/2026	0.05%
ONCOR ELECTRIC DELIVERY CO LLC	68233JAX2	Corporate credit	4,580,000	6/1/2019	0.07%
ONEOK INC	68268NAN3	Corporate credit	200,000	3/15/2020	0.00%
ORACLE CORP	68389XBN4	Corporate credit	3,628,000	11/15/2027	0.05%
ORACLE CORP	68389XBM6	Corporate credit	4,497,000	7/15/2026	0.06%
ORACLE CORP	68389XAP0	Corporate credit	2,405,000	10/15/2022	0.03%
OSHKOSH CORP	688239AF9	Corporate credit	2,080,000	5/15/2028	0.03%
PACKAGING CORP OF AMERICA	695156AQ2	Corporate credit	1,330,000	11/1/2023	0.02%
PENSKE TRUCK LEASING CO	709599AW4	Corporate credit	3,537,000	11/15/2026	0.05%
PENSKE TRUCK LEASING CO	709599AS3	Corporate credit	500,000	2/1/2022	0.01%
PENSKE TRUCK LEASING CO LP	709599AR5	Corporate credit	2,975,000	1/9/2020	0.04%
PENSKE TRUCK LEASING CO LP	709599AQ7	Corporate credit	2,410,000	6/15/2019	0.03%
PIONEER NATURAL RESOURCES CO	723787AB3	Corporate credit	2,620,000	1/15/2028	0.05%
PNC FINANCIAL SERVICES GROUP INC	69349LAQ1	Corporate credit	5,560,000	11/1/2025	0.08%
PNC FINANCIAL SERVICES GROUP INC	693475AL9	Corporate credit	3,000,000	11/9/2022	0.04%
PRICOA GLOBAL FUNDING I	74153WCH0	Corporate credit	4,715,000	6/3/2021	0.07%
PRUDENTIAL FINANCIAL INC	33829TAA4	Corporate credit	965,000	11/15/2023	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
PUBLIC SERVICE ELECTRIC & GAS CO	74456QBP0	Corporate credit	2,295,000	3/15/2021	0.03%
PUGET ENERGY INC	745310AH5	Corporate credit	1,840,000	5/15/2025	0.03%
QVC INC	747262AS2	Corporate credit	1,495,000	4/1/2024	0.02%
RABOBANK NEDERLAND	21684AAA4	Corporate credit	2,215,000	12/1/2023	0.03%
RABOBANK NEDERLAND	21685WDF1	Corporate credit	3,000,000	11/9/2022	0.04%
RABOBANK NEDERLAND	21685WDD6	Corporate credit	1,000,000	2/8/2022	0.02%
REALTY INCOME CORP	756109AP9	Corporate credit	1,875,000	8/1/2023	0.03%
RECKITT BENCKISER	582839AJ5	Corporate credit	1,000,000	11/15/2020	0.01%
REGIONS FINANCIAL CORP	759187CB1	Corporate credit	2,000,000	4/1/2021	0.03%
REGIONS FINANCIAL CORP	7591EPAK6	Corporate credit	5,425,000	2/8/2021	0.08%
ROGERS COMMUNICATIONS INC	775109AX9	Corporate credit	1,362,000	3/15/2043	0.02%
ROYAL BANK OF CANADA	780082AD5	Corporate credit	3,000,000	1/27/2026	0.05%
RPM INTERNATIONAL INC	749685AS2	Corporate credit	2,508,000	11/15/2022	0.04%
RPM INTERNATIONAL INC	749685AR4	Corporate credit	379,000	10/15/2019	0.01%
RYDER SYSTEM INC	78355HKB4	Corporate credit	2,560,000	11/15/2021	0.04%
RYDER SYSTEM INC	78355HJW0	Corporate credit	2,885,000	6/1/2019	0.04%
SALESFORCE.COM	79466LAF1	Corporate credit	9,455,000	4/11/2028	0.14%
SCHLUMBERGER LTD	806854AB1	Corporate credit	10,000,000	9/14/2021	0.15%
SCHNEIDER ELECTRIC SA	80687PAA4	Corporate credit	1,850,000	9/27/2022	0.03%
SEMPRA TEXAS HOLDINGS CORP	68233DAR8	Corporate credit	2,500,000	9/1/2022	0.04%
SENIOR HOUSING PROPERTIES TRUST	81721MAE9	Corporate credit	1,469,000	4/15/2020	0.02%
SHERWIN-WILLIAMS	824348AU0	Corporate credit	6,870,000	6/1/2022	0.10%
SHIRE PLC	82481LAD1	Corporate credit	3,751,000	9/23/2026	0.05%
SHIRE PLC	82481LAC3	Corporate credit	2,001,000	9/23/2023	0.03%
SHIRE PLC	82481LAB5	Corporate credit	1,545,000	9/23/2021	0.02%
SIEMENS AG	82620KAS2	Corporate credit	15,000,000	3/16/2024	0.22%
SIEMENS AG	82620KAP8	Corporate credit	4,645,000	3/16/2020	0.07%
SIMON PROPERTY GROUP INC	828807DA2	Corporate credit	2,415,000	1/30/2022	0.03%
SIMON PROPERTY GROUP INC	828807CX3	Corporate credit	2,339,000	7/15/2021	0.03%
SKANDINAVISKA ENSKILDA BANKEN AB	830505AV5	Corporate credit	6,100,000	3/11/2020	0.09%
SOCIETE GENERALE SA	83368RAF9	Corporate credit	1,000,000	9/16/2020	0.01%
SOUTHERN CO/THE	842587CU9	Corporate credit	2,500,000	7/1/2023	0.04%
SPIRE INC	505597AE4	Corporate credit	2,800,000	8/15/2019	0.04%
SPRINT COMMUNICATIONS INC	85208NAA8	Corporate credit	5,086,250	9/20/2021	0.07%
STANDARD CHARTERED PLC	Y8145BAA5	Corporate credit	2,000,000	6/24/2020	0.03%
STATE GRID OVERSEAS INVESTMENT 2016 LTD	857006AB6	Corporate credit	3,880,000	5/18/2021	0.05%
STATE STREET CORP	857477AS2	Corporate credit	5,000,000	8/18/2020	0.07%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAA8	Corporate credit	4,750,000	4/2/2024	0.07%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAM2	Corporate credit	1,975,000	1/11/2022	0.03%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAE0	Corporate credit	3,629,000	7/14/2021	0.05%
SVB FINANCIAL GROUP	78486QAC5	Corporate credit	4,915,000	9/15/2020	0.08%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
SWISS RE AG	87089HAB9	Corporate credit	855,000	12/6/2042	0.01%
TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA	87246YAC0	Corporate credit	5,000,000	11/1/2024	0.07%
TELEFONICA SA	87938WAT0	Corporate credit	5,000,000	3/8/2027	0.07%
TENCENT HOLDINGS LIMITED	88032WAE6	Corporate credit	3,200,000	1/19/2023	0.05%
TIAA ASSET MGMT FIN LLC	87246YAA4	Corporate credit	4,750,000	11/1/2019	0.07%
TIME WARNER INC	887317BB0	Corporate credit	2,840,000	2/15/2027	0.04%
TIME WARNER INC	887317BA2	Corporate credit	1,984,000	7/15/2026	0.03%
TJX COS INC	872540AP4	Corporate credit	1,750,000	5/15/2023	0.02%
TORONTO-DOMINION BANK	89114QBE7	Corporate credit	2,962,000	1/22/2019	0.04%
TTX CO	87305QCL3	Corporate credit	1,650,000	2/1/2019	0.02%
TWENTY-FIRST CENTURY FOX INC	90131HBN4	Corporate credit	780,000	3/1/2039	0.02%
UBS GROUP AG	90351DAF4	Corporate credit	1,765,000	4/15/2026	0.03%
UBS GROUP AG	90352JAA1	Corporate credit	8,000,000	5/23/2023	0.12%
UBS GROUP AG	90351DAH0	Corporate credit	3,835,000	2/1/2022	0.05%
UNITED CONTINENTAL HOLDINGS INC	90932QAA4	Corporate credit	1,440,253	9/3/2026	0.02%
UNITEDHEALTH GROUP INC	91324PBE1	Corporate credit	1,300,000	11/15/2037	0.03%
UNITEDHEALTH GROUP INC	91324PDK5	Corporate credit	7,790,000	6/15/2028	0.11%
UNITEDHEALTH GROUP INC	91324PBZ4	Corporate credit	1,000,000	2/15/2023	0.01%
UNITEDHEALTH GROUP INC	91324PBV3	Corporate credit	5,000,000	3/15/2022	0.07%
UNITEDHEALTH GROUP INC	91324PCT7	Corporate credit	2,765,000	2/15/2019	0.04%
US BANCORP	91159HHG8	Corporate credit	1,872,000	1/30/2024	0.03%
VERIZON COMMUNICATIONS INC	92343VDQ4	Corporate credit	2,950,000	3/15/2022	0.04%
VOYA FINANCIAL INC	70466WAA7	Corporate credit	3,230,000	2/15/2025	0.05%
WALGREENS BOOTS ALLIANCE INC	931427AQ1	Corporate credit	1,170,000	6/1/2026	0.02%
WESTPAC BANKING CORPORATION	961214DA8	Corporate credit	5,190,000	8/19/2021	0.07%
WESTPAC BANKING CORPORATION	961214CV3	Corporate credit	4,775,000	5/13/2021	0.07%
WESTPAC BANKING CORPORATION	961214BK8	Corporate credit	2,480,000	11/19/2019	0.04%
WESTROCK CO	961548AY0	Corporate credit	3,986,000	2/15/2031	0.08%
WEYERHAEUSER CO	962166BR4	Corporate credit	2,000,000	3/15/2032	0.04%
WEYERHAEUSER CO	962166BV5	Corporate credit	919,000	10/1/2019	0.01%
WILLIAMS COMPANIES INC	96950FAM6	Corporate credit	1,000,000	3/4/2024	0.01%
WILLIAMS COMPANIES INC	96949LAA3	Corporate credit	3,115,000	3/15/2022	0.05%
WILLIS TOWERS WATSON PUBLIC LIMITED COMPANY	97063PAB0	Corporate credit	2,540,000	3/15/2021	0.04%
WP CAREY INC	92936UAA7	Corporate credit	5,795,000	4/1/2024	0.09%
WYNDHAM DESTINATIONS INC	98310WAG3	Corporate credit	3,485,000	3/1/2021	0.05%
XLIT LTD	98372PAM0	Corporate credit	2,390,000	10/1/2021	0.04%
ISRAEL ELECTRIC CORP LTD	46507MAA0	Other	358,000	1/15/2019	0.01%
TEXAS TRANSPORTATION COMMISSION	88283LHU3	Other	1,260,000	4/1/2030	0.02%
Jackson National Life Insurance Co.	933AUDI1	Traditional GICs	150,000,000	3/29/2023	2.33%
Jackson National Life Insurance Co.	931FHBII1	Traditional GICs	50,000,000	9/28/2021	0.80%
Jackson National Life Insurance Co.	930SHZII1	Traditional GICs	100,000,000	6/28/2021	1.60%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
Jackson National Life Insurance Co.	930SYTII6	Traditional GICs	50,000,000	9/28/2020	0.80%
Jackson National Life Insurance Co.	931GDPII2	Traditional GICs	50,000,000	6/26/2019	0.79%
Metropolitan Life Insurance Co.	933QHBII5	Traditional GICs	100,000,000	12/27/2022	1.56%
Metropolitan Life Insurance Co.	930VNPII9	Traditional GICs	100,000,000	12/29/2020	1.61%
Metropolitan Life Insurance Co.	928DAHII5	Traditional GICs	75,000,000	10/30/2020	1.22%
Metropolitan Life Insurance Co.	931FHRII6	Traditional GICs	50,000,000	6/26/2020	0.80%
Metropolitan Life Insurance Co.	926RWEII9	Traditional GICs	75,000,000	5/29/2020	1.23%
Metropolitan Life Insurance Co.	ACI0CMHQ8	Traditional GICs	50,000,000	3/31/2020	0.83%
Metropolitan Life Insurance Co.	930BHAII3	Traditional GICs	50,000,000	12/27/2019	0.81%
Metropolitan Life Insurance Co.	924UNXII2	Traditional GICs	75,000,000	8/30/2019	1.26%
New York Life Insurance Co.	931ANJII8	Traditional GICs	100,000,000	12/27/2019	1.59%
Principal Life Insurance Co.	933DDMI4	Traditional GICs	100,000,000	3/29/2023	1.55%
Principal Life Insurance Co.	963FNZII2	Traditional GICs	150,000,000	9/28/2022	2.36%
Principal Life Insurance Co.	931JGXII6	Traditional GICs	50,000,000	6/28/2022	0.79%
Principal Life Insurance Co.	930TABII9	Traditional GICs	50,000,000	12/29/2021	0.80%
Principal Life Insurance Co.	929HBDII3	Traditional GICs	50,000,000	3/28/2020	0.81%
Principal Life Insurance Co.	ACI0JLJC2	Traditional GICs	153,510,000	6/30/2019	2.45%
Principal Life Insurance Co.	ACI06RBR8	Traditional GICs	54,223,643	10/1/2018	0.88%
Protective Life Ins. Co.	931KMPII3	Traditional GICs	50,000,000	6/28/2021	0.80%
Protective Life Ins. Co.	931GURII9	Traditional GICs	50,000,000	3/26/2021	0.80%
Protective Life Ins. Co.	930GUTII6	Traditional GICs	50,000,000	12/28/2020	0.80%
Protective Life Ins. Co.	ACI06R0R0	Traditional GICs	54,176,157	10/1/2018	0.88%
Prudential Life Ins. Company of America	930VXRII4	Traditional GICs	50,000,000	12/29/2021	0.80%
Prudential Life Ins. Company of America	931FGBII2	Traditional GICs	50,000,000	9/28/2021	0.80%
UNITED STATES TREASURY	912828VB3	Treasury	49,400,000	5/15/2023	0.68%
UNITED STATES TREASURY	912828Q29	Treasury	50,000,000	3/31/2023	0.70%
UNITED STATES TREASURY	912828P79	Treasury	85,000,000	2/28/2023	1.19%
UNITED STATES TREASURY	912828P38	Treasury	85,000,000	1/31/2023	1.21%
UNITED STATES TREASURY	912828S8	Treasury	4,900,000	8/31/2022	0.07%
UNITED STATES TREASURY	912828W89	Treasury	109,000,000	3/31/2022	1.54%
UNITED STATES TREASURY	912828WY2	Treasury	20,000,000	7/31/2021	0.29%
UNITED STATES TREASURY	912828WN6	Treasury	93,000,000	5/31/2021	1.33%
UNITED STATES TREASURY	912828N89	Treasury	85,000,000	1/31/2021	1.22%
UNITED STATES TREASURY	912828M98	Treasury	79,800,000	11/30/2020	1.13%
UNITED STATES TREASURY	912828WC0	Treasury	85,000,000	10/31/2020	1.23%
UNITED STATES TREASURY	912828K58	Treasury	85,000,000	4/30/2020	1.23%
UNITED STATES TREASURY	912828G95	Treasury	85,000,000	12/31/2019	1.23%
UNITED STATES TREASURY	912828G61	Treasury	80,000,000	11/30/2019	1.16%
UNITED STATES TREASURY	912828TV2	Treasury	55,000,000	10/31/2019	0.80%
UNITED STATES TREASURY	912828TR1	Treasury	85,000,000	9/30/2019	1.23%
UNITED STATES TREASURY	912828C65	Treasury	85,000,000	3/31/2019	1.25%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
UNITED STATES TREASURY	C496688	Treasury	140,600,000	9/28/2018	0.00%
UNITED STATES TREASURY	C496243	Treasury	-5,700,000	9/19/2018	0.00%
UNITED STATES TREASURY	912828RE2	Treasury	80,000,000	8/31/2018	1.18%
PUTNAM MONEY MARKET PORTFOLIO	74699B9K4	Cash and equivalents	453,433,087	7/2/2018	7.00%
CASH AND EQUIVALENTS	-	Cash and equivalents	380,502,254	-	5.65%

The fund is a collective trust managed and distributed by Putnam Fiduciary Trust Company, a non-depository New Hampshire trust company. However, it is not FDIC insured; it is not a deposit or other obligation of, and is not guaranteed by, Putnam Fiduciary Trust Company or any of its affiliates. The fund is not a mutual fund registered under the Investment Company Act of 1940, and its units are not registered under the Securities Act of 1933. The fund is only available for investment by eligible, qualified retirement plan trusts, as defined in the declaration of trust and participation agreement.

Holdings are unaudited and will vary over time.

Consider these risks before investing: The fund seeks capital preservation, but there can be no assurances that it will achieve this goal. The fund's returns will fluctuate with interest rates and market conditions. The fund is not insured or guaranteed by any governmental agency. Funds that invest in bonds are subject to certain risks including interest-rate risk, credit risk, and inflation risk. As interest rates rise, the prices of bonds fall. Long-term bonds are more exposed to interest-rate risk than short term bonds. Unlike bonds, bond funds have ongoing fees and expenses. Lower-rated bonds may offer higher yields in return for more risk. Funds that invest in government securities are not guaranteed. Mortgage-backed securities are subject to prepayment risk. The use of derivatives involves additional risks, such as the potential inability to terminate or sell derivatives positions and the potential failure of the other party to the instrument to meet its obligations. The fund may be exposed to risks associated with the providers of any wrap contracts (synthetic GICs) covering with the fund's assets, including credit risk and capacity risk. You can lose money by investing in the fund.

To request the offering document for the fund visit Putnam.com. The offering document includes investment objective, risks, charges, expenses and other information that you should read and consider carefully before investing.

Putnam Investments
One Post Office Square
Boston, MA 02109
putnam.com

Putnam Retail Management
HL292_DC 311979 08/18