

## Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date <sup>1</sup>	Percent of Portfolio
AASET 20182 TRUST	04546KAA6	Asset-backed securities	665,377	11/16/2038	0.01%
ACCESS GROUP INC	00432CCF6	Asset-backed securities	13,937	6/22/2022	0.00%
ACCESS GROUP INC	00432CCM1	Asset-backed securities	30,493	11/22/2024	0.00%
ACCESS GROUP INC	00432CAV3	Asset-backed securities	331,165	7/1/2038	0.00%
ACCESS GROUP INC	00432CBH3	Asset-backed securities	2,600,000	7/1/2039	0.04%
ADAMS OUTDOOR ADVERTISING LIMITED PARTNERSHIP	006346AS9	Asset-backed securities	1,508,199	11/15/2048	0.02%
AMERICAN CREDIT ACCEPTANCE RECEIVABLES TRUST 20183	02530AAC6	Asset-backed securities	550,000	6/13/2022	0.01%
ASCENTIUM EQUIPMENT RECEIVABLES 20182 LLC	04365TAD9	Asset-backed securities	2,305,000	5/10/2024	0.03%
BMW VEHICLE LEASE TRUST 20181	05586CAD6	Asset-backed securities	1,150,000	3/21/2022	0.02%
BRAZOS HIGHER EDUCATION AUTHORITY INC	10620NAX6	Asset-backed securities	943,421	6/25/2026	0.01%
CAPITAL AUTOMOTIVE REIT	12479RAD9	Asset-backed securities	1,091,500	4/15/2047	0.01%
CASTLELAKE AIRCRAFT SECURITIZATION TRUST	14856CAA7	Asset-backed securities	1,475,379	6/15/2043	0.02%
CITIBANK CREDIT CARD ISSUANCE TRUST	17305EGE9	Asset-backed securities	6,600,000	5/14/2029	0.09%
COLLEGIATE FUNDING SERVICES EDUCATION LOAN TRUST 2	19458LBD1	Asset-backed securities	682,270	12/28/2037	0.01%
DIAMOND RESORTS OWNER TRUST	252724AA7	Asset-backed securities	1,573,215	1/21/2031	0.02%
DRIVE AUTO RECEIVABLES TRUST 2015A	262074AF4	Asset-backed securities	25,360	5/17/2021	0.00%
DRIVE AUTO RECEIVABLES TRUST 20171	26208EAF1	Asset-backed securities	1,130,000	4/15/2022	0.02%
DRIVE AUTO RECEIVABLES TRUST 20172	26208FAJ0	Asset-backed securities	680,000	9/15/2023	0.01%
DRIVE AUTO RECEIVABLES TRUST 20182	26208JAE3	Asset-backed securities	990,000	4/15/2022	0.01%
DRIVE AUTO RECEIVABLES TRUST 20184	26209BAF6	Asset-backed securities	2,030,000	11/15/2024	0.03%
DRIVE AUTO RECEIVABLES TRUST 20185	26208MAA4	Asset-backed securities	1,167,677	11/15/2019	0.02%
DRUG ROYALTY II LP 1 SERIES 20141	26223UAD1	Asset-backed securities	359,186	7/15/2023	0.00%
ECMC GROUP STUDENT LOAN TRUST 20161	26827XAA1	Asset-backed securities	2,677,468	7/26/2066	0.04%
ECMC GROUP STUDENT LOAN TRUST 20171	26828WAA2	Asset-backed securities	2,948,301	12/27/2066	0.04%
ECMC GROUP STUDENT LOAN TRUST 20182	26829GAA6	Asset-backed securities	2,511,802	9/25/2068	0.03%
EDSOUTH INDENTURE NO 6 LLC	28137TAA1	Asset-backed securities	800,907	5/25/2039	0.01%
ENTERGY NEW ORLEANS STORM RECOVERY FUNDING I LLC	29277VAA4	Asset-backed securities	385,760	6/1/2027	0.01%
EXETER AUTOMOBILE RECEIVABLES TRUST 20152	30165UAC5	Asset-backed securities	1,194,370	3/15/2021	0.02%
GLOBAL SC FINANCE II SRL	37952UAD5	Asset-backed securities	279,167	7/17/2029	0.00%
GOODGREEN 20181 TRUST	38218GAA0	Asset-backed securities	2,585,557	10/15/2053	0.04%
HERTZ VEHICLE FINANCING LLC	42806DBQ1	Asset-backed securities	4,450,000	2/25/2024	0.06%
HILTON GRAND VACATIONS TRUST	43283AAB1	Asset-backed securities	1,006,448	12/26/2028	0.01%
HILTON GRAND VACATIONS TRUST 2013A	432837AA0	Asset-backed securities	232,251	1/25/2026	0.00%
HILTON GRAND VACATIONS TRUST 2014A	43284AAA2	Asset-backed securities	419,643	11/25/2026	0.01%
KEYCORP STUDENT LOAN TRUST 2006A	49327HAG0	Asset-backed securities	206,167	9/27/2035	0.00%
KNOWLEDGEWORKS FOUNDATION	49925JAE7	Asset-backed securities	772,794	2/25/2042	0.01%
LENDMARK FUNDING TRUST 20181	52603VAA1	Asset-backed securities	1,550,000	12/21/2026	0.02%
MVW OWNER TRUST 20131	553893AA6	Asset-backed securities	319,703	4/22/2030	0.00%
NAVIENT PRIVATE EDUCATION LOAN TRUST 2018B	63940QAC7	Asset-backed securities	350,000	12/15/2059	0.00%
NAVIENT STUDENT LOAN TRUST	63939QAA4	Asset-backed securities	1,656,064	6/25/2065	0.02%
NAVIENT STUDENT LOAN TRUST	63940NAC4	Asset-backed securities	3,270,000	7/26/2066	0.05%

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NAVIENT STUDENT LOAN TRUST 20175	63940CAA2	Asset-backed securities	1,138,571	7/26/2066	0.02%
NAVIENT STUDENT LOAN TRUST 20181	63940DAC6	Asset-backed securities	2,580,000	3/25/2067	0.03%
NAVIENT STUDENT LOAN TRUST 20182	63941DAC5	Asset-backed securities	3,020,000	3/25/2067	0.04%
NAVIENT STUDENT LOAN TRUST 20183	63940TAC1	Asset-backed securities	3,550,000	3/25/2067	0.05%
NELNET STUDENT LOAN TRUST 20051	64031QBR1	Asset-backed securities	1,883,991	10/25/2033	0.03%
NELNET STUDENT LOAN TRUST 20052	64031QBX8	Asset-backed securities	2,267,382	3/23/2037	0.03%
NORTH CAROLINA STATE EDUCATION ASSISTANCE AUTHORIT	658262FX3	Asset-backed securities	391,023	7/25/2041	0.01%
NP FERRUM LLC	629400AA0	Asset-backed securities	226,324	2/19/2045	0.00%
NP SPE II LLC	62946AAC8	Asset-backed securities	676,892	10/21/2047	0.01%
PHEAA STUDENT LOAN TRUST 20162	69343VAA0	Asset-backed securities	2,340,972	11/25/2065	0.03%
SANTANDER DRIVE AUTO RECEIVABLES TRUST 20144	80283YAG0	Asset-backed securities	1,300,593	11/16/2020	0.02%
SIERRA TIMESHARE 20162 RECEIVABLES FUNDING LLC	82652WAA6	Asset-backed securities	168,737	7/20/2033	0.00%
SIERRA TIMESHARE 20182 RECEIVABLES FUNDING LLC	82653DAC3	Asset-backed securities	782,610	6/20/2035	0.01%
SLM STUDENT LOAN TRUST 20027	78442GEU6	Asset-backed securities	225,000	3/15/2028	0.00%
SLM STUDENT LOAN TRUST 20027	78442GEY8	Asset-backed securities	3,300,000	12/15/2039	0.05%
SLM STUDENT LOAN TRUST 200314	78442GKG0	Asset-backed securities	11,100,000	10/25/2065	0.15%
SLM STUDENT LOAN TRUST 20032	78442GFW1	Asset-backed securities	750,000	9/15/2028	0.01%
SLM STUDENT LOAN TRUST 20035	78442GGW0	Asset-backed securities	1,750,000	6/15/2030	0.02%
SLM STUDENT LOAN TRUST 20048	78442GMT0	Asset-backed securities	500,000	1/25/2040	0.01%
SLM STUDENT LOAN TRUST 20054	78442GPL4	Asset-backed securities	1,375,593	7/25/2055	0.02%
SLM STUDENT LOAN TRUST 20057	78442GQK5	Asset-backed securities	3,650,000	1/25/2040	0.05%
SLM STUDENT LOAN TRUST 20059	78442GRA6	Asset-backed securities	3,060,000	1/25/2041	0.04%
SLM STUDENT LOAN TRUST 200610	78443BAG1	Asset-backed securities	7,020,000	3/25/2044	0.09%
SLM STUDENT LOAN TRUST 200610	78443BAK2	Asset-backed securities	1,053,774	3/25/2044	0.01%
SLM STUDENT LOAN TRUST 20071	78443VAG7	Asset-backed securities	550,000	1/27/2042	0.01%
SLM STUDENT LOAN TRUST 20078	78444XAF4	Asset-backed securities	1,338,950	4/27/2083	0.02%
SLM STUDENT LOAN TRUST 20134	78448AAD5	Asset-backed securities	565,000	12/28/2070	0.01%
SOFI PROFESSIONAL LOAN PROGRAM 2014A LLC	78469EAB5	Asset-backed securities	180,634	10/25/2027	0.00%
SOFI PROFESSIONAL LOAN PROGRAM 2015B LLC	834017AA3	Asset-backed securities	539,003	4/25/2035	0.01%
SOUTH CAROLINA STUDENT LOAN CORPORATION	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 2015A	85172LAA4	Asset-backed securities	118,088	11/15/2024	0.00%
TAL ADVANTAGE LLC	874074AA5	Asset-backed securities	1,885,532	4/20/2042	0.03%
TESLA AUTO LEASE TRUST 2018B	88161NAA7	Asset-backed securities	886,000	8/20/2021	0.01%
TEXTAINER MARINE CONTAINERS V LIMITED	88315FAE1	Asset-backed securities	1,020,603	6/20/2042	0.01%
TRINITY RAIL LEASING 2018 LLC	89657AAA4	Asset-backed securities	2,013,591	6/17/2048	0.03%
TRITON CONTAINER FINANCE LLC	89679HAE5	Asset-backed securities	1,502,964	8/20/2042	0.02%
TRITON CONTAINER FINANCE VI LLC	89679HAA3	Asset-backed securities	793,205	6/20/2042	0.01%
TRITON CONTAINER FINANCE VI LLC	89679HAN5	Asset-backed securities	2,403,500	6/22/2043	0.03%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 20184	24381LAA0	Agency MBS	2,607,487	10/25/2058	0.04%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137B33G1	Agency MBS	2,051,153	6/15/2026	0.03%

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FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FA3N6	Agency MBS	3,810,651	11/15/2031	0.05%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137BWSK1	Agency MBS	1,510,339	6/15/2034	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	FGB054046	Agency MBS	15,792	12/31/2034	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137B9RL1	Agency MBS	2,785,402	1/15/2036	0.04%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FCC69	Agency MBS	1,372,457	5/15/2039	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137B9U45	Agency MBS	3,220,879	9/15/2039	0.04%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137BAZ39	Agency MBS	5,013,574	1/15/2040	0.07%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137BKSQ4	Agency MBS	1,972,955	8/15/2040	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FAZ27	Agency MBS	1,706,124	3/15/2041	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137BGGD5	Agency MBS	876,344	4/15/2041	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137F5JE0	Agency MBS	2,147,485	3/15/2042	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FEVG2	Agency MBS	1,587,992	4/15/2042	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FG2A2	Agency MBS	3,381,530	5/15/2042	0.05%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137BP2N8	Agency MBS	2,363,154	6/15/2042	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3128M9FZ0	Agency MBS	3,163,195	7/1/2042	0.05%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132L5AM5	Agency MBS	501,909	3/1/2043	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137B9GQ2	Agency MBS	1,079,574	7/15/2043	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31394PPV9	Agency MBS	1,217	10/25/2043	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132M7PB8	Agency MBS	364,997	7/1/2044	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132M8SV9	Agency MBS	757,325	8/1/2044	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132MAD32	Agency MBS	262,509	11/1/2044	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31335AFY9	Agency MBS	554,211	12/1/2044	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137BGWZ8	Agency MBS	859,636	12/15/2044	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132QNPH6	Agency MBS	202,658	3/1/2045	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31335AXR4	Agency MBS	846,750	8/1/2046	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132WJGQ8	Agency MBS	938,520	12/1/2046	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132WJP88	Agency MBS	2,110,153	12/1/2046	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132WJKD2	Agency MBS	4,659,438	12/1/2046	0.07%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132WKLZ9	Agency MBS	13,616,369	1/1/2047	0.20%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132XT2W7	Agency MBS	5,915,841	11/1/2047	0.09%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132XW3Y5	Agency MBS	15,305,626	2/1/2048	0.23%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132L9XW0	Agency MBS	4,729,115	5/1/2048	0.07%
FEDERAL HOME LOAN MORTGAGE COPRORATION	312979UT2	Agency MBS	201,349	10/1/2048	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC040049	Agency MBS	1,985	12/31/2019	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC054040	Agency MBS	488	12/31/2019	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC044058	Agency MBS	2,213	12/31/2020	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC050055	Agency MBS	837	12/31/2020	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC040056	Agency MBS	1,540	12/31/2020	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC044066	Agency MBS	2,045	12/31/2021	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNE054048	Agency MBS	1,009	12/31/2024	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNE054055	Agency MBS	2,678	5/1/2025	0.00%

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FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA090954	Agency MBS	2,080	12/31/2025	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AM6W4	Agency MBS	2,335,024	7/25/2026	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136APYD8	Agency MBS	686,635	10/25/2026	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AJC87	Agency MBS	1,839,573	4/25/2027	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA070022	Agency MBS	18,786	12/31/2032	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31400JFK0	Agency MBS	7,459	2/1/2033	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31400QBP7	Agency MBS	7,722	3/1/2033	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393C6U2	Agency MBS	31	6/25/2033	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393YZ99	Agency MBS	468	3/25/2034	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044043	Agency MBS	71,227	12/31/2034	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044050	Agency MBS	8,283	12/31/2035	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA060056	Agency MBS	10,562	12/31/2035	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31409VC76	Agency MBS	115,522	2/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410FDX0	Agency MBS	101,254	7/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31371MWWJ2	Agency MBS	134,755	8/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411AFK6	Agency MBS	82,574	12/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA060064	Agency MBS	265,565	12/31/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA054067	Agency MBS	1,925,059	12/31/2036	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA064066	Agency MBS	20,744	12/31/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31371M5N3	Agency MBS	119,642	1/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA050073	Agency MBS	14,673	2/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA060072	Agency MBS	74,138	2/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AJRY4	Agency MBS	1,344,450	2/25/2037	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136APW81	Agency MBS	1,279,783	3/25/2037	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411H6U9	Agency MBS	101,288	8/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EPVM3	Agency MBS	5,378,415	1/1/2038	0.08%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KD50	Agency MBS	153,623	3/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KJD7	Agency MBS	2,409,009	6/1/2038	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AHNF3	Agency MBS	778,576	6/25/2038	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KM84	Agency MBS	588,691	7/1/2038	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044092	Agency MBS	3,076	7/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418MGR7	Agency MBS	725,102	10/1/2038	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419BBR5	Agency MBS	278,734	10/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418MC91	Agency MBS	874,819	11/1/2038	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044084	Agency MBS	651	12/31/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31416CKF2	Agency MBS	218,263	4/1/2039	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA050107	Agency MBS	6,517,370	7/1/2039	0.10%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419A4K0	Agency MBS	288,648	10/1/2039	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AQNX4	Agency MBS	2,638,125	4/25/2040	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EGE26	Agency MBS	263,075	6/1/2040	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EHW40	Agency MBS	452,991	9/1/2040	0.01%



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FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AQVD9	Agency MBS	1,259,747	9/25/2040	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ELTQ6	Agency MBS	2,009,304	10/1/2040	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136A5LQ7	Agency MBS	1,533,337	1/25/2041	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136APLY6	Agency MBS	1,286,921	1/25/2041	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ELCH4	Agency MBS	717,634	5/1/2041	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EPT20	Agency MBS	486,476	5/1/2041	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31392JYJ2	Agency MBS	2,211	8/25/2042	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138APEH7	Agency MBS	601,863	10/1/2042	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AWQ34	Agency MBS	3,302,731	1/25/2043	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393E6M6	Agency MBS	1,168	1/25/2043	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138NYG66	Agency MBS	5,898,283	2/1/2043	0.09%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417GAS5	Agency MBS	577,409	4/1/2043	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138X46X3	Agency MBS	2,586,867	7/1/2043	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136ASQR0	Agency MBS	1,764,174	8/25/2043	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138X9TK5	Agency MBS	459,972	10/1/2043	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AG5K4	Agency MBS	638,267	11/25/2043	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393XGT8	Agency MBS	725	2/25/2044	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138XW2X5	Agency MBS	758,167	7/1/2044	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138XY7E8	Agency MBS	99,404	7/1/2044	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EN2G3	Agency MBS	8,385,273	11/1/2044	0.13%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y9DA3	Agency MBS	572,043	12/1/2044	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WDQ38	Agency MBS	1,053,838	12/1/2044	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WERM3	Agency MBS	8,754,476	5/1/2045	0.13%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138YND46	Agency MBS	998,720	5/1/2045	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7CJ9	Agency MBS	1,485,361	8/1/2045	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ET7G5	Agency MBS	4,300,405	9/1/2045	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7C34	Agency MBS	1,298,707	10/1/2045	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7C42	Agency MBS	349,863	10/1/2045	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7EG3	Agency MBS	962,214	6/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WHMK5	Agency MBS	1,369,634	6/1/2046	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140EVTB3	Agency MBS	19,445,272	7/1/2046	0.28%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140EVUP0	Agency MBS	20,607,702	8/1/2046	0.29%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140F4BC9	Agency MBS	713,935	9/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FFLR0	Agency MBS	1,565,594	9/1/2046	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7E65	Agency MBS	526,309	9/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FFL33	Agency MBS	1,137,812	9/1/2046	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WH3Q3	Agency MBS	735,338	9/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7E99	Agency MBS	2,557,212	10/1/2046	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7E57	Agency MBS	1,805,764	10/1/2046	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FPTH2	Agency MBS	970,420	10/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7FA5	Agency MBS	983,290	11/1/2046	0.01%

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FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FJC92	Agency MBS	2,438,017	11/1/2046	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7FF4	Agency MBS	863,554	12/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FPVQ9	Agency MBS	1,052,450	12/1/2046	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJPQ5	Agency MBS	2,688,921	12/1/2046	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FGU64	Agency MBS	1,788,135	12/1/2046	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FGJ83	Agency MBS	2,304,416	1/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJTE8	Agency MBS	1,739,390	1/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FKVB3	Agency MBS	1,966,470	1/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FC3B2	Agency MBS	816,702	1/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJUJ5	Agency MBS	16,213,435	1/1/2047	0.24%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FGVG1	Agency MBS	2,336,300	1/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FRR31	Agency MBS	3,302,866	1/1/2047	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FNV84	Agency MBS	1,411,746	2/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJZG6	Agency MBS	2,621,315	2/1/2047	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FTFV8	Agency MBS	1,559,721	2/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FGKZ1	Agency MBS	1,253,044	2/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FQWJ2	Agency MBS	946,671	2/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FS5S8	Agency MBS	5,425,046	2/1/2047	0.08%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140J5JS9	Agency MBS	9,033,155	3/1/2047	0.13%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FN2H6	Agency MBS	1,741,350	3/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJ6L7	Agency MBS	1,317,354	3/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHA98	Agency MBS	1,204,947	3/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FQH42	Agency MBS	943,826	3/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FTNV9	Agency MBS	2,053,859	3/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FTML2	Agency MBS	719,507	3/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FN2K9	Agency MBS	1,834,645	4/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WKN92	Agency MBS	3,238,014	4/1/2047	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHBG1	Agency MBS	1,695,281	5/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHBM8	Agency MBS	1,866,225	6/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WLCQ4	Agency MBS	2,248,060	7/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHBR7	Agency MBS	2,198,147	7/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140Q7B89	Agency MBS	46,541,923	7/1/2047	0.69%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140GTUH1	Agency MBS	31,556,587	7/1/2047	0.47%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHBW6	Agency MBS	1,324,809	8/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140Q7LX3	Agency MBS	3,460,050	9/1/2047	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H24V7	Agency MBS	2,409,961	10/1/2047	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H25U8	Agency MBS	2,318,193	10/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H25H7	Agency MBS	1,477,584	10/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140GXPL9	Agency MBS	13,737,147	12/1/2047	0.20%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140J7XW0	Agency MBS	45,262,967	1/1/2048	0.67%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H3R65	Agency MBS	5,173,002	3/1/2048	0.08%

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FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140HHST3	Agency MBS	10,476,369	6/1/2048	0.16%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140HNXJ6	Agency MBS	7,724,333	7/1/2048	0.11%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140HQDC6	Agency MBS	3,434,274	8/1/2048	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JHQN6	Agency MBS	1,741,232	9/1/2048	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JJDL0	Agency MBS	1,101,332	10/1/2048	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JKAB2	Agency MBS	1,913,414	11/1/2048	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JK4H6	Agency MBS	1,046,020	11/1/2048	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F040610	Agency MBS	6,000,000	1/1/2049	0.09%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F032617	Agency MBS	1,000,000	1/1/2049	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F030611	Agency MBS	30,000,000	1/1/2049	0.43%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F042616	Agency MBS	29,000,000	1/1/2049	0.44%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F060618	Agency MBS	6,000,000	1/1/2049	0.09%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXC59	Agency MBS	5,442,669	5/1/2056	0.08%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXDF6	Agency MBS	6,482,763	6/1/2056	0.09%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXFK3	Agency MBS	6,728,531	1/1/2057	0.10%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXFM9	Agency MBS	13,945,827	1/1/2057	0.21%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXG55	Agency MBS	41,536,028	9/1/2057	0.60%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNB034182	Agency MBS	1,354,414	4/20/2027	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNA064990	Agency MBS	5,838	12/31/2029	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36202DJ85	Agency MBS	56	10/20/2030	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNA064040	Agency MBS	2,351	12/31/2034	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNA064057	Agency MBS	158	12/31/2035	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNA064065	Agency MBS	32,285	12/31/2036	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	38380CET6	Agency MBS	4,577,604	12/20/2037	0.06%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36296XUB8	Agency MBS	1,304,085	4/15/2039	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3622A2LX8	Agency MBS	2,746,889	9/15/2039	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36230SAL8	Agency MBS	87,934	12/20/2040	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	38379E2W1	Agency MBS	674,775	5/20/2041	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36178WRV3	Agency MBS	322,000	11/15/2042	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36180DL62	Agency MBS	267,526	1/15/2043	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	38380CQ63	Agency MBS	4,024,454	1/20/2043	0.06%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36297GVR8	Agency MBS	4,576,800	2/20/2043	0.07%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182D7A7	Agency MBS	1,419,998	5/15/2044	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182D6V2	Agency MBS	937,186	5/15/2044	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182RXH2	Agency MBS	391,425	6/20/2044	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183B6Y9	Agency MBS	905,220	9/20/2044	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182YUH0	Agency MBS	344,626	9/20/2044	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182YUF4	Agency MBS	408,399	9/20/2044	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183HRX5	Agency MBS	148,323	10/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183EZN5	Agency MBS	993,493	10/20/2044	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182NC76	Agency MBS	189,251	10/20/2044	0.00%

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GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3622A2LW0	Agency MBS	8,540,345	11/15/2044	0.13%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183FD55	Agency MBS	154,310	12/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183RX40	Agency MBS	242,762	1/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183TXT1	Agency MBS	153,017	1/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183XDK3	Agency MBS	452,391	1/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184FP44	Agency MBS	586,554	2/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183JLC3	Agency MBS	389,036	2/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184CDG7	Agency MBS	893,713	3/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184DX24	Agency MBS	1,979,929	4/20/2045	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FQP6	Agency MBS	7,197,023	7/15/2045	0.11%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FQQ4	Agency MBS	2,838,860	7/20/2045	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A0R40	Agency MBS	2,291,281	8/15/2045	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A8LN7	Agency MBS	838,307	8/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189XMA9	Agency MBS	173,917	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189CAJ9	Agency MBS	85,901	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A1GG3	Agency MBS	50,857	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A1GL2	Agency MBS	358,566	9/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A9JG3	Agency MBS	580,392	9/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FR67	Agency MBS	997,675	10/20/2045	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A9K48	Agency MBS	471,504	10/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189USX9	Agency MBS	1,875,134	11/20/2045	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189ECH7	Agency MBS	1,208,075	1/20/2046	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36193EST8	Agency MBS	963,397	1/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FTH1	Agency MBS	1,912,741	2/15/2046	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36192SV64	Agency MBS	463,676	2/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189S5U5	Agency MBS	2,068,546	2/20/2046	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FTJ7	Agency MBS	8,389,834	2/20/2046	0.12%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189S5L5	Agency MBS	1,328,957	3/20/2046	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36179R7J2	Agency MBS	16,962,818	4/20/2046	0.25%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291QRA4	Agency MBS	4,323,878	5/20/2046	0.06%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36179SGL5	Agency MBS	24,923,771	7/20/2046	0.37%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36194GPR9	Agency MBS	2,969,823	8/20/2046	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36196FZH0	Agency MBS	461,662	10/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36194HHW5	Agency MBS	4,409,756	10/20/2046	0.06%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36196BX81	Agency MBS	1,143,619	11/20/2046	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291QT61	Agency MBS	4,291,902	2/20/2047	0.06%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36197LWP1	Agency MBS	11,508,124	5/20/2047	0.17%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AQG29	Agency MBS	1,496,227	6/20/2047	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AW5H5	Agency MBS	5,419,870	7/20/2047	0.08%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B0TM7	Agency MBS	1,050,227	8/20/2047	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B8K49	Agency MBS	2,462,894	8/20/2047	0.04%



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GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AWZE9	Agency MBS	3,124,527	9/20/2047	0.05%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AUCA6	Agency MBS	1,507,592	10/20/2047	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B8GJ1	Agency MBS	4,792,254	10/20/2047	0.07%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36197F2T9	Agency MBS	457,314	11/15/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BUS26	Agency MBS	1,327,060	11/20/2047	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BUS59	Agency MBS	1,376,612	11/20/2047	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BJUW2	Agency MBS	377,725	11/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617ATK85	Agency MBS	624,654	11/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BUS67	Agency MBS	1,764,023	11/20/2047	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BGQR4	Agency MBS	1,717,742	11/20/2047	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617G7FJ9	Agency MBS	2,413,738	1/20/2048	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4Y3	Agency MBS	1,498,278	2/20/2048	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4Z0	Agency MBS	1,624,643	2/20/2048	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4W7	Agency MBS	1,446,959	2/20/2048	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4X5	Agency MBS	1,238,720	2/20/2048	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GKPY6	Agency MBS	1,924,090	4/20/2048	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GQXB4	Agency MBS	1,976,056	4/20/2048	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BRJM9	Agency MBS	1,508,861	4/20/2048	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GQYF4	Agency MBS	1,037,718	5/20/2048	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617G0S27	Agency MBS	366,137	5/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617G9HS3	Agency MBS	338,632	6/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HFWU6	Agency MBS	2,052,829	9/20/2048	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HF3C8	Agency MBS	1,606,860	10/20/2048	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGBV5	Agency MBS	1,433,890	11/20/2048	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	21H032613	Agency MBS	18,000,000	1/1/2049	0.26%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	21H030617	Agency MBS	4,000,000	1/1/2049	0.06%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	21H042612	Agency MBS	4,000,000	1/1/2049	0.06%
JP MORGAN MORTGAGE TRUST 20176	46649HAE2	Agency MBS	2,594,824	12/25/2048	0.04%
JP MORGAN MORTGAGE TRUST 20181	46648RAE1	Agency MBS	1,667,215	6/25/2048	0.02%
JP MORGAN MORTGAGE TRUST 20183	46649TAE6	Agency MBS	741,896	9/25/2048	0.01%
LOANDEPOT STATION PLACE AGENCY SECURITIZATION TRUS	53947HAA5	Agency MBS	940,000	11/25/2050	0.01%
NEW RESIDENTIAL ADVANCE RECEIVABLES TRUST 2016T4	62946UAA8	Agency MBS	2,650,000	12/15/2050	0.04%
NEW RESIDENTIAL MORTGAGE LOAN TRUST 20164	64829LAA6	Agency MBS	1,021,569	11/25/2056	0.01%
NRZ ADVANCE RECEIVABLES TRUST 2015ON1	62942QBC6	Agency MBS	3,850,000	10/15/2049	0.05%
PSMC TRUST	693680AC4	Agency MBS	1,147,461	6/25/2048	0.02%
SEQUOIA MORTGAGE TRUST 2018CH1	81747DAK5	Agency MBS	1,518,448	2/25/2048	0.02%
SEQUOIA MORTGAGE TRUST 2018CH2	81747EAM9	Agency MBS	3,247,771	6/25/2048	0.04%
TIAA BANK MORTGAGE LOAN TRUST 20182	886312AD9	Agency MBS	399,046	7/25/2048	0.01%
BAMLL COMMERCIAL MORTGAGE SECURITIES TRUST 2018DSN	054967AA2	Commercial MBS	1,350,000	9/15/2034	0.02%
BENCHMARK 2018B6 MORTGAGE TRUST	08162CAB6	Commercial MBS	4,000,000	10/10/2051	0.06%
BX 2018EXCL	12433WAA9	Commercial MBS	2,600,000	9/15/2037	0.04%

## Security Detail

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CITIGROUP COMMERCIAL MORTGAGE TRUST	17322AAF9	Commercial MBS	4,914,238	3/10/2047	0.07%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17322MAY2	Commercial MBS	13,982,000	5/10/2047	0.21%
COMM 2014CCRE 14 MORTGAGE TRUST	12630DAV6	Commercial MBS	470,074	2/10/2047	0.01%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	126192AE3	Commercial MBS	12,798,000	12/10/2044	0.19%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12624KAF3	Commercial MBS	10,483,000	8/15/2045	0.15%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	20048EBA8	Commercial MBS	15,104,000	1/10/2046	0.22%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12626LBN1	Commercial MBS	12,229,000	8/10/2050	0.19%
GOLDMAN SACHS GROUP INC/THE	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%
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRU	46649VAA9	Commercial MBS	2,000,000	6/15/2032	0.03%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46640NAJ7	Commercial MBS	9,287,000	11/15/2045	0.14%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46640LAH5	Commercial MBS	14,858,000	8/15/2046	0.22%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46640UAH5	Commercial MBS	9,591,000	1/15/2047	0.14%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46641JBA3	Commercial MBS	11,226,748	2/15/2047	0.17%
JPMORGAN CHASE & CO	46639YAU1	Commercial MBS	15,585,000	4/15/2046	0.22%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61761ABA5	Commercial MBS	8,066,000	8/15/2045	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	61762MBY6	Commercial MBS	8,270,000	7/15/2046	0.12%
MSSCG 2018SELF	55358PAA4	Commercial MBS	1,375,000	10/15/2037	0.02%
SLIDE 2018FUN	831350AA1	Commercial MBS	1,316,107	6/15/2031	0.02%
WF-RBS COMMERCIAL MORTGAGE TRUST	92937EAF1	Commercial MBS	7,584,000	3/15/2045	0.11%
WF-RBS COMMERCIAL MORTGAGE TRUST	92936QBC1	Commercial MBS	7,578,000	4/15/2045	0.11%
WF-RBS COMMERCIAL MORTGAGE TRUST	92930RAC6	Commercial MBS	11,414,000	11/15/2045	0.17%
WF-RBS COMMERCIAL MORTGAGE TRUST	92938JAG7	Commercial MBS	12,487,000	3/15/2046	0.19%
WF-RBS COMMERCIAL MORTGAGE TRUST	92938EAW3	Commercial MBS	10,021,629	9/15/2046	0.15%
WF-RBS COMMERCIAL MORTGAGE TRUST	92938VAS4	Commercial MBS	12,099,980	3/15/2047	0.18%
WF-RBS COMMERCIAL MORTGAGE TRUST	92937FAF8	Commercial MBS	13,147,000	3/15/2048	0.19%
ABB LIMITED	884315AG7	Corporate credit	1,860,000	11/15/2021	0.03%
ABBVIE INC	00287YAT6	Corporate credit	3,300,000	5/14/2020	0.04%
ABN AMRO BANK NV	00084DAJ9	Corporate credit	3,115,000	6/4/2020	0.04%
ADVANCE AUTO PARTS INC	00751YAC0	Corporate credit	1,542,000	12/1/2023	0.02%
AERCAP IRELAND CAPITAL DAC AERCAP GLOBAL AVIATION	00772BAM3	Corporate credit	2,350,000	10/1/2021	0.03%
AERCAP IRELAND CAPITAL DAC AERCAP GLOBAL AVIATION	00774MAA3	Corporate credit	4,495,000	5/26/2022	0.06%
AIR LEASE CORP	00912XAL8	Corporate credit	1,830,000	1/15/2019	0.03%
AIR LEASE CORP	00912XAX2	Corporate credit	3,648,000	1/15/2023	0.05%
AIR LEASE CORP	00912XBC7	Corporate credit	833,000	7/3/2023	0.01%
AIR LEASE CORP	00912XBF0	Corporate credit	11,480,000	10/1/2028	0.16%
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	0.05%
ALLERGAN FUNDING SCS	00507UAP6	Corporate credit	2,205,000	3/12/2020	0.03%
ALLERGAN PLC	00507UAR2	Corporate credit	2,013,000	3/15/2022	0.03%

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ALLSTATE CORPORATION THE	020002AX9	Corporate credit	2,626,000	5/16/2019	0.04%
ALPHABET INC	02079KAC1	Corporate credit	6,330,000	8/15/2026	0.08%
AMEREN CORP	023608AF9	Corporate credit	2,215,000	11/15/2020	0.03%
AMERICAN AIRLINES 20141 CLASS B PASS THROUGH TRUST	02376XAA7	Corporate credit	138,210	10/1/2022	0.00%
AMERICAN INTERNATIONAL GROUP INC	026874DG9	Corporate credit	3,490,000	3/1/2021	0.05%
AMERICAN INTERNATIONAL GROUP INC	00138CAC2	Corporate credit	2,000,000	12/15/2021	0.03%
AMERICAN TOWER CORP	03027XAH3	Corporate credit	2,120,000	2/15/2021	0.03%
AMERICAN TOWER CORP	03027XAQ3	Corporate credit	2,870,000	6/15/2023	0.04%
AMERICAN TOWER CORP	03027XAG5	Corporate credit	6,030,000	6/1/2025	0.09%
AMERICAN TOWER CORP	03027XAK6	Corporate credit	830,000	10/15/2026	0.01%
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 WORLDWIDE INC	035240AJ9	Corporate credit	6,030,000	1/12/2024	0.08%
ANZ NEW ZEALAND INTL LTD LONDON BRANCH	00182EBH1	Corporate credit	4,580,000	1/22/2021	0.06%
APERGY CORP	260003AM0	Corporate credit	7,460,000	11/15/2025	0.10%
APPLE INC	037833AQ3	Corporate credit	765,000	5/6/2019	0.01%
APPLE INC	037833BS8	Corporate credit	3,000,000	2/23/2021	0.04%
APPLE INC	037833CC2	Corporate credit	8,385,000	8/4/2021	0.11%
APPLE INC	037833AS9	Corporate credit	6,725,000	5/6/2024	0.10%
ARES CAPITAL CORPORATION	04010LAP8	Corporate credit	2,565,000	1/15/2020	0.04%
ASHTREAD GROUP PLC	045054AF0	Corporate credit	2,500,000	8/15/2027	0.03%
ASSOCIATED BANCCORP	045487AA3	Corporate credit	5,020,000	11/15/2019	0.07%
AT&T INC	887317BA2	Corporate credit	1,984,000	7/15/2026	0.03%
AT&T INC	887317BB0	Corporate credit	2,840,000	2/15/2027	0.04%
AT&T INC	00206RGL0	Corporate credit	6,498,000	2/15/2028	0.09%
AUSTRALIA & NEW ZEALAND BANKING GROUP LIMITED NEW	05253JAM3	Corporate credit	1,990,000	6/1/2021	0.03%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACU3	Corporate credit	1,000,000	8/19/2020	0.01%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	00182EBA6	Corporate credit	5,000,000	7/28/2021	0.07%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	00182FBC9	Corporate credit	2,000,000	1/25/2022	0.03%
AUTONATION INC	05329WAK8	Corporate credit	3,858,000	2/1/2020	0.06%
AUTONATION INC	05329WAM4	Corporate credit	3,685,000	10/1/2025	0.05%
BANCO SANTANDER SA	05964HAG0	Corporate credit	4,000,000	4/12/2023	0.06%
BANCO SANTANDER SA	80283LAA1	Corporate credit	3,410,000	11/7/2023	0.05%
BANCO SANTANDER SA	80281LAA3	Corporate credit	2,260,000	9/15/2025	0.03%
BANCO SANTANDER SA	05971KAA7	Corporate credit	1,800,000	11/19/2025	0.03%
BANCOLOMBIA SA	05968LAG7	Corporate credit	1,100,000	6/3/2021	0.02%
BANK OF AMERICA CORP	06051GFP9	Corporate credit	1,000,000	4/21/2025	0.01%
BANK OF AMERICA CORP	59022CAA1	Corporate credit	1,590,000	9/15/2026	0.02%
BANK OF AMERICA CORP	59022CAJ2	Corporate credit	2,170,000	1/29/2037	0.04%
BANK OF AMERICA CORPORATION	06051GGQ6	Corporate credit	17,250,000	7/21/2023	0.23%
BANK OF MONTREAL	06367TPX2	Corporate credit	6,960,000	12/12/2019	0.09%

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BANK OF NEW YORK MELLON CORP	06406RAA5	Corporate credit	7,670,000	2/7/2022	0.10%
BANK OF NOVA SCOTIA	064159FL5	Corporate credit	2,798,000	7/21/2021	0.04%
BANK OF NOVA SCOTIA	064159JG2	Corporate credit	4,675,000	3/7/2022	0.06%
BANK OF NOVA SCOTIA/THE	064159GW0	Corporate credit	4,365,000	10/21/2020	0.06%
BAXALTA INCORPORATED	07177MAD5	Corporate credit	654,000	6/23/2020	0.01%
BAYER US FINANCE II LLC	07274NAG8	Corporate credit	4,580,000	12/15/2023	0.06%
BAYERISCHE MOTOREN WERKE AG	05565EBC8	Corporate credit	2,685,000	8/13/2021	0.04%
BAYERISCHE MOTOREN WERKE AG	05565EAM7	Corporate credit	2,275,000	9/15/2023	0.03%
BAYERISCHE MOTOREN WERKE AG	05565EAH8	Corporate credit	4,871,000	4/11/2026	0.07%
BAYERISCHE MOTOREN WERKE AG	05565EBE4	Corporate credit	4,417,000	8/14/2028	0.06%
BECTON DICKINSON & CO	075887CF4	Corporate credit	4,560,000	12/29/2020	0.06%
BECTON DICKINSON AND CO	075887BW8	Corporate credit	8,286,000	6/6/2027	0.11%
BERKSHIRE HATHAWAY	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/THE	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 COMPANY THE	097023BT1	Corporate credit	6,140,000	3/1/2022	0.08%
BP PLC	05569AAB5	Corporate credit	1,000,000	5/8/2019	0.01%
BP PLC	10373QAT7	Corporate credit	3,465,000	5/4/2026	0.05%
BP PLC	05565QDN5	Corporate credit	8,490,000	9/19/2027	0.12%
BRAMBLES USA INC	10510KAA5	Corporate credit	1,450,000	4/1/2020	0.02%
BROADCOM LTD	11134LAD1	Corporate credit	5,000,000	1/15/2022	0.07%
BROADCOM LTD	11134LAH2	Corporate credit	4,223,000	1/15/2027	0.06%
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	0.00%
BURLINGTON NORTHERN SANTA FE LLC	12189TBC7	Corporate credit	3,820,000	10/1/2019	0.05%
BURLINGTON NORTHERN SANTA FE LLC	12189LAL5	Corporate credit	5,000,000	9/1/2022	0.07%
CANTOR FITZGERALD LP	138616AA5	Corporate credit	2,130,000	10/15/2019	0.03%
CANTOR FITZGERALD LP	138616AC1	Corporate credit	3,732,000	6/17/2022	0.06%
CAPITAL ONE FINANCIAL CORP	140420NB2	Corporate credit	3,716,000	2/15/2023	0.05%
CAPITAL ONE FINANCIAL CORP	14040HB3	Corporate credit	1,040,000	10/29/2025	0.01%
CARGILL INC	141781BG8	Corporate credit	1,190,000	3/1/2023	0.02%
CATERPILLAR FINANCIAL SERVICES CORP	14912L6R7	Corporate credit	3,465,000	5/18/2019	0.05%
CATERPILLAR FINANCIAL SERVICES CORP	14912L6N6	Corporate credit	1,865,000	11/13/2020	0.03%
CBRE GROUP INC	12505BAC4	Corporate credit	1,460,000	3/15/2025	0.02%
CBRE GROUP INC	12505BAD2	Corporate credit	3,355,000	3/1/2026	0.05%
CBS CORP	124857AQ6	Corporate credit	18,000	1/15/2026	0.00%
CBS CORP	124857AR4	Corporate credit	2,485,000	1/15/2027	0.03%
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	0.09%
CHARLES SCHWAB CORP	808513AY1	Corporate credit	5,650,000	2/1/2024	0.08%



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CHARTER COMMUNICATIONS INC	161175AY0	Corporate credit	1,704,000	7/23/2025	0.03%
CHUBB INA HOLDINGS INC	00440EAT4	Corporate credit	5,300,000	11/3/2020	0.07%
CHURCH & DWIGHT COMPANY INC	171340AH5	Corporate credit	2,940,000	10/1/2022	0.04%
CIGNA CORPORATION	125509BM0	Corporate credit	4,600,000	6/15/2020	0.06%
CIGNA CORPORATION	125509BS7	Corporate credit	800,000	2/15/2022	0.01%
CIGNA HOLDING CO	40573LAL0	Corporate credit	10,292,000	7/15/2023	0.15%
CITIGROUP INC	172967LV1	Corporate credit	11,400,000	1/24/2023	0.15%
CITIGROUP INC	172967KA8	Corporate credit	2,000,000	9/29/2027	0.03%
CITIGROUP INC	172967LP4	Corporate credit	20,590,000	7/24/2028	0.29%
CNA FINANCIAL CORP	126117AR1	Corporate credit	2,623,000	8/15/2021	0.04%
COMCAST CORP	20030NBV2	Corporate credit	3,110,000	1/15/2022	0.04%
COMCAST CORP	00209TAB1	Corporate credit	5,000,000	11/15/2022	0.09%
COMCAST CORP	20030NBS9	Corporate credit	6,330,000	3/1/2026	0.09%
COMCAST CORP	20030NBW0	Corporate credit	8,285,000	1/15/2027	0.11%
COMCAST CORP	872287AL1	Corporate credit	1,250,000	2/15/2028	0.02%
CONCHO RESOURCES INC	20605PAH4	Corporate credit	5,005,000	10/1/2027	0.07%
COX ENTERPRISES INC	224044CJ4	Corporate credit	5,470,000	8/15/2027	0.07%
CREDIT AGRICOLE GROUP	225313AF2	Corporate credit	2,745,000	3/17/2025	0.04%
CREDIT SUISSE GROUP AG	22546QAC1	Corporate credit	425,000	8/13/2019	0.01%
CREDIT SUISSE GROUP AG	225401AB4	Corporate credit	10,000,000	1/9/2023	0.14%
CREDIT SUISSE GROUP AG	22546DAA4	Corporate credit	3,188,000	8/8/2023	0.05%
CROWN CASTLE INTERNATIONAL CORP	22822VAA9	Corporate credit	3,561,000	2/15/2021	0.05%
CROWN CASTLE INTERNATIONAL CORP	22822VAJ0	Corporate credit	5,192,000	7/15/2023	0.07%
CROWN CASTLE INTERNATIONAL CORP	22822VAB7	Corporate credit	1,783,000	2/15/2026	0.03%
CROWN CASTLE INTERNATIONAL CORP	22822VAH4	Corporate credit	7,434,000	9/1/2027	0.10%
CROWN CASTLE INTERNATIONAL CORP	22822VAK7	Corporate credit	3,690,000	2/15/2028	0.05%
CVS HEALTH CORP	126650CL2	Corporate credit	1,771,000	7/20/2025	0.03%
CVS HEALTH CORP	126650CX6	Corporate credit	10,000,000	3/25/2028	0.14%
CVS HEALTH CORP	126650BP4	Corporate credit	1,023,040	12/10/2028	0.02%
DELL TECHNOLOGIES INC	25272KAK9	Corporate credit	11,313,000	6/15/2026	0.17%
DELL TECHNOLOGIES INC	928563AC9	Corporate credit	3,345,000	8/21/2027	0.04%
DIGITAL REALTY TRUST INC	25389JAT3	Corporate credit	8,770,000	7/15/2028	0.13%
DIGITAL REALTY TRUST LP	25389JAN6	Corporate credit	1,880,000	10/1/2020	0.03%
DISCOVER BANK	25466AAK7	Corporate credit	2,750,000	2/6/2023	0.04%
DISCOVER BANK	25466AAD3	Corporate credit	3,637,000	8/8/2023	0.05%
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%
ECOLAB INC	278865AT7	Corporate credit	2,730,000	1/14/2019	0.04%
ECOLAB INC	278865BD1	Corporate credit	10,215,000	12/1/2027	0.14%
EMERA INC	29103DAJ5	Corporate credit	2,610,000	6/15/2026	0.04%
ENBRIDGE INC	29250NAL9	Corporate credit	3,395,000	12/1/2026	0.05%

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ENERGY TRANSFER LP	29273RBB4	Corporate credit	2,500,000	2/1/2024	0.04%
ENERGY TRANSFER LP	29273RBK4	Corporate credit	4,860,000	4/15/2027	0.07%
ENTERGY TEXAS INC	29365TAA2	Corporate credit	3,375,000	2/1/2019	0.05%
ENTERGY TEXAS INC	29365TAE4	Corporate credit	995,000	6/1/2021	0.01%
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 CORP	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%
EVERSOURCE ENERGY	30040WAG3	Corporate credit	1,080,000	12/1/2023	0.01%
EXPRESS SCRIPTS HOLDING COMPANY	30219GAL2	Corporate credit	5,930,000	2/25/2021	0.08%
FAIRFAX FINANCIAL HOLDINGS LTD	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	0.08%
FIRSTENERGY CORP	476556DB8	Corporate credit	5,000,000	4/1/2024	0.08%
FIRSTENERGY CORP	337932AH0	Corporate credit	2,000,000	7/15/2027	0.03%
FORD MOTOR CREDIT CO LLC	345397XW8	Corporate credit	3,300,000	3/18/2021	0.04%
FS INVESTMENT CORPORATION	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 MOTORS FINANCIAL CO INC	37045XCF1	Corporate credit	8,905,000	1/5/2023	0.12%
GLENCORE FINANCE CANADA LIMITED	98417EAT7	Corporate credit	2,590,000	10/25/2022	0.04%
GLENCORE HOLDING AG	378272AH1	Corporate credit	5,079,000	4/29/2024	0.07%
GLENCORE HOLDING AG	378272AL2	Corporate credit	2,422,000	4/16/2025	0.03%
GOLDMAN SACHS GROUP INC THE	38141GWT7	Corporate credit	13,410,000	2/23/2023	0.18%
GOLDMAN SACHS GROUP INC/THE	38141GVM3	Corporate credit	5,000,000	3/3/2024	0.07%
GOLDMAN SACHS GROUP INC/THE	38141GVR2	Corporate credit	750,000	10/21/2025	0.01%
GOLDMAN SACHS GROUP INC/THE	38141GWB6	Corporate credit	2,255,000	1/26/2027	0.03%
GOLDMAN SACHS GROUP INC/THE	38141GWZ3	Corporate credit	15,290,000	5/1/2029	0.22%
GROUPE BPCE SA	05578QAD5	Corporate credit	12,810,000	3/15/2025	0.18%
HALLIBURTON CO	406216BD2	Corporate credit	5,710,000	8/1/2023	0.08%
HARRIS CORP	413875AQ8	Corporate credit	1,720,000	4/27/2020	0.02%
HESS CORP	023551AJ3	Corporate credit	2,755,000	8/15/2031	0.04%
HOME DEPOT INC	437076BL5	Corporate credit	2,800,000	4/1/2021	0.04%
HOME DEPOT INC/THE	437076BG6	Corporate credit	5,720,000	6/1/2022	0.08%
HOSPITALITY PROPERTIES TRUST	44106MAY8	Corporate credit	3,464,000	2/15/2030	0.05%
HSBC HOLDINGS PLC	404280AL3	Corporate credit	6,495,000	1/14/2022	0.10%
HSBC HOLDINGS PLC	404280BR9	Corporate credit	4,175,000	5/18/2024	0.06%
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%
IHS MARKIT LTD	44962LAF4	Corporate credit	9,125,000	8/1/2028	0.13%

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IMPERIAL BRANDS FINANCE PLC	453140AD7	Corporate credit	5,321,000	7/21/2020	0.07%
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	459200HG9	Corporate credit	3,885,000	8/1/2022	0.05%
INTERNATIONAL BUSINESS MACHINES CORP	459200AM3	Corporate credit	192,000	10/30/2025	0.00%
INTERNATIONAL FLAVORS & FRAGRANCES INC	459506AJ0	Corporate credit	1,500,000	9/25/2020	0.02%
INTERPUBLIC GROUP OF COMPANIES INC THE	460690BN9	Corporate credit	1,010,000	10/1/2021	0.01%
JPMORGAN CHASE & CO	46625HJD3	Corporate credit	12,035,000	1/24/2022	0.17%
JPMORGAN CHASE & CO	46647PAU0	Corporate credit	20,000,000	7/23/2024	0.30%
KEURIG DR PEPPER INC	565122AB4	Corporate credit	8,000,000	5/25/2028	0.12%
KEYBANK NA	49327M2U7	Corporate credit	8,280,000	3/7/2023	0.11%
KINDER MORGAN INC	494550BJ4	Corporate credit	1,395,000	3/1/2022	0.02%
KINDER MORGAN INC	494550BM7	Corporate credit	2,000,000	2/15/2023	0.03%
KINDER MORGAN INC	880451AV1	Corporate credit	1,000,000	10/15/2028	0.02%
KKR & CO INC	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	0.03%
LAZARD GROUP LLC	52107QAF2	Corporate credit	2,228,000	11/14/2020	0.03%
LEAR CORP	521865AY1	Corporate credit	7,962,000	9/15/2027	0.11%
LINCOLN NATIONAL CORP	534187AY5	Corporate credit	2,570,000	2/15/2020	0.04%
LINCOLN NATIONAL CORP	534187BD0	Corporate credit	532,000	9/1/2023	0.01%
LLOYDS BANKING GROUP PLC	53944YAA1	Corporate credit	3,120,000	11/4/2024	0.04%
LLOYDS BANKING GROUP PLC	539439AM1	Corporate credit	8,288,000	12/10/2025	0.11%
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 BANK LIMITED	55608PAP9	Corporate credit	8,510,000	7/29/2020	0.12%
MACQUARIE BANK LIMITED	55608PAV6	Corporate credit	130,000	1/15/2021	0.00%
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 INCORPORATED MD	579780AL1	Corporate credit	3,090,000	8/15/2022	0.04%
METHANEX CORP	59151KAH1	Corporate credit	910,000	12/15/2019	0.01%
METHANEX CORP	59151KAG3	Corporate credit	500,000	3/1/2022	0.01%
METLIFE INC	59156RAX6	Corporate credit	575,000	2/8/2021	0.01%
METLIFE INC	592173AE8	Corporate credit	2,209,000	11/1/2025	0.04%
METLIFE INC	59217GCK3	Corporate credit	10,990,000	9/19/2027	0.15%
MICROSOFT CORP	594918BR4	Corporate credit	9,940,000	8/8/2026	0.14%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AP9	Corporate credit	7,160,000	7/25/2022	0.10%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AD6	Corporate credit	3,845,000	3/1/2026	0.06%
MOLSON COORS BREWING COMPANY	60871RAC4	Corporate credit	2,488,000	5/1/2022	0.03%

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MORGAN STANLEY	61746BEF9	Corporate credit	5,715,000	1/20/2027	0.08%
MORGAN STANLEY PARENT	61746BDJ2	Corporate credit	11,360,000	2/25/2023	0.16%
MPLX LP	55336VAE0	Corporate credit	6,100,000	7/15/2023	0.09%
NATIONAL AUSTRALIA BANK LTD	63254AAQ1	Corporate credit	500,000	7/12/2019	0.01%
NATIONAL AUSTRALIA BANK LTD	63254AAU2	Corporate credit	23,945,000	1/10/2022	0.35%
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 ACCEPTANCE CORP	654740AS8	Corporate credit	2,940,000	9/14/2021	0.04%
NORDEA BANK AB	65557FAA4	Corporate credit	5,000,000	5/13/2021	0.07%
NORDEA BANK AB	65557CAS2	Corporate credit	4,960,000	5/27/2021	0.07%
NORTHROP GRUMMAN CORP	666807BN1	Corporate credit	5,000,000	1/15/2028	0.07%
NORTHWESTERN MUTUAL LIFE INS	668131AA3	Corporate credit	435,000	3/30/2040	0.01%
OMEGA HEALTHCARE INVESTORS INC	681936BB5	Corporate credit	3,240,000	4/1/2024	0.05%
OMEGA HEALTHCARE INVESTORS INC	681936BH2	Corporate credit	910,000	1/15/2026	0.01%
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	0.06%
ONEOK INC	68268NAN3	Corporate credit	200,000	3/15/2020	0.00%
ORACLE CORP	68389XAP0	Corporate credit	2,405,000	10/15/2022	0.03%
ORACLE CORP	68389XBM6	Corporate credit	8,125,000	7/15/2026	0.11%
OREILLY AUTOMOTIVE INC	67103HAC1	Corporate credit	814,000	9/1/2022	0.01%
OREILLY AUTOMOTIVE INC	67103HAD9	Corporate credit	963,000	6/15/2023	0.01%
OSHKOSH CORP	688239AF9	Corporate credit	2,080,000	5/15/2028	0.03%
PACIFIC MUTUAL HOLDING CO	05367AAD5	Corporate credit	1,648,000	4/6/2021	0.03%
PACKAGING CORP OF AMERICA	695156AQ2	Corporate credit	1,330,000	11/1/2023	0.02%
PENSKE TRUCK LEASING CO	709599AS3	Corporate credit	500,000	2/1/2022	0.01%
PENSKE TRUCK LEASING CO	709599AW4	Corporate credit	3,537,000	11/15/2026	0.05%
PENSKE TRUCK LEASING CO LP	709599AH7	Corporate credit	5,300,000	7/11/2022	0.08%
PIONEER NATURAL RESOURCES CO	723787AB3	Corporate credit	2,620,000	1/15/2028	0.05%
PNC FINANCIAL SERVICES GROUP INC/THE	693475AL9	Corporate credit	3,000,000	11/9/2022	0.04%
PNC FINANCIAL SERVICES GROUP INC/THE	69349LAQ1	Corporate credit	5,560,000	11/1/2025	0.08%
PRICOA GLOBAL FUNDING I	74153WCH0	Corporate credit	4,715,000	6/3/2021	0.06%
PRUDENTIAL FINANCIAL INC	33829TAA4	Corporate credit	965,000	11/15/2023	0.01%
PUBLIC SERVICE ELECTRIC & GAS CO	74456QBP0	Corporate credit	2,295,000	3/15/2021	0.03%
PUBLIC SERVICE ELECTRIC & GAS CO	74456QBW5	Corporate credit	2,465,000	9/1/2023	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	21685WDD6	Corporate credit	1,000,000	2/8/2022	0.01%
RABOBANK NEDERLAND	21685WDF1	Corporate credit	3,000,000	11/9/2022	0.04%
RABOBANK NEDERLAND	21684AAA4	Corporate credit	2,215,000	12/1/2023	0.03%
RECKITT BENCKISER GROUP PLC	582839AJ5	Corporate credit	1,000,000	11/15/2020	0.01%
REGIONS BANK AL	759187CB1	Corporate credit	2,000,000	4/1/2021	0.03%



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REGIONS FINANCIAL CORP	7591EPAK6	Corporate credit	5,425,000	2/8/2021	0.07%
REYNOLDS AMERICAN INC	761713BF2	Corporate credit	3,730,000	6/12/2022	0.05%
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	749685AR4	Corporate credit	379,000	10/15/2019	0.01%
RPM INTERNATIONAL INC	749685AS2	Corporate credit	2,508,000	11/15/2022	0.03%
RYDER SYSTEM INC	78355HKB4	Corporate credit	2,560,000	11/15/2021	0.03%
RYDER SYSTEM INC	78355HKF5	Corporate credit	402,000	9/1/2022	0.01%
RYDER SYSTEM INC	78355HKG3	Corporate credit	885,000	3/1/2023	0.01%
RYDER SYSTEM INC	78355HKH1	Corporate credit	2,326,000	6/9/2023	0.03%
SALESFORCE.COM INC	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 SE	80687PAA4	Corporate credit	1,850,000	9/27/2022	0.02%
SENIOR HOUSING PROPERTIES TRUST	81721MAE9	Corporate credit	1,469,000	4/15/2020	0.02%
SHERWIN-WILLIAMS CO/THE	824348AU0	Corporate credit	6,870,000	6/1/2022	0.10%
SHIRE ACQUISITIONS INVESTMENTS IRELAND DESIGNATED	82481LAB5	Corporate credit	1,545,000	9/23/2021	0.02%
SHIRE ACQUISITIONS INVESTMENTS IRELAND DESIGNATED	82481LAC3	Corporate credit	2,271,000	9/23/2023	0.03%
SHIRE PLC	82481LAD1	Corporate credit	3,751,000	9/23/2026	0.05%
SIEMENS AG	82620KAS2	Corporate credit	15,000,000	3/16/2024	0.22%
SIMON PROPERTY GROUP LP	828807CX3	Corporate credit	2,339,000	7/15/2021	0.03%
SIMON PROPERTY GROUP LP	828807DA2	Corporate credit	2,415,000	1/30/2022	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	4,303,750	9/20/2021	0.06%
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%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAE0	Corporate credit	3,629,000	7/14/2021	0.05%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAM2	Corporate credit	1,975,000	1/11/2022	0.03%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MBB5	Corporate credit	3,500,000	7/19/2023	0.05%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAA8	Corporate credit	4,750,000	4/2/2024	0.07%
SVB FINANCIAL GROUP	78486QAC5	Corporate credit	4,915,000	9/15/2020	0.07%
SWISS RE AG	87089HAB9	Corporate credit	855,000	12/6/2042	0.01%
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	0.04%
TORONTO-DOMINION BANK/THE	89114QBE7	Corporate credit	2,962,000	1/22/2019	0.04%
TTX CO	87305QCL3	Corporate credit	1,650,000	2/1/2019	0.02%
UBS GROUP AG	90351DAH0	Corporate credit	3,835,000	2/1/2022	0.05%
UBS GROUP AG	90352JAA1	Corporate credit	8,000,000	5/23/2023	0.11%
UBS GROUP AG	90351DAF4	Corporate credit	1,765,000	4/15/2026	0.03%

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UNITED CONTINENTAL HOLDINGS INC	90932QAA4	Corporate credit	1,393,292	9/3/2026	0.02%
UNITEDHEALTH GROUP INC	91324PBV3	Corporate credit	5,000,000	3/15/2022	0.07%
UNITEDHEALTH GROUP INC	91324PBZ4	Corporate credit	1,000,000	2/15/2023	0.01%
UNITEDHEALTH GROUP INC	91324PDK5	Corporate credit	7,790,000	6/15/2028	0.11%
UNITEDHEALTH GROUP INC	91324PBE1	Corporate credit	1,300,000	11/15/2037	0.02%
UNITEDHEALTH GROUP INCORPORATED	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 CORP	961214DA8	Corporate credit	5,190,000	8/19/2021	0.07%
WESTPAC BANKING CORPORATION	961214BK8	Corporate credit	2,480,000	11/19/2019	0.03%
WESTPAC BANKING CORPORATION	961214CV3	Corporate credit	4,775,000	5/13/2021	0.06%
WESTROCK CO	961548AY0	Corporate credit	3,986,000	2/15/2031	0.08%
WEYERHAEUSER COMPANY	962166BV5	Corporate credit	919,000	10/1/2019	0.01%
WILLIAMS COS INC/THE	96949LAA3	Corporate credit	3,115,000	3/15/2022	0.04%
WILLIAMS COS INC/THE	96950FAM6	Corporate credit	1,000,000	3/4/2024	0.01%
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%
ZOETIS INC	98978VAN3	Corporate credit	6,370,000	8/20/2028	0.09%
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.	931GDPII2	Traditional GICs	50,000,000	6/26/2019	0.76%
JACKSON NATIONAL LIFE INSURANCE CO.	930SYTII6	Traditional GICs	50,000,000	9/28/2020	0.77%
JACKSON NATIONAL LIFE INSURANCE CO.	930SHZII1	Traditional GICs	100,000,000	6/28/2021	1.53%
JACKSON NATIONAL LIFE INSURANCE CO.	931FHBII1	Traditional GICs	50,000,000	9/28/2021	0.77%
JACKSON NATIONAL LIFE INSURANCE CO.	933AUDII1	Traditional GICs	150,000,000	3/29/2023	2.24%
JACKSON NATIONAL LIFE INSURANCE CO.	934JZHII7	Traditional GICs	100,000,000	6/28/2023	1.48%
METROPOLITAN LIFE INSURANCE CO.	924UNXII2	Traditional GICs	75,000,000	8/30/2019	1.20%
METROPOLITAN LIFE INSURANCE CO.	930BHAI3	Traditional GICs	50,000,000	12/27/2019	0.77%
METROPOLITAN LIFE INSURANCE CO.	ACI0CMHQ8	Traditional GICs	25,000,000	3/31/2020	0.39%
METROPOLITAN LIFE INSURANCE CO.	926RWEII9	Traditional GICs	75,000,000	5/29/2020	1.18%
METROPOLITAN LIFE INSURANCE CO.	931FHRII6	Traditional GICs	50,000,000	6/26/2020	0.76%
METROPOLITAN LIFE INSURANCE CO.	928DAHII5	Traditional GICs	75,000,000	10/30/2020	1.17%
METROPOLITAN LIFE INSURANCE CO.	930VNPII9	Traditional GICs	100,000,000	12/29/2020	1.54%
METROPOLITAN LIFE INSURANCE CO.	964DUJII4	Traditional GICs	50,000,000	3/29/2022	0.73%
METROPOLITAN LIFE INSURANCE CO.	933QHBII5	Traditional GICs	100,000,000	12/27/2022	1.50%
NEW YORK LIFE INSURANCE CO.	931ANJII8	Traditional GICs	100,000,000	12/27/2019	1.51%
PRINCIPAL LIFE INSURANCE CO.	ACI0JLJC2	Traditional GICs	102,391,170	6/30/2019	1.56%
PRINCIPAL LIFE INSURANCE CO.	929HBDII3	Traditional GICs	50,000,000	3/28/2020	0.77%
PRINCIPAL LIFE INSURANCE CO.	930TABI9	Traditional GICs	50,000,000	12/29/2021	0.77%

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PRINCIPAL LIFE INSURANCE CO.	931JGXII6	Traditional GICs	50,000,000	6/28/2022	0.76%
PRINCIPAL LIFE INSURANCE CO.	963FNZII2	Traditional GICs	150,000,000	9/28/2022	2.26%
PRINCIPAL LIFE INSURANCE CO.	933DDMII4	Traditional GICs	100,000,000	3/29/2023	1.49%
PRINCIPAL LIFE INSURANCE CO.	964BLZII2	Traditional GICs	50,000,000	6/28/2023	0.74%
PRINCIPAL LIFE INSURANCE CO.	964DUMII7	Traditional GICs	50,000,000	9/27/2023	0.74%
PROTECTIVE LIFE INS. CO.	930GUTII6	Traditional GICs	50,000,000	12/28/2020	0.77%
PROTECTIVE LIFE INS. CO.	931GURII9	Traditional GICs	50,000,000	3/26/2021	0.76%
PROTECTIVE LIFE INS. CO.	931KMPII3	Traditional GICs	50,000,000	6/28/2021	0.77%
PRUDENTIAL LIFE INS. COMPANY OF AMERICA	931FGBII2	Traditional GICs	50,000,000	9/28/2021	0.76%
PRUDENTIAL LIFE INS. COMPANY OF AMERICA	930VXRII4	Traditional GICs	50,000,000	12/29/2021	0.77%
PRUDENTIAL LIFE INS. COMPANY OF AMERICA	933KNQII8	Traditional GICs	30,000,000	10/16/2023	0.44%
CBOT 2 YEAR US TREASURY NOTE FUTURE	C555536	Treasury	146,600,000	3/29/2019	0.00%
CBOT 5 YEAR US TREASURY NOTE	C555127	Treasury	4,500,000	3/29/2019	0.00%
ULTRA 10-YEAR US TREASURY NOTE FUTURES	C556014	Treasury	-4,900,000	3/20/2019	0.00%
UNITED STATES OF AMERICA GOVERNMENT OF	912828WN6	Treasury	114,500,000	5/31/2021	1.55%
UNITED STATES OF AMERICA GOVERNMENT OF	912828G53	Treasury	97,500,000	11/30/2021	1.31%
UNITED STATES OF AMERICA GOVERNMENT OF	912828W89	Treasury	47,500,000	3/31/2022	0.64%
UNITED STATES OF AMERICA GOVERNMENT OF	912828VB3	Treasury	50,150,000	5/15/2023	0.66%
UNITED STATES TREASURY	912828C65	Treasury	85,000,000	3/31/2019	1.24%
UNITED STATES TREASURY	912828TR1	Treasury	85,000,000	9/30/2019	1.23%
UNITED STATES TREASURY	912828TV2	Treasury	55,000,000	10/31/2019	0.79%
UNITED STATES TREASURY	912828G61	Treasury	80,000,000	11/30/2019	1.15%
UNITED STATES TREASURY	912828G95	Treasury	85,000,000	12/31/2019	1.22%
UNITED STATES TREASURY	912828K58	Treasury	85,000,000	4/30/2020	1.22%
UNITED STATES TREASURY	912828WC0	Treasury	85,000,000	10/31/2020	1.22%
UNITED STATES TREASURY	912828N89	Treasury	85,000,000	1/31/2021	1.22%
UNITED STATES TREASURY	912828WY2	Treasury	20,000,000	7/31/2021	0.29%
UNITED STATES TREASURY	912828P38	Treasury	85,000,000	1/31/2023	1.21%
UNITED STATES TREASURY	912828P79	Treasury	85,000,000	2/28/2023	1.19%
UNITED STATES TREASURY	912828Q29	Treasury	50,000,000	3/31/2023	0.70%
UNITED STATES TREASURY NOTEBOND	912828T91	Treasury	52,500,000	10/31/2023	0.69%
PUTNAM MONEY MARKET PORTFOLIO	74699B9K4	Cash and equivalents	634,415,442	1/2/2019	9.26%
CASH AND EQUIVALENTS	-	Cash and equivalents	366,382,194	-	5.26%

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 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](http://Putnam.com). The offering document includes investment objective, risks, charges, expenses and other information that you should read and consider carefully before investing.**

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Putnam Retail Management  
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