

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
AASET TRUST	000366AA2	Asset-backed securities	6,965,000	5/16/2042	0.09%
AASET TRUST	04546KAA6	Asset-backed securities	5,840,000	11/18/2038	0.08%
ACCESSLEX INSTITUTE	00432CCM1	Asset-backed securities	16,000,000	11/22/2024	0.21%
ACCESSLEX INSTITUTE	00432CAV3	Asset-backed securities	130,352	7/1/2038	0.00%
ACCESSLEX INSTITUTE	00432CBH3	Asset-backed securities	5,000,000	7/1/2039	0.07%
ADAMS OUTDOOR ADVERTISING	006346AS9	Asset-backed securities	2,040,837	11/15/2048	0.03%
AMERICAN CREDIT ACCEPTANCE RECEIVABLES TRUST	02530AAC6	Asset-backed securities	1,966,981	6/13/2022	0.03%
ASCENTIUM EQUIPMENT RECEIVABLES LLC	04365TAD9	Asset-backed securities	998,289	5/10/2024	0.01%
AVIS BUDGET RENTAL CAR FUNDING AESOP LLC	05377RDH4	Asset-backed securities	560,000	3/20/2023	0.01%
BMW VEHICLE LEASE TRUST	05586CAD6	Asset-backed securities	4,645,000	3/21/2022	0.06%
BRAZOS HIGHER EDUCATION AUTHORITY INC	10620NAX6	Asset-backed securities	833,000	6/25/2026	0.01%
CASTLELAKE AIRCRAFT SECURITIZATION TRUST	14856CAA7	Asset-backed securities	3,730,000	6/15/2043	0.05%
CITIBANK CREDIT CARD ISSUANCE TRUST	17305EGE9	Asset-backed securities	147,309	5/14/2029	0.00%
DB MASTER FINANCE LLC	233046AJ0	Asset-backed securities	6,140,000	5/20/2049	0.08%
DIAMOND RESORTS OWNER TRUST	252724AA7	Asset-backed securities	3,912,500	1/21/2031	0.05%
BANCO SANTANDER SA	26208EAF1	Asset-backed securities	1,000,000	4/15/2022	0.01%
BANCO SANTANDER SA	26208FAJ0	Asset-backed securities	963,000	9/15/2023	0.01%
BANCO SANTANDER SA	26208JAE3	Asset-backed securities	3,110,000	4/15/2022	0.04%
BANCO SANTANDER SA	26209BAF6	Asset-backed securities	5,720,000	11/15/2024	0.08%
BANCO SANTANDER SA	26208NAD6	Asset-backed securities	3,835,000	10/17/2022	0.05%
DRUG ROYALTY II LP 1	26223UAD1	Asset-backed securities	600,000	7/15/2023	0.01%
ECMC GROUP STUDENT LOAN TRUST	26827XAA1	Asset-backed securities	15,104,000	7/26/2066	0.20%
ECMC GROUP STUDENT LOAN TRUST	26828WAA2	Asset-backed securities	3,188,000	12/27/2066	0.05%
ECMC GROUP STUDENT LOAN TRUST	26829GAA6	Asset-backed securities	3,885,000	9/25/2068	0.05%
EDSOUTH INDENTURE NO 6 LLC	28137TAA1	Asset-backed securities	6,513,476	5/25/2039	0.09%
ENTEGRY NEW ORLEANS STORM RECOVERY FUNDING I LLC	29277VAA4	Asset-backed securities	2,350,000	6/1/2027	0.03%
EXETER AUTOMOBILE RECEIVABLES TRUST	30165UAC5	Asset-backed securities	5,391,976	3/15/2021	0.07%
GLOBAL SC FINANCE SRL	37952UAD5	Asset-backed securities	983,578	7/17/2029	0.01%
HERTZ VEHICLE FINANCING LLC	42806DBQ1	Asset-backed securities	2,620,000	2/25/2024	0.04%
HILTON GRAND VACATIONS TRUST	43283AAB1	Asset-backed securities	3,893,406	12/26/2028	0.05%
HILTON GRAND VACATIONS TRUST	432837AA0	Asset-backed securities	2,000,000	1/25/2026	0.03%
HILTON GRAND VACATIONS TRUST	43284AAA2	Asset-backed securities	5,000,000	11/25/2026	0.06%
KEYCORP STUDENT LOAN TRUST	49327HAG0	Asset-backed securities	3,525,000	9/27/2035	0.05%
KNOWLEDGEWORKS FOUNDATION	49925JAE7	Asset-backed securities	2,960,000	2/25/2042	0.04%
LENDMARK FUNDING TRUST	52603VAA1	Asset-backed securities	1,362,000	12/21/2026	0.02%
MVW OWNER TRUST	553893AA6	Asset-backed securities	1,342,189	4/22/2030	0.02%
NAVIENT STUDENT LOAN TRUST	63940QAC7	Asset-backed securities	2,990,216	12/15/2059	0.04%
NAVIENT STUDENT LOAN TRUST	63939QAA4	Asset-backed securities	4,764,480	6/25/2065	0.06%
NAVIENT STUDENT LOAN TRUST	63940CAA2	Asset-backed securities	1,931,469	7/26/2066	0.03%
NAVIENT STUDENT LOAN TRUST	63940DAC6	Asset-backed securities	1,661,411	3/25/2067	0.02%
NAVIENT STUDENT LOAN TRUST	63941DAC5	Asset-backed securities	837,365	3/25/2067	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
NAVIENT STUDENT LOAN TRUST	63940TAC1	Asset-backed securities	2,079,578	3/25/2067	0.03%
NAVIENT STUDENT LOAN TRUST	64031QBR1	Asset-backed securities	1,538,121	10/25/2033	0.02%
NAVIENT STUDENT LOAN TRUST	64031QBX8	Asset-backed securities	3,275,352	3/23/2037	0.04%
NORTH CAROLINA ST ED ASST AUTH	658262FX3	Asset-backed securities	2,285,925	7/25/2041	0.03%
NP SPE II LLC	62946AAC8	Asset-backed securities	3,053,474	10/21/2047	0.04%
OSCAR US FUNDING LLC	68784YAF1	Asset-backed securities	485,674	5/11/2026	0.01%
PHEAA STUDENT LOAN TRUST	69343VAA0	Asset-backed securities	1,023,803	11/25/2065	0.01%
BANCO SANTANDER SA	80283YAG0	Asset-backed securities	2,266,000	11/16/2020	0.03%
SIERRA RECEIVABLES FUNDING CO	82652WAA6	Asset-backed securities	1,502,395	7/20/2033	0.02%
SIERRA RECEIVABLES FUNDING CO	82653DAC3	Asset-backed securities	1,184	6/20/2035	0.00%
SLM STUDENT LOAN TRUST	78442GEU6	Asset-backed securities	348,355	3/15/2028	0.00%
SLM STUDENT LOAN TRUST	78442GEY8	Asset-backed securities	753,006	12/15/2039	0.01%
SLM STUDENT LOAN TRUST	78442GKG0	Asset-backed securities	239,452	10/25/2065	0.00%
SLM STUDENT LOAN TRUST	78442GFW1	Asset-backed securities	535,323	9/15/2028	0.01%
SLM STUDENT LOAN TRUST	78442GGW0	Asset-backed securities	828,637	6/15/2030	0.01%
SLM STUDENT LOAN TRUST	78442GMT0	Asset-backed securities	200,828	1/25/2040	0.00%
SLM STUDENT LOAN TRUST	78442GPL4	Asset-backed securities	826,627	7/25/2055	0.01%
SLM STUDENT LOAN TRUST	78442GPS9	Asset-backed securities	49,567,798	10/25/2040	0.65%
SLM STUDENT LOAN TRUST	78442GQK5	Asset-backed securities	358,012	1/25/2040	0.00%
SLM STUDENT LOAN TRUST	78442GRA6	Asset-backed securities	1,712,258	1/25/2041	0.02%
SLM STUDENT LOAN TRUST	78443BAG1	Asset-backed securities	450,109	3/25/2044	0.01%
SLM STUDENT LOAN TRUST	78443BAK2	Asset-backed securities	933,298	3/25/2044	0.01%
SLM STUDENT LOAN TRUST	78443VAG7	Asset-backed securities	4,541,489	1/27/2042	0.06%
SLM STUDENT LOAN TRUST	78444XAF4	Asset-backed securities	2,096,481	4/27/2083	0.03%
SLM STUDENT LOAN TRUST	78448AAD5	Asset-backed securities	13,273,906	12/28/2070	0.18%
SMB PRIVATE EDUCATION LOAN TRUST	78449TAC5	Asset-backed securities	6,330,000	7/15/2036	0.08%
SOFI PROFESSIONAL LOAN PROGRAM LLC	834017AA3	Asset-backed securities	5,000,000	4/25/2035	0.07%
SOUTH CAROLINA STUDENT LOAN CORP	83715RAF9	Asset-backed securities	3,300,000	1/3/2033	0.04%
SOUTH TEXAS HIGHER EDUCATION AUTHORITY INC	840555DA1	Asset-backed securities	1,385,000	10/1/2046	0.02%
SPRINGLEAF FUNDING TRUST	85172LAA4	Asset-backed securities	12,810,000	11/15/2024	0.17%
TESLA AUTO LEASE TRUST	88161NAA7	Asset-backed securities	2,000,000	8/20/2021	0.03%
TEXTAINER MARINE CONTAINERS V LIMITED	88315FAE1	Asset-backed securities	3,629,000	6/20/2042	0.05%
TOYOTA AUTO RECEIVABLES OWNER TRUST	89239AAE3	Asset-backed securities	800,000	5/15/2024	0.01%
TRINITY RAIL LEASING LP	89657AAA4	Asset-backed securities	3,464,000	6/17/2048	0.04%
TRITON CONTAINER FINANCE LLC	89679HAE5	Asset-backed securities	7,962,000	8/20/2042	0.10%
TRITON CONTAINER FINANCE LLC	89679HAN5	Asset-backed securities	3,732,000	6/22/2043	0.05%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST	24381LAA0	Agency MBS	498,000	10/25/2058	0.01%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST	24380RAA8	Agency MBS	6,498,000	1/25/2059	0.09%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGM68	Agency MBS	1,578,000	1/20/2049	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JCCC3	Agency MBS	4,511,466	1/20/2049	0.06%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617J7WM0	Agency MBS	10,000,000	1/20/2049	0.13%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGM76	Agency MBS	192,000	1/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JDN39	Agency MBS	1,330,000	2/20/2049	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617J4E47	Agency MBS	5,335,151	2/20/2049	0.07%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617J16Q3	Agency MBS	7,578,000	2/20/2049	0.10%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HNPP8	Agency MBS	8,104,000	2/20/2049	0.11%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGSK1	Agency MBS	372,081	2/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGTT1	Agency MBS	5,000,000	2/20/2049	0.07%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137B33G1	Agency MBS	3,716,000	6/15/2026	0.05%
FEDERAL HOME LOAN MORTGAGE CORPORATION	31294NU31	Agency MBS	386,401	2/1/2028	0.01%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3128MFVY1	Agency MBS	3,510,000	5/1/2031	0.05%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137FA3N6	Agency MBS	11,400,000	11/15/2031	0.15%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137BWSK1	Agency MBS	1,720,000	6/15/2034	0.02%
FEDERAL HOME LOAN MORTGAGE CORPORATION	FGB054046	Agency MBS	15,290,000	12/31/2034	0.21%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137B9RL1	Agency MBS	12,798,000	1/15/2036	0.17%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137FCC69	Agency MBS	6,980,028	5/15/2039	0.10%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137B9U45	Agency MBS	1,117,236	9/15/2039	0.02%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137BAZ39	Agency MBS	2,215,000	1/15/2040	0.03%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137BKSQ4	Agency MBS	10,483,000	8/15/2040	0.14%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137FAZ27	Agency MBS	3,315,000	3/15/2041	0.05%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137BGGD5	Agency MBS	1,906,517	4/15/2041	0.03%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137F5JE0	Agency MBS	2,800,000	3/15/2042	0.04%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137FEVG2	Agency MBS	838,028	4/15/2042	0.01%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137FG2A2	Agency MBS	2,215,000	5/15/2042	0.03%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137BP2N8	Agency MBS	848,839	6/15/2042	0.01%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3128M9FZ0	Agency MBS	3,530,000	7/1/2042	0.05%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132L5AM5	Agency MBS	138,210	3/1/2043	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137B9GQ2	Agency MBS	4,223,000	7/15/2043	0.05%
FEDERAL HOME LOAN MORTGAGE CORPORATION	31394JDB0	Agency MBS	1,505,000	7/25/2043	0.02%
FEDERAL HOME LOAN MORTGAGE CORPORATION	31394PPV9	Agency MBS	5,000,000	10/25/2043	0.07%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132M7PB8	Agency MBS	2,326,000	7/1/2044	0.03%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132M8SV9	Agency MBS	386,651	8/1/2044	0.01%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132MAD32	Agency MBS	2,013,000	11/1/2044	0.03%
FEDERAL HOME LOAN MORTGAGE CORPORATION	31335AFY9	Agency MBS	5,321,000	12/1/2044	0.07%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137BGWZ8	Agency MBS	1,000,000	12/15/2044	0.01%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132QNPH6	Agency MBS	15,344,000	3/1/2045	0.21%
FEDERAL HOME LOAN MORTGAGE CORPORATION	31335AXR4	Agency MBS	5,470,000	8/1/2046	0.07%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132XCRW7	Agency MBS	201,000	10/1/2046	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132WJNV9	Agency MBS	9,125,000	12/1/2046	0.13%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132WJS85	Agency MBS	4,000,000	12/1/2046	0.05%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132WJX22	Agency MBS	3,858,000	12/1/2046	0.05%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132WJGQ8	Agency MBS	500,000	12/1/2046	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132WJKD2	Agency MBS	1,432,000	12/1/2046	0.02%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132WJP88	Agency MBS	3,537,000	12/1/2046	0.05%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132WKLZ9	Agency MBS	2,685,000	1/1/2047	0.04%
FEDERAL HOME LOAN MORTGAGE CORPORATION	31335A5W4	Agency MBS	4,580,000	1/1/2047	0.06%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132XUBZ7	Agency MBS	4,481,931	9/1/2047	0.06%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132XT2W7	Agency MBS	469,981	11/1/2047	0.01%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132XT2V9	Agency MBS	1,000,000	11/1/2047	0.01%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132XW3Y5	Agency MBS	4,365,000	2/1/2048	0.06%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132L9XW0	Agency MBS	425,000	5/1/2048	0.01%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132Y27C4	Agency MBS	2,745,000	10/1/2048	0.04%
FEDERAL HOME LOAN MORTGAGE CORPORATION	312979UT2	Agency MBS	6,349,753	10/1/2048	0.08%
FEDERAL HOME LOAN MORTGAGE CORPORATION	312979WU7	Agency MBS	8,270,000	12/1/2048	0.11%
FEDERAL HOME LOAN MORTGAGE CORPORATION	31335CAU8	Agency MBS	1,000,000	12/1/2048	0.01%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132VMDN2	Agency MBS	1,990,000	1/1/2049	0.03%
FEDERAL HOME LOAN MORTGAGE CORPORATION	312979XH5	Agency MBS	1,000,000	2/1/2049	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC054040	Agency MBS	654,000	12/31/2019	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC040049	Agency MBS	1,495,000	12/31/2019	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC044058	Agency MBS	1,800,000	12/31/2020	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC050055	Agency MBS	4,317,141	12/31/2020	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC040056	Agency MBS	12,666,000	12/31/2020	0.17%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC044066	Agency MBS	4,871,000	12/31/2021	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNE054048	Agency MBS	1,137,789	12/31/2024	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNE054055	Agency MBS	4,417,000	5/1/2025	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA090954	Agency MBS	3,690,000	12/31/2025	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AM6W4	Agency MBS	454,894	7/25/2026	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136APYD8	Agency MBS	388,832	10/25/2026	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AJC87	Agency MBS	1,320,294	4/25/2027	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417DBD4	Agency MBS	1,840,000	10/1/2027	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417ER52	Agency MBS	1,708,868	1/1/2028	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417ELF6	Agency MBS	1,564,000	1/1/2028	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EKJA4	Agency MBS	2,000,000	1/1/2028	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418AP85	Agency MBS	1,754,838	2/1/2028	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138W5Q76	Agency MBS	375,924	2/1/2028	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417EUV1	Agency MBS	3,561,000	2/1/2028	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138M9WR8	Agency MBS	5,500,000	7/1/2028	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138W9AB6	Agency MBS	4,390,000	7/1/2028	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WVN39	Agency MBS	922,372	8/1/2028	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418AWC8	Agency MBS	1,542,000	8/1/2028	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138W9J76	Agency MBS	3,420,000	8/1/2028	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140J7MG7	Agency MBS	3,000,000	12/1/2030	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31391ANB1	Agency MBS	2,966,000	7/1/2031	0.04%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA070022	Agency MBS	229,205	12/31/2032	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31400JFK0	Agency MBS	1,922,343	2/1/2033	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31400QBP7	Agency MBS	386,762	3/1/2033	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393C6U2	Agency MBS	549,985	6/25/2033	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393YZ99	Agency MBS	1,201,525	3/25/2034	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044043	Agency MBS	1,900,815	12/31/2034	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA060056	Agency MBS	2,626,000	12/31/2035	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044050	Agency MBS	10,000,000	12/31/2035	0.13%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31409VC76	Agency MBS	2,108,000	2/1/2036	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410FDX0	Agency MBS	2,750,000	7/1/2036	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31371MWJ2	Agency MBS	830,000	8/1/2036	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411AFK6	Agency MBS	2,450,000	12/1/2036	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA054067	Agency MBS	3,648,000	12/31/2036	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA064066	Agency MBS	5,425,000	12/31/2036	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA060064	Agency MBS	2,500,000	12/31/2036	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31371M5N3	Agency MBS	1,428,674	1/1/2037	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA060072	Agency MBS	1,964,782	2/1/2037	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA050073	Agency MBS	1,545,000	2/1/2037	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AJRY4	Agency MBS	2,485,000	2/25/2037	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136APW81	Agency MBS	5,710,000	3/25/2037	0.08%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411H6U9	Agency MBS	1,250,000	8/1/2037	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EPVM3	Agency MBS	5,000,000	1/1/2038	0.08%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KD50	Agency MBS	2,565,000	3/1/2038	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KJD7	Agency MBS	8,125,000	6/1/2038	0.10%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AHNF3	Agency MBS	15,585,000	6/25/2038	0.21%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KM84	Agency MBS	5,560,000	7/1/2038	0.08%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044092	Agency MBS	319,740	7/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418MGR7	Agency MBS	2,295,000	10/1/2038	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419BBR5	Agency MBS	6,960,000	10/1/2038	0.09%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418MC91	Agency MBS	1,771,000	11/1/2038	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044084	Agency MBS	11,226,748	12/31/2038	0.15%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31416CKF2	Agency MBS	1,000,000	4/1/2039	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA050107	Agency MBS	3,345,000	7/1/2039	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419AA64	Agency MBS	2,170,000	10/1/2039	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419A4K0	Agency MBS	615,000	10/1/2039	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AQNX4	Agency MBS	2,275,000	4/25/2040	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EGE26	Agency MBS	624,544	6/1/2040	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EHW40	Agency MBS	17,250,000	9/1/2040	0.22%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AQVD9	Agency MBS	2,465,000	9/25/2040	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ELTQ6	Agency MBS	2,798,000	10/1/2040	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136A5LQ7	Agency MBS	1,003,941	1/25/2041	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136APLY6	Agency MBS	4,675,000	1/25/2041	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ELCH4	Agency MBS	2,450,828	5/1/2041	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EPT20	Agency MBS	31,851	5/1/2041	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31392JYJ2	Agency MBS	14,944,000	8/25/2042	0.20%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138APEH7	Agency MBS	2,320	10/1/2042	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AWQ34	Agency MBS	1,010,000	1/25/2043	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393E6M6	Agency MBS	9,591,000	1/25/2043	0.13%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138NYG66	Agency MBS	10,581,629	2/1/2043	0.15%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417GAS5	Agency MBS	7,670,000	4/1/2043	0.10%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417GHS8	Agency MBS	1,000,000	5/1/2043	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138X46X3	Agency MBS	14,798,980	7/1/2043	0.20%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136ASQR0	Agency MBS	3,300,000	8/25/2043	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140J8DJ9	Agency MBS	1,880,000	9/1/2043	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138X9TK5	Agency MBS	1,860,000	10/1/2043	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AG5K4	Agency MBS	3,115,000	11/25/2043	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393XGT8	Agency MBS	342,872	2/25/2044	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138XW2X5	Agency MBS	8,286,000	7/1/2044	0.11%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138XY7E8	Agency MBS	3,485,000	7/1/2044	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EN2G3	Agency MBS	379,000	11/1/2044	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y9DA3	Agency MBS	3,637,000	12/1/2044	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WDQ38	Agency MBS	4,547,000	12/1/2044	0.09%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138YND46	Agency MBS	4,495,000	5/1/2045	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WERM3	Agency MBS	1,369,899	5/1/2045	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7CJ9	Agency MBS	621,359	8/1/2045	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ET7G5	Agency MBS	499,131	9/1/2045	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7C34	Agency MBS	188,248	10/1/2045	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7C42	Agency MBS	1,991,488	10/1/2045	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WHMK5	Agency MBS	5,192,000	6/1/2046	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7EG3	Agency MBS	5,300,000	6/1/2046	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140EVTB3	Agency MBS	1,704,000	7/1/2046	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140EVUP0	Agency MBS	6,549,000	8/1/2046	0.09%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7E65	Agency MBS	5,000,000	9/1/2046	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FFLR0	Agency MBS	1,461,075	9/1/2046	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WH3Q3	Agency MBS	1,044,975	9/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140F4BC9	Agency MBS	1,465,000	9/1/2046	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FFL33	Agency MBS	1,630,648	9/1/2046	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7E99	Agency MBS	3,880,000	10/1/2046	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7E57	Agency MBS	4,715,000	10/1/2046	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FPTH2	Agency MBS	2,725,000	10/1/2046	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FJC92	Agency MBS	3,645,327	11/1/2046	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7FA5	Agency MBS	13,456,918	11/1/2046	0.18%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FPVQ9	Agency MBS	2,940,000	12/1/2046	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140F3EC8	Agency MBS	9,973,000	12/1/2046	0.14%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FGU64	Agency MBS	965,000	12/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJPQ5	Agency MBS	3,053,083	12/1/2046	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7FF4	Agency MBS	1,252,446	12/1/2046	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FRR31	Agency MBS	3,200,000	1/1/2047	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJTE8	Agency MBS	2,405,000	1/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJUJ5	Agency MBS	1,038,354	1/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FGVG1	Agency MBS	3,422,730	1/1/2047	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHAX5	Agency MBS	6,725,000	1/1/2047	0.09%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FGJ83	Agency MBS	791,000	1/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FKVB3	Agency MBS	4,297,625	1/1/2047	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FC3B2	Agency MBS	4,293,000	1/1/2047	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FTFV8	Agency MBS	85,112	2/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJZG6	Agency MBS	2,653,959	2/1/2047	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418CG32	Agency MBS	3,000,000	2/1/2047	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FS5S8	Agency MBS	156	2/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FNV84	Agency MBS	1,875,000	2/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FGKZ1	Agency MBS	1,491,299	2/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FQWJ2	Agency MBS	2,398,668	2/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJ6L7	Agency MBS	750,000	3/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FQH42	Agency MBS	5,650,000	3/1/2047	0.08%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FTML2	Agency MBS	2,255,000	3/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140J5JS9	Agency MBS	3,240,000	3/1/2047	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FE2G8	Agency MBS	5,896,589	3/1/2047	0.08%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FN2H6	Agency MBS	855,000	3/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHA98	Agency MBS	5,000,000	3/1/2047	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FTNV9	Agency MBS	3,000,000	3/1/2047	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WKN92	Agency MBS	438,702	4/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FN2K9	Agency MBS	2,260,000	4/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHBG1	Agency MBS	9,485,785	5/1/2047	0.13%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHBM8	Agency MBS	2,386,089	6/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140Q7B89	Agency MBS	200,507	7/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140GTUH1	Agency MBS	139,208	7/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WLCQ4	Agency MBS	1,791,748	7/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHBR7	Agency MBS	3,156,543	7/1/2047	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHBW6	Agency MBS	1,572,537	8/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140GXD65	Agency MBS	6,108,428	8/1/2047	0.08%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140Q7LX3	Agency MBS	129,722	9/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H1HT0	Agency MBS	1,900,376	9/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H25H7	Agency MBS	5,162,277	10/1/2047	0.07%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H24V7	Agency MBS	135,599	10/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H25U8	Agency MBS	209,432	10/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140GXPL9	Agency MBS	1,291,401	12/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140GV3U7	Agency MBS	348,033	1/1/2048	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140J7XW0	Agency MBS	1,363,102	1/1/2048	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H3R65	Agency MBS	1,698,148	3/1/2048	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140HBJA7	Agency MBS	2,570,000	6/1/2048	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140HHST3	Agency MBS	1,616,982	6/1/2048	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140HNXJ6	Agency MBS	885,000	7/1/2048	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140HQDC6	Agency MBS	1,850,000	8/1/2048	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JHQN6	Agency MBS	1,033,260	9/1/2048	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JJDL0	Agency MBS	8,490,000	10/1/2048	0.11%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JK4H6	Agency MBS	6,870,000	11/1/2048	0.09%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JKAB2	Agency MBS	1,638,894	11/1/2048	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140HPC62	Agency MBS	716,546	1/1/2049	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JACP1	Agency MBS	1,780,000	2/1/2049	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JQWK5	Agency MBS	940,440	2/1/2049	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JQ2R3	Agency MBS	2,205,000	3/1/2049	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F060642	Agency MBS	3,985,000	4/1/2049	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F042640	Agency MBS	3,465,000	4/1/2049	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F032641	Agency MBS	532,000	4/1/2049	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F030652	Agency MBS	3,120,000	5/1/2049	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXC59	Agency MBS	216,231	5/1/2056	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXDF6	Agency MBS	2,500,000	6/1/2056	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXFK3	Agency MBS	3,395,000	1/1/2057	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXFM9	Agency MBS	5,900,000	1/1/2057	0.08%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXG55	Agency MBS	402,000	9/1/2057	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNB034182	Agency MBS	8,795,821	7/29/2027	0.12%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNA064990	Agency MBS	10,215,000	12/31/2029	0.14%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36202DJ85	Agency MBS	1,381,377	10/20/2030	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNA064040	Agency MBS	9,455,000	12/31/2034	0.13%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNA064057	Agency MBS	1,265,000	12/31/2035	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNA064065	Agency MBS	10,000,000	12/31/2036	0.13%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	38380CET6	Agency MBS	1,662,557	12/20/2037	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36296XUB8	Agency MBS	2,500,000	4/15/2039	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3622A2LX8	Agency MBS	1,502,794	9/15/2039	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36230SAL8	Agency MBS	550,000	12/20/2040	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	38379E2W1	Agency MBS	1,150,000	5/20/2041	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36178WRV3	Agency MBS	273,981	11/15/2042	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36180DL62	Agency MBS	377,877	1/15/2043	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	38380CQ63	Agency MBS	52,390	1/20/2043	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36297GVR8	Agency MBS	286,750	2/20/2043	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36181B4F4	Agency MBS	1,590,571	12/15/2043	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182D6V2	Agency MBS	225,000	5/15/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182D7A7	Agency MBS	550,000	5/15/2044	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182RXH2	Agency MBS	1,350,000	6/20/2044	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183B6Y9	Agency MBS	821,856	9/20/2044	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182YUH0	Agency MBS	1,960,602	9/20/2044	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182YUF4	Agency MBS	3,782,475	9/20/2044	0.05%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182NC76	Agency MBS	1,466,847	10/20/2044	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183EZN5	Agency MBS	1,529,911	10/20/2044	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183HRX5	Agency MBS	1,028,519	10/20/2044	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3622A2LW0	Agency MBS	2,721,071	11/15/2044	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183FD55	Agency MBS	3,248,428	12/20/2044	0.05%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183XDK3	Agency MBS	8,918,093	1/20/2045	0.12%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183TXT1	Agency MBS	3,437,941	1/20/2045	0.05%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183RX40	Agency MBS	1,249,946	1/20/2045	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183JLC3	Agency MBS	1,990,992	2/20/2045	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184FP44	Agency MBS	409,790	2/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184CDG7	Agency MBS	1,460,135	3/20/2045	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184DX24	Agency MBS	15,237,985	4/20/2045	0.21%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FQP6	Agency MBS	619	7/15/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FQQ4	Agency MBS	1,568	7/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A0R40	Agency MBS	624	8/15/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A8LN7	Agency MBS	1,191	8/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189XMA9	Agency MBS	751,443	9/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A9JG3	Agency MBS	818,250	9/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189CAJ9	Agency MBS	4,255,639	9/20/2045	0.06%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A1GG3	Agency MBS	18,425	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A1GL2	Agency MBS	68,188	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FR67	Agency MBS	19,922	10/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A9K48	Agency MBS	250,351	10/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189USX9	Agency MBS	115,737	11/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189ECH7	Agency MBS	71,526	1/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36193EST8	Agency MBS	14,450	1/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FTH1	Agency MBS	1,256,334	2/15/2046	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36192SV64	Agency MBS	1,227,984	2/20/2046	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189S5U5	Agency MBS	100,575	2/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FTJ7	Agency MBS	740,946	2/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189S5L5	Agency MBS	257,969	3/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36179R7J2	Agency MBS	835,193	4/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291QRA4	Agency MBS	582,688	5/20/2046	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36179SGL5	Agency MBS	3,205,387	7/20/2046	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36194GPR9	Agency MBS	1,119	8/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36196FZH0	Agency MBS	5,751,260	10/20/2046	0.08%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36194HHW5	Agency MBS	564,765	10/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36196BX81	Agency MBS	8,412,949	11/20/2046	0.11%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36196GE40	Agency MBS	2,517,327	2/20/2047	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291QT61	Agency MBS	1,702,422	2/20/2047	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36197LWP1	Agency MBS	13,358,563	5/20/2047	0.18%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AQQ29	Agency MBS	445,583	6/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AQU56	Agency MBS	610,727	7/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AW5H5	Agency MBS	698	7/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B8K49	Agency MBS	731,248	8/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B0TM7	Agency MBS	94,110	8/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AWZE9	Agency MBS	8,168,432	9/20/2047	0.11%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B0XB6	Agency MBS	551,093	9/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B8GJ1	Agency MBS	972,366	10/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AUCA6	Agency MBS	20,004,980	10/20/2047	0.26%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36197F2U6	Agency MBS	522,865	11/15/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36197F2T9	Agency MBS	1,130,427	11/15/2047	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BUS26	Agency MBS	2,532,823	11/20/2047	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BJUW2	Agency MBS	1,796,372	11/20/2047	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BGQR4	Agency MBS	965,693	11/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BUS67	Agency MBS	859,286	11/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617ATK28	Agency MBS	3,285,821	11/20/2047	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617ATK85	Agency MBS	15,973,691	11/20/2047	0.22%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BUS59	Agency MBS	587,440	11/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617G7FJ9	Agency MBS	2,290,868	1/20/2048	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4X5	Agency MBS	1,956,170	2/20/2048	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4Z0	Agency MBS	350,000	2/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4Y3	Agency MBS	2,860,000	2/20/2048	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4W7	Agency MBS	500,000	2/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GCYW8	Agency MBS	500,000	2/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GKPY6	Agency MBS	4,420,000	4/20/2048	0.06%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BRJM9	Agency MBS	-5,000,000	4/20/2048	-0.07%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GQXB4	Agency MBS	3,650,000	4/20/2048	0.05%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617G0S27	Agency MBS	1,190,000	5/20/2048	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GQYF4	Agency MBS	5,053,000	5/20/2048	0.07%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617G0SZ4	Agency MBS	6,020,000	5/20/2048	0.08%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617G9HS3	Agency MBS	3,845,000	6/20/2048	0.05%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HFWU6	Agency MBS	2,488,000	9/20/2048	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HF3C8	Agency MBS	18,000	10/20/2048	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGBV5	Agency MBS	9,610,000	11/20/2048	0.13%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617J0HU4	Agency MBS	5,930,000	12/20/2048	0.08%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	21H032647	Agency MBS	6,145,000	4/1/2049	0.08%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	21H042646	Agency MBS	15,000,000	4/1/2049	0.20%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	21H030641	Agency MBS	2,870,000	4/1/2049	0.04%
JPMORGAN MORTGAGE TRUST	46649HAE2	Agency MBS	2,500,000	12/25/2048	0.03%
JPMORGAN MORTGAGE TRUST	46648RAE1	Agency MBS	2,000,000	6/25/2048	0.03%
JPMORGAN MORTGAGE TRUST	46649TAE6	Agency MBS	566,000	9/25/2048	0.01%
LOANDEPOT TRUST	53947HAA5	Agency MBS	3,000,000	11/25/2050	0.04%
NEW RESIDENTIAL ADVANCE RECEIVABLES TRUST	62946UAA8	Agency MBS	85,410	12/15/2050	0.00%
NEW RESIDENTIAL ADVANCE RECEIVABLES TRUST	64829LAA6	Agency MBS	1,659,114	11/25/2056	0.02%
NEW RESIDENTIAL ADVANCE RECEIVABLES TRUST	64829YAA8	Agency MBS	11,328	1/25/2049	0.00%
NRZ ADVANCE RECEIVABLES TRUST ADVANCE RECEIVABLES	62942QBC6	Agency MBS	337,314	10/15/2049	0.00%
PSMC TRUST	693680AC4	Agency MBS	3,820,000	6/25/2048	0.05%
SEQUOIA MORTGAGE TRUST	81747DAK5	Agency MBS	18,000,000	2/25/2048	0.24%
SEQUOIA MORTGAGE TRUST	81747EAM9	Agency MBS	710,491	6/25/2048	0.01%
SEQUOIA MORTGAGE TRUST	81747AAG0	Agency MBS	832,913	2/25/2049	0.01%
TIAA BANK MORTGAGE TRUST	886312AD9	Agency MBS	351,316	7/25/2048	0.00%
BAMLL COMMERCIAL MORTGAGE SECURITIES TRUST	054967AA2	Commercial MBS	2,120,000	9/15/2034	0.03%
BENCHMARK MORTGAGE TRUST	08162CAB6	Commercial MBS	1,000,000	10/10/2051	0.01%
BX 2018EXCL	12433WAA9	Commercial MBS	542,887	9/15/2037	0.01%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17320DAN8	Commercial MBS	855,000	4/10/2046	0.01%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17321RAH9	Commercial MBS	3,355,000	11/10/2046	0.05%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17322AAF9	Commercial MBS	1,382,000	3/10/2047	0.02%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17322MAY2	Commercial MBS	2,000,000	5/10/2047	0.03%
COMM MORTGAGE TRUST	12630DAV6	Commercial MBS	2,650,000	2/10/2047	0.03%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12629NAH8	Commercial MBS	649,749	2/10/2048	0.01%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	126192AE3	Commercial MBS	8,285,000	12/10/2044	0.10%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12624KAF3	Commercial MBS	3,710	8/15/2045	0.00%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	20048EBA8	Commercial MBS	14,645,000	1/10/2046	0.20%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12630BBC1	Commercial MBS	1,590,000	11/10/2046	0.02%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12626LBN1	Commercial MBS	1,000,000	8/10/2050	0.01%
GOLDMAN SACHS GROUP INC	36252RAZ2	Commercial MBS	272,345	1/10/2047	0.00%
GS MORTGAGE SECURITIES CORP II	36192CAH8	Commercial MBS	2,305,000	2/10/2046	0.03%
JPMORGAN MORTGAGE TRUST	46649VAA9	Commercial MBS	676,000	6/15/2032	0.01%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46640NAJ7	Commercial MBS	44,444,903	11/15/2045	0.61%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46640LAH5	Commercial MBS	910,204	8/15/2046	0.01%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46640UAH5	Commercial MBS	1,417,956	1/15/2047	0.02%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46641JBA3	Commercial MBS	6,600,000	2/15/2047	0.08%
JPMORGAN CHASE & CO	46634SAF2	Commercial MBS	3,039,000	5/15/2045	0.04%
JPMORGAN CHASE & CO	46639YAU1	Commercial MBS	1,401,217	4/15/2046	0.02%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
JPMORGAN CHASE & CO	46639JAH3	Commercial MBS	8,280,000	12/15/2047	0.11%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61761ABA5	Commercial MBS	893,298	8/15/2045	0.01%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61761DAE2	Commercial MBS	570,020	11/15/2045	0.01%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61762MBY6	Commercial MBS	3,300,000	7/15/2046	0.05%
MSSCG 2018SELF	55358PAA4	Commercial MBS	990,000	10/15/2037	0.01%
SLIDE 2018FUN	831350AA1	Commercial MBS	1,321,913	6/15/2031	0.02%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94988HAE1	Commercial MBS	11,311,286	10/15/2045	0.15%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94988QAN1	Commercial MBS	1,232,185	7/15/2046	0.02%
WF-RBS COMMERCIAL MORTGAGE TRUST	92937EAF1	Commercial MBS	2,030,000	3/15/2045	0.03%
WF-RBS COMMERCIAL MORTGAGE TRUST	92936QBC1	Commercial MBS	2,065,000	4/15/2045	0.03%
WF-RBS COMMERCIAL MORTGAGE TRUST	92930RAC6	Commercial MBS	2,591,000	11/15/2045	0.03%
WF-RBS COMMERCIAL MORTGAGE TRUST	92938JAG7	Commercial MBS	5,000,000	3/15/2046	0.07%
WF-RBS COMMERCIAL MORTGAGE TRUST	92938EAW3	Commercial MBS	2,834,119	9/15/2046	0.04%
WF-RBS COMMERCIAL MORTGAGE TRUST	92938VAS4	Commercial MBS	814,000	3/15/2047	0.01%
WF-RBS COMMERCIAL MORTGAGE TRUST	92937FAF8	Commercial MBS	2,493,916	3/15/2048	0.03%
ABB	884315AG7	Corporate credit	765,930	11/15/2021	0.01%
ABBVIE INC	00287YAT6	Corporate credit	385,760	5/14/2020	0.01%
ABN AMRO BANK NV	00084DAJ9	Corporate credit	832,060	6/4/2020	0.01%
ADVANCE AUTO PARTS INC	00751YAC0	Corporate credit	1,648,000	12/1/2023	0.02%
AERCAP IRELAND CAPITAL DAC AERCAP GLOBAL AVIATION	00772BAM3	Corporate credit	266,667	10/1/2021	0.00%
AERCAP IRELAND CAPITAL DAC AERCAP GLOBAL AVIATION	00774MAA3	Corporate credit	4,450,000	5/26/2022	0.06%
AFLAC INC	001055AL6	Corporate credit	4,580,000	6/15/2023	0.06%
AIR LEASE CORP	00912XAX2	Corporate credit	5,079,000	1/15/2023	0.07%
AIR LEASE CORP	00912XBC7	Corporate credit	3,000,000	7/3/2023	0.04%
AIR LEASE CORP	00912XBF0	Corporate credit	930,524	10/1/2028	0.01%
AIRGAS INC	009363AP7	Corporate credit	202,281	2/15/2020	0.00%
ALIBABA GROUP HOLDING LIMITED	01609WAC6	Corporate credit	14,858,000	11/28/2019	0.21%
ALIMENTATION COUCHE-TARD INC	01626PAJ5	Corporate credit	725,376	7/26/2022	0.01%
ALLERGAN PLC	00507UAP6	Corporate credit	3,410,000	3/12/2020	0.05%
ALLERGAN PLC	00507UAR2	Corporate credit	1,550,000	3/15/2022	0.02%
ALLSTATE CORP	020002AX9	Corporate credit	910,000	5/16/2019	0.01%
ALPHABET INC	02079KAC1	Corporate credit	3,245,000	8/15/2026	0.04%
AMAZON	023135BC9	Corporate credit	2,814,410	8/22/2027	0.04%
AMEREN CORP	023608AF9	Corporate credit	7,690,702	11/15/2020	0.10%
AMERICAN AIRLINES	02376XAA7	Corporate credit	5,020,000	10/1/2022	0.07%
AMERICAN INTERNATIONAL GROUP INC	026874DG9	Corporate credit	1,000,000	3/1/2021	0.01%
AMERICAN INTERNATIONAL GROUP INC	00138CAC2	Corporate credit	1,413,088	12/15/2021	0.02%
AMERICAN TOWER CORP	03027XAH3	Corporate credit	5,572	2/15/2021	0.00%
AMERICAN TOWER CORP	03027XAQ3	Corporate credit	8,940,000	6/15/2023	0.12%
AMERICAN TOWER CORP	03027XAG5	Corporate credit	995,000	6/1/2025	0.01%
AMERICAN TOWER CORP	03027XAK6	Corporate credit	11,360,000	10/15/2026	0.15%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
AMERIPRISE FINANCIAL INC	03076CAJ5	Corporate credit	3,000,000	3/22/2022	0.04%
AMERIPRISE FINANCIAL INC	03076CAF3	Corporate credit	3,000,000	10/15/2023	0.04%
AMERIPRISE FINANCIAL INC	03076CAG1	Corporate credit	5,000,000	10/15/2024	0.07%
AMGEN INC	031162CJ7	Corporate credit	1,051,363	8/19/2026	0.01%
ANALOG DEVICES INC	032654AL9	Corporate credit	2,580,000	12/5/2021	0.03%
ANHEUSER-BUSCH INBEV SA/NV	035240AJ9	Corporate credit	3,020,000	1/12/2024	0.04%
ANZ HOLDINGS NEW ZEALAND LTD	00182EBH1	Corporate credit	3,550,000	1/22/2021	0.05%
APERGY CORP	260003AM0	Corporate credit	4,580,000	11/15/2025	0.06%
APPLE INC	037833AQ3	Corporate credit	1,821,102	5/6/2019	0.02%
APPLE INC	037833BS8	Corporate credit	2,188,767	2/23/2021	0.03%
APPLE INC	037833CC2	Corporate credit	376,216	8/4/2021	0.00%
APPLE INC	037833AS9	Corporate credit	12,487,000	5/6/2024	0.17%
ARES CAPITAL CORPORATION	04010LAP8	Corporate credit	1,500,000	1/15/2020	0.02%
ASHTED GROUP PLC	045054AF0	Corporate credit	656,086	8/15/2027	0.01%
ASSOCIATED BANCCORP	045487AA3	Corporate credit	2,240,864	11/15/2019	0.03%
AT&T	887317BA2	Corporate credit	847,962	7/15/2026	0.01%
AT&T	887317BB0	Corporate credit	1,197,255	2/15/2027	0.02%
AT&T	00206RGL0	Corporate credit	151,054	2/15/2028	0.00%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD-NEW YORK	05253JAM3	Corporate credit	858,425	6/1/2021	0.01%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD-NEW YORK	05252ACU3	Corporate credit	682,151	8/19/2020	0.01%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD-NEW YORK	00182EBA6	Corporate credit	8,458,603	7/28/2021	0.12%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD-NEW YORK	00182FBC9	Corporate credit	3,300,000	1/25/2022	0.04%
AUTONATION INC	05329WAK8	Corporate credit	11,100,000	2/1/2020	0.14%
AUTONATION INC	05329WAM4	Corporate credit	750,000	10/1/2025	0.01%
BANCO SANTANDER SA	05964HAG0	Corporate credit	575,000	4/12/2023	0.01%
BANCO SANTANDER SA	80283LAA1	Corporate credit	1,750,000	11/7/2023	0.02%
BANCO SANTANDER SA	80281LAA3	Corporate credit	10,292,000	9/15/2025	0.14%
BANCO SANTANDER SA	05971KAA7	Corporate credit	4,000,000	11/19/2025	0.05%
BANK OF AMERICA CORP	06051GFP9	Corporate credit	2,422,000	4/21/2025	0.03%
BANK OF AMERICA CORP	59022CAA1	Corporate credit	1,975,000	9/15/2026	0.03%
BANK OF AMERICA CORP	59022CAJ2	Corporate credit	3,830,064	1/29/2037	0.05%
BANK OF AMERICA CORP	06051GGQ6	Corporate credit	1,338,401	7/21/2023	0.02%
BANK OF MONTREAL	06367TPX2	Corporate credit	2,495,133	12/12/2019	0.03%
BANK OF NEW YORK MELLON CORP	06406RAA5	Corporate credit	6,330,000	2/7/2022	0.08%
BANK OF NOVA SCOTIA	064159FL5	Corporate credit	984,454	7/21/2021	0.01%
BANK OF NOVA SCOTIA	064159JG2	Corporate credit	1,375,000	3/7/2022	0.02%
BANK OF NOVA SCOTIA	064159GW0	Corporate credit	1,307,215	10/21/2020	0.02%
BAXALTA INCORPORATED	07177MAD5	Corporate credit	7,020,000	6/23/2020	0.09%
BAYER AG	07274NAW3	Corporate credit	130,000	7/15/2024	0.00%
BAYER US FINANCE LLC	07274NAG8	Corporate credit	456,975	12/15/2023	0.01%
BAYERISCHE MOTOREN WERKE AG	05565EBC8	Corporate credit	765,000	8/13/2021	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BAYERISCHE MOTOREN WERKE AG	05565EAM7	Corporate credit	6,100,000	9/15/2023	0.08%
BAYERISCHE MOTOREN WERKE AG	05565EAH8	Corporate credit	1,024,429	4/11/2026	0.01%
BAYERISCHE MOTOREN WERKE AG	05565EBE4	Corporate credit	1,306,021	8/14/2028	0.02%
BD Medical	075887CF4	Corporate credit	565,000	12/29/2020	0.01%
BD Medical	075887BW8	Corporate credit	2,209,000	6/6/2027	0.04%
BERKSHIRE HATHAWAY INC	084670BQ0	Corporate credit	435,000	3/15/2021	0.01%
BLACKROCK INC	09247XAJ0	Corporate credit	1,690,000	6/1/2022	0.02%
BLACKSTONE GROUP LP	09256BAB3	Corporate credit	958,318	3/15/2021	0.01%
BNP PARIBAS SA	05567LT31	Corporate credit	9,287,000	1/15/2021	0.13%
BOEING CO	097023BT1	Corporate credit	459,294	3/1/2022	0.01%
BP PLC	05569AAB5	Corporate credit	2,623,000	5/8/2019	0.04%
BP PLC	10373QAT7	Corporate credit	1,500,000	5/4/2026	0.02%
BP PLC	05565QDN5	Corporate credit	1,097,177	9/19/2027	0.02%
BRAMBLES USA INC	10510KAA5	Corporate credit	1,347,821	4/1/2020	0.02%
BROADCOM PTE LTD	11134LAD1	Corporate credit	1,040,000	1/15/2022	0.01%
BROADCOM PTE LTD	11134LAH2	Corporate credit	30,906,137	1/15/2027	0.42%
BROWN & BROWN INC	115236AA9	Corporate credit	1,318,888	9/15/2024	0.02%
BUNGE LIMITED FINANCE CORP	120568AW0	Corporate credit	1,783,000	11/24/2020	0.02%
BUNGE LTD	120568AY6	Corporate credit	991,833	9/25/2022	0.01%
BURLINGTON NORTHERN SANTA FE LLC	12189TBC7	Corporate credit	15,234,000	10/1/2019	0.21%
BURLINGTON NORTHERN SANTA FE LLC	12189LAL5	Corporate credit	173,092	9/1/2022	0.00%
CAMDEN PROPERTY TRUST	133131AV4	Corporate credit	1,450,000	9/15/2024	0.02%
CANTOR FITZGERALD LP	138616AA5	Corporate credit	58,975	10/15/2019	0.00%
CANTOR FITZGERALD LP	138616AC1	Corporate credit	4,750,000	6/17/2022	0.07%
CAPITAL ONE FINANCIAL CORP	140420NB2	Corporate credit	6,886,685	2/15/2023	0.09%
CAPITAL ONE FINANCIAL CORP	14040HB3	Corporate credit	6,599,000	10/29/2025	0.09%
CARGILL INC	141781BG8	Corporate credit	8,066,000	3/1/2023	0.11%
CATERPILLAR FINANCIAL SERVICES CORP	14912L6R7	Corporate credit	4,110,000	5/18/2019	0.06%
CATERPILLAR FINANCIAL SERVICES CORP	14912L6N6	Corporate credit	2,001,540	11/13/2020	0.03%
CBRE GROUP INC	12505BAC4	Corporate credit	1,464,001	3/15/2025	0.02%
CBRE GROUP INC	12505BAD2	Corporate credit	11,414,000	3/1/2026	0.15%
CBS CORP	124857AQ6	Corporate credit	2,340,250	1/15/2026	0.03%
CBS CORP	124857AR4	Corporate credit	2,427,956	1/15/2027	0.03%
CELANESE CORP	15089QAD6	Corporate credit	1,090,255	11/15/2022	0.02%
CF INDUSTRIES HOLDINGS INC	12527GAH6	Corporate credit	2,586,857	12/1/2026	0.03%
CHARLES SCHWAB CORP	808513AY1	Corporate credit	5,147,536	2/1/2024	0.07%
CHARTER COMMUNICATIONS INC	161175AY0	Corporate credit	3,239,361	7/23/2025	0.04%
CHUBB INA HOLDINGS INC	00440EAT4	Corporate credit	1,660,000	11/3/2020	0.02%
CHURCH & DWIGHT COMPANY INC	171340AH5	Corporate credit	2,000,000	10/1/2022	0.03%
CIGNA CORP	125509BS7	Corporate credit	4,860,000	2/15/2022	0.07%
CIGNA CORP	40573LAL0	Corporate credit	54	7/15/2023	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CITIGROUP INC	172967LV1	Corporate credit	4,403,947	1/24/2023	0.06%
CITIGROUP INC	172967KA8	Corporate credit	4,175,000	9/29/2027	0.05%
CITIGROUP INC	172967LP4	Corporate credit	10,990,000	7/24/2028	0.14%
CNA FINANCIAL CORP	126117AR1	Corporate credit	5,005,000	8/15/2021	0.07%
COMCAST CORP	20030NBV2	Corporate credit	8,299,725	1/15/2022	0.11%
COMCAST CORP	00209TAB1	Corporate credit	3,576,143	11/15/2022	0.05%
COMCAST CORP	20030NBS9	Corporate credit	15,176	3/1/2026	0.00%
COMCAST CORP	20030NBW0	Corporate credit	2,650,886	1/15/2027	0.04%
COMCAST CORP	872287AL1	Corporate credit	20,000,000	2/15/2028	0.27%
CONCHO RESOURCES	20605PAH4	Corporate credit	1,170	10/1/2027	0.00%
COX ENTERPRISES	224044CJ4	Corporate credit	6,969,546	8/15/2027	0.09%
CREDIT AGRICOLE GROUP	225313AF2	Corporate credit	11,961,637	3/17/2025	0.16%
CREDIT SUISSE GROUP AG	22546QAC1	Corporate credit	4,000,000	8/13/2019	0.05%
CREDIT SUISSE GROUP AG	225401AB4	Corporate credit	2,294,324	1/9/2023	0.03%
CREDIT SUISSE GROUP AG	22546DAA4	Corporate credit	2,750,000	8/8/2023	0.04%
CROWN CASTLE INTERNATIONAL CORP	22822VAA9	Corporate credit	5,883,795	2/15/2021	0.08%
CROWN CASTLE INTERNATIONAL CORP	22822VAJ0	Corporate credit	2,170,646	7/15/2023	0.03%
CROWN CASTLE INTERNATIONAL CORP	22822VAB7	Corporate credit	4,100,672	2/15/2026	0.05%
CROWN CASTLE INTERNATIONAL CORP	22822VAH4	Corporate credit	2,529,355	9/1/2027	0.03%
CROWN CASTLE INTERNATIONAL CORP	22822VAK7	Corporate credit	4,379,000	2/15/2028	0.06%
CVS HEALTH CORP	126650CV0	Corporate credit	1,130,000	3/9/2023	0.01%
CVS HEALTH CORP	126650CL2	Corporate credit	3,850,000	7/20/2025	0.05%
CVS HEALTH CORP	126650CX6	Corporate credit	6,000,000	3/25/2028	0.08%
CVS HEALTH CORP	126650BP4	Corporate credit	4,535,378	12/10/2028	0.06%
DELL TECHNOLOGIES INC	25272KAK9	Corporate credit	3,099,553	6/15/2026	0.04%
DELL TECHNOLOGIES INC	928563AC9	Corporate credit	8,905,000	8/21/2027	0.11%
DIGITAL REALTY TRUST INC	25389JAT3	Corporate credit	1,857,620	7/15/2028	0.03%
DIGITAL REALTY TRUST INC	25389JAN6	Corporate credit	9,768,046	10/1/2020	0.14%
DISCOVER BANK	25466AAK7	Corporate credit	415,857	2/6/2023	0.01%
DISCOVER BANK	25466AAD3	Corporate credit	7,890,327	8/8/2023	0.11%
DOLLAR GENERAL CORP	256677AC9	Corporate credit	225,259	4/15/2023	0.00%
DOLLAR TREE INC	256746AF5	Corporate credit	288	5/15/2023	0.00%
DOWDUPONT	26078JAB6	Corporate credit	750,000	11/15/2023	0.01%
DUKE ENERGY CORP	26442EAF7	Corporate credit	1,773	2/1/2029	0.00%
ECOLAB INC	278865BD1	Corporate credit	347,589	12/1/2027	0.00%
ENBRIDGE INC	29250NAL9	Corporate credit	12,635,000	12/1/2026	0.17%
ENERGY TRANSFER PARTNERS LP	29273RBB4	Corporate credit	500,000	2/1/2024	0.01%
ENERGY TRANSFER PARTNERS LP	29273RBK4	Corporate credit	6,568,000	4/15/2027	0.09%
ENTERGY TEXAS INC	29365TAE4	Corporate credit	9,940,000	6/1/2021	0.13%
ENTERPRISE HOLDINGS INC	26882PBE1	Corporate credit	947	10/15/2037	0.00%
EOG RESOURCES INC	26875PAK7	Corporate credit	2,546	3/15/2023	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
EQT	26884LAF6	Corporate credit	11,480,000	10/1/2027	0.16%
EQUINOR ASA	85771PAF9	Corporate credit	3,751,000	1/23/2022	0.05%
EVERSOURCE ENERGY	958587BJ5	Corporate credit	1,395,000	9/15/2021	0.02%
EVERSOURCE ENERGY	30040WAG3	Corporate credit	1,412,432	12/1/2023	0.02%
EXPRESS SCRIPTS HOLDING COMPANY	30219GAL2	Corporate credit	1,994	2/25/2021	0.00%
FAIRFAX FINANCIAL HOLDINGS	303901BB7	Corporate credit	2,266,083	4/17/2028	0.03%
FEDERAL REALTY INVESTMENT TRUST	313747AW7	Corporate credit	667,490	1/15/2021	0.01%
FIRST HORIZON NATIONAL CORP	320517AB1	Corporate credit	1,819,019	12/15/2020	0.03%
FIRSTENERGY CORP	476556DB8	Corporate credit	3,439,878	4/1/2024	0.05%
FIRSTENERGY CORP	337932AH0	Corporate credit	6,935,276	7/15/2027	0.10%
FORD MOTOR CO	345397XW8	Corporate credit	1,640,553	3/18/2021	0.02%
FS INVESTMENT CORP	302635AA5	Corporate credit	1,826,036	7/15/2019	0.03%
FULTON FINANCIAL CORPORATION	360271AK6	Corporate credit	3,240,000	3/16/2022	0.04%
GENERAL DYNAMICS CORP	369550AU2	Corporate credit	4,114,893	11/15/2022	0.06%
GENERAL MOTORS CO	37045XCF1	Corporate credit	505,000	1/5/2023	0.01%
GLENCORE HOLDING AG	98417EAT7	Corporate credit	30,699	10/25/2022	0.00%
GLENCORE HOLDING AG	378272AH1	Corporate credit	2,362,149	4/29/2024	0.03%
GLENCORE HOLDING AG	378272AL2	Corporate credit	7,434,000	4/16/2025	0.10%
GOLDMAN SACHS GROUP INC	38141GWT7	Corporate credit	2,508,000	2/23/2023	0.03%
GOLDMAN SACHS GROUP INC	38141GVM3	Corporate credit	6,071,053	3/3/2024	0.08%
GOLDMAN SACHS GROUP INC	38141GVR2	Corporate credit	1,784,519	10/21/2025	0.02%
GOLDMAN SACHS GROUP INC	38141GWB6	Corporate credit	13,410,000	1/26/2027	0.17%
GOLDMAN SACHS GROUP INC	38141GWZ3	Corporate credit	6,030,000	5/1/2029	0.08%
GROUPE BPCE SA	05578QAD5	Corporate credit	13,407,624	3/15/2025	0.18%
HALLIBURTON CO	406216BD2	Corporate credit	7,390	8/1/2023	0.00%
HARRIS CORP	413875AQ8	Corporate credit	7,629	4/27/2020	0.00%
HCA INC	404119BN8	Corporate credit	10,573,000	3/15/2024	0.14%
HESS CORP	023551AJ3	Corporate credit	11,313,000	8/15/2031	0.16%
HOME DEPOT INC	437076BL5	Corporate credit	31	4/1/2021	0.00%
HOME DEPOT INC	437076BG6	Corporate credit	384	6/1/2022	0.00%
HOSPITALITY PROPERTIES TRUST	44106MAT9	Corporate credit	68,609	3/15/2025	0.00%
HOSPITALITY PROPERTIES TRUST	44106MAY8	Corporate credit	1,130,980	2/15/2030	0.01%
HSBC HOLDINGS PLC	404280AL3	Corporate credit	2,800,000	1/14/2022	0.04%
HSBC HOLDINGS PLC	404280BR9	Corporate credit	539,633	5/18/2024	0.01%
HUTCHISON WHAMPOA LTD	44841DAB8	Corporate credit	8,510,000	10/31/2024	0.11%
IHS MARKIT LTD	44962LAF4	Corporate credit	2,271,000	8/1/2028	0.03%
IMPERIAL BRANDS FINANCE PLC	453140AD7	Corporate credit	1,080,000	7/21/2020	0.01%
ING GROEP NV	449786AY8	Corporate credit	10,322	9/25/2023	0.00%
INTEL CORP	458140AW0	Corporate credit	1,339,441	5/19/2021	0.02%
INTERNATIONAL BUSINESS MACHINES CORP	459200HG9	Corporate credit	40,015,499	8/1/2022	0.53%
INTERNATIONAL BUSINESS MACHINES CORP	459200AM3	Corporate credit	1,042,549	10/30/2025	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
INTERNATIONAL FLAVORS & FRAGRANCES INC	459506AJ0	Corporate credit	461,261	9/25/2020	0.01%
INTERNATIONAL FLAVORS & FRAGRANCES INC	459506AK7	Corporate credit	8,131	9/26/2028	0.00%
INTERPUBLIC GROUP OF COMPANIES INC	460690BN9	Corporate credit	84,630	10/1/2021	0.00%
ITC HOLDINGS CORP	465685AJ4	Corporate credit	100,372	6/15/2024	0.00%
MANULIFE FINANCIAL CORP	41020VAA9	Corporate credit	2,955,352	2/15/2024	0.04%
JPMORGAN CHASE & CO	46625HJD3	Corporate credit	2,080,000	1/24/2022	0.03%
JPMORGAN CHASE & CO	46647PAT3	Corporate credit	2,840,000	6/18/2022	0.04%
JPMORGAN CHASE & CO	46647PAU0	Corporate credit	940,000	7/23/2024	0.01%
KEURIG DR PEPPER INC	565122AD0	Corporate credit	2,312,666	5/25/2025	0.03%
KEURIG DR PEPPER INC	565122AB4	Corporate credit	1,734,686	5/25/2028	0.02%
KEYBANK NATIONAL ASSOCIATION	49327M2U7	Corporate credit	3,222,342	3/7/2023	0.04%
KINDER MORGAN INC	494550BJ4	Corporate credit	1,488,537	3/1/2022	0.02%
KINDER MORGAN INC	49456BAM3	Corporate credit	3,640,000	1/15/2023	0.06%
KINDER MORGAN INC	494550BM7	Corporate credit	555,256	2/15/2023	0.01%
KINDER MORGAN INC	880451AV1	Corporate credit	3,050	10/15/2028	0.00%
KKR & CO LP	48248NAA8	Corporate credit	2,800,000	9/29/2020	0.04%
KONINKLIJKE AHOLD DELHAIZE NV	246688AF2	Corporate credit	1,517,536	4/15/2031	0.02%
L3 TECHNOLOGIES INC	502413BE6	Corporate credit	200,000	12/15/2026	0.00%
LABORATORY CORPORATION OF AMERICA HOLDINGS	50540RAR3	Corporate credit	691,151	2/1/2020	0.01%
LEAR CORPORATION	521865AY1	Corporate credit	724,347	9/15/2027	0.01%
LEGRAND SA	524671AA2	Corporate credit	2,235,229	2/15/2025	0.03%
LINCOLN NATIONAL CORP	534187AY5	Corporate credit	8,000,000	2/15/2020	0.11%
LINCOLN NATIONAL CORP	534187BD0	Corporate credit	380,000	9/1/2023	0.00%
LLOYDS BANKING GROUP PLC	53944YAA1	Corporate credit	7,160,000	11/4/2024	0.09%
LUKOIL PJSC	549876AH3	Corporate credit	634	4/24/2023	0.00%
MACQUARIE GROUP LTD	55608PAP9	Corporate credit	2,130,000	7/29/2020	0.03%
MACQUARIE GROUP LTD	55608PAV6	Corporate credit	5,000,000	1/15/2021	0.07%
MARRIOTT INTERNATIONAL INC	571903AN3	Corporate credit	6,339,868	3/1/2021	0.09%
MASCO CORP	574599BK1	Corporate credit	3,325,000	4/1/2021	0.05%
MCCORMICK & COMPANY	579780AL1	Corporate credit	1,984,000	8/15/2022	0.02%
MERCK & CO INC	58933YAU9	Corporate credit	8,397,399	3/7/2024	0.12%
METHANEX CORP	59151KAH1	Corporate credit	276,197	12/15/2019	0.00%
METHANEX CORP	59151KAG3	Corporate credit	274,141	3/1/2022	0.00%
METLIFE INC	59156RAX6	Corporate credit	2,594,477	2/8/2021	0.03%
METLIFE INC	592173AE8	Corporate credit	7,460,000	11/1/2025	0.10%
METLIFE INC	59217GCK3	Corporate credit	2,590,000	9/19/2027	0.04%
MICROSOFT CORP	594918BR4	Corporate credit	253,854	8/8/2026	0.00%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AP9	Corporate credit	431,850	7/25/2022	0.01%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AD6	Corporate credit	1,242,708	3/1/2026	0.02%
MOLSON COORS BREWING COMPANY	60871RAC4	Corporate credit	1,914,691	5/1/2022	0.03%
MORGAN STANLEY	61746BEF9	Corporate credit	1,470,819	1/20/2027	0.02%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
MORGAN STANLEY	61746BDJ2	Corporate credit	7,097,394	2/25/2023	0.10%
MPLX LP	55336VAE0	Corporate credit	20,590,000	7/15/2023	0.27%
NATIONAL AUSTRALIA BANK LTD	63254AAQ1	Corporate credit	1,250,862	7/12/2019	0.02%
NATIONAL AUSTRALIA BANK LTD	63254AAU2	Corporate credit	687,850	1/10/2022	0.01%
NEUBERGER BERMAN GROUP LLC	64128XAE0	Corporate credit	465,954	4/15/2045	0.01%
NISSAN MOTOR CO LTD	654740AS8	Corporate credit	2,090	9/14/2021	0.00%
NORDEA BANK AB	65557FAA4	Corporate credit	1,047,815	5/13/2021	0.01%
NORDEA BANK AB	65557CAS2	Corporate credit	1,000,000	5/27/2021	0.01%
NORTHROP GRUMMAN CORP	666807BN1	Corporate credit	1,754,143	1/15/2028	0.02%
NORTHWESTERN MUTUAL LIFE INS	668131AA3	Corporate credit	1,470,111	3/30/2040	0.02%
OMEGA HEALTHCARE INVESTORS INC	681936BB5	Corporate credit	8,563,267	4/1/2024	0.12%
OMEGA HEALTHCARE INVESTORS INC	681936BH2	Corporate credit	1,686,268	1/15/2026	0.02%
OMNICOM GROUP INC	68217FAA0	Corporate credit	1,475,672	4/15/2026	0.02%
ONCOR ELECTRIC DELIVERY CO LLC	68233JAX2	Corporate credit	4,147,863	6/1/2019	0.06%
ONEOK INC	68268NAN3	Corporate credit	4,343,000	3/15/2020	0.06%
ORACLE CORP	68389XAP0	Corporate credit	907,956	10/15/2022	0.01%
ORACLE CORP	68389XBM6	Corporate credit	18,972,905	7/15/2026	0.25%
OREILLY AUTOMOTIVE INC	67103HAC1	Corporate credit	16,385,423	9/1/2022	0.22%
OREILLY AUTOMOTIVE INC	67103HAD9	Corporate credit	5,052,000	6/15/2023	0.07%
OSHKOSH CORP	688239AF9	Corporate credit	1,460,390	5/15/2028	0.02%
PACIFIC MUTUAL HOLDING CO	05367AAD5	Corporate credit	713,891	4/6/2021	0.01%
PACKAGING CORP OF AMERICA	695156AQ2	Corporate credit	12,229,000	11/1/2023	0.17%
PENSKE TRUCK LEASING CO	709599AS3	Corporate credit	910,000	2/1/2022	0.01%
PENSKE TRUCK LEASING CO	709599AW4	Corporate credit	8,339,173	11/15/2026	0.11%
PENSKE TRUCK LEASING CO LP	709599AH7	Corporate credit	6,495,000	7/11/2022	0.09%
PIONEER NATURAL RESOURCES CO	723787AB3	Corporate credit	2,424,678	1/15/2028	0.03%
PNC FINANCIAL SERVICES GROUP INC	693475AL9	Corporate credit	976,834	11/9/2022	0.01%
PNC FINANCIAL SERVICES GROUP INC	69349LAQ1	Corporate credit	45,831,538	11/1/2025	0.63%
PPL CORP	69352PAF0	Corporate credit	1,460,000	6/1/2023	0.02%
PRICOA GLOBAL FUNDING I	74153WCH0	Corporate credit	1,046,545	6/3/2021	0.01%
PRUDENTIAL FINANCIAL INC	33829TAA4	Corporate credit	1,488,855	11/15/2023	0.02%
PUBLIC SERVICE ELECTRIC & GAS CO	74456QBP0	Corporate credit	1,680,605	3/15/2021	0.02%
PUBLIC SERVICE ELECTRIC & GAS CO	74456QBW5	Corporate credit	2,146,726	9/1/2023	0.03%
PUGET ENERGY INC	745310AH5	Corporate credit	2,286,103	5/15/2025	0.03%
QVC INC	747262AS2	Corporate credit	6,100,000	4/1/2024	0.08%
RABOBANK NEDERLAND	21685WDD6	Corporate credit	2,030,000	2/8/2022	0.03%
RABOBANK NEDERLAND	21685WDF1	Corporate credit	2,000,000	11/9/2022	0.03%
RABOBANK NEDERLAND	21684AAA4	Corporate credit	2,583,987	12/1/2023	0.03%
RECKITT BENCKISER	582839AJ5	Corporate credit	153,500	11/15/2020	0.00%
REGIONS FINANCIAL CORP	759187CB1	Corporate credit	1,469,000	4/1/2021	0.02%
REGIONS FINANCIAL CORP	7591EPAK6	Corporate credit	2,755,000	2/8/2021	0.04%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
REYNOLDS AMERICAN INC	761713BF2	Corporate credit	24,123,893	6/12/2022	0.33%
ROGERS COMMUNICATIONS INC	775109AX9	Corporate credit	2,323,721	3/15/2043	0.03%
ROYAL BANK OF CANADA	780082AD5	Corporate credit	8,385,000	1/27/2026	0.11%
RPM INTERNATIONAL INC	749685AR4	Corporate credit	2,453,575	10/15/2019	0.03%
RPM INTERNATIONAL INC	749685AS2	Corporate credit	3,685,000	11/15/2022	0.05%
RYDER SYSTEM INC	78355HKB4	Corporate credit	49,921	11/15/2021	0.00%
RYDER SYSTEM INC	78355HKF5	Corporate credit	3,465,000	9/1/2022	0.05%
RYDER SYSTEM INC	78355HKG3	Corporate credit	364,568	3/1/2023	0.00%
RYDER SYSTEM INC	78355HKH1	Corporate credit	1,425,000	6/9/2023	0.02%
SALESFORCE.COM	79466LAF1	Corporate credit	2,044,397	4/11/2028	0.03%
SCHLUMBERGER LTD	806851AJ0	Corporate credit	8,770,000	5/1/2024	0.12%
SCHLUMBERGER LTD	806854AB1	Corporate credit	13,403,916	9/14/2021	0.18%
SCHNEIDER ELECTRIC SA	80687PAA4	Corporate credit	6,030,000	9/27/2022	0.08%
SENIOR HOUSING PROPERTIES TRUST	81721MAE9	Corporate credit	1,750,000	4/15/2020	0.02%
SHERWIN-WILLIAMS	824348AU0	Corporate credit	2,415,000	6/1/2022	0.03%
SHIRE PLC	82481LAB5	Corporate credit	2,608,936	9/23/2021	0.03%
SHIRE PLC	82481LAC3	Corporate credit	1,771,537	9/23/2023	0.02%
SHIRE PLC	82481LAD1	Corporate credit	2,500,000	9/23/2026	0.03%
SIEMENS AG	82620KAP8	Corporate credit	2,560,000	3/16/2020	0.03%
SIEMENS AG	82620KAS2	Corporate credit	1,310,514	3/16/2024	0.02%
SIMON PROPERTY GROUP INC	828807CX3	Corporate credit	5,300,000	7/15/2021	0.07%
SIMON PROPERTY GROUP INC	828807DA2	Corporate credit	1,865,000	1/30/2022	0.02%
SKANDINAVISKA ENSKILDA BANKEN AB	830505AV5	Corporate credit	5,310,222	3/11/2020	0.07%
SOCIETE GENERALE SA	83368RAF9	Corporate credit	1,404,587	9/16/2020	0.02%
SOUTHERN CO/THE	842587CU9	Corporate credit	930,050	7/1/2023	0.01%
SPIRE INC	505597AE4	Corporate credit	3,090,000	8/15/2019	0.04%
SPRINT COMMUNICATIONS INC	85208NAA8	Corporate credit	1,595,585	9/20/2021	0.02%
STANDARD CHARTERED PLC	Y8145BAA5	Corporate credit	3,986,000	6/24/2020	0.07%
STARBUCKS CORP	855244AD1	Corporate credit	5,190,000	10/1/2023	0.07%
STATE GRID OVERSEAS INVESTMENT 2016 LTD	857006AB6	Corporate credit	2,000,000	5/18/2021	0.03%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAE0	Corporate credit	6,370,000	7/14/2021	0.09%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAM2	Corporate credit	3,115,000	1/11/2022	0.04%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MBB5	Corporate credit	100,000,000	7/19/2023	1.43%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAA8	Corporate credit	1,300,000	4/2/2024	0.02%
SVB FINANCIAL GROUP	78486QAC5	Corporate credit	1,346,423	9/15/2020	0.02%
SWISS RE AG	87089HAB9	Corporate credit	50,000,000	12/6/2042	0.73%
TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA	87246YAC0	Corporate credit	2,480,000	11/1/2024	0.03%
TELEFONICA SA	87938WAT0	Corporate credit	25,000,000	3/8/2027	0.38%
TENCENT HOLDINGS LIMITED	88032WAE6	Corporate credit	2,540,000	1/19/2023	0.03%
TJX COS INC	872540AP4	Corporate credit	50,000,000	5/15/2023	0.75%
WILLIS TOWERS WATSON PLC	89641UAD3	Corporate credit	1,765,000	9/15/2021	0.02%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
TWENTY-FIRST CENTURY FOX INC	35137LAB1	Corporate credit	3,230,000	1/25/2024	0.04%
UBS GROUP AG	90351DAH0	Corporate credit	1,872,000	2/1/2022	0.03%
UBS GROUP AG	90352JAA1	Corporate credit	50,250,000	5/23/2023	0.78%
UBS GROUP AG	90351DAF4	Corporate credit	1,260,000	4/15/2026	0.02%
UNITED CONTINENTAL HOLDINGS INC	90932QAA4	Corporate credit	100,000,000	9/3/2026	1.41%
UNITEDHEALTH GROUP INC	91324PBV3	Corporate credit	5,000,000	3/15/2022	0.07%
UNITEDHEALTH GROUP INC	91324PBZ4	Corporate credit	50,000,000	2/15/2023	0.74%
UNITEDHEALTH GROUP INC	91324PDK5	Corporate credit	75,000,000	6/15/2028	1.14%
UNITEDHEALTH GROUP INC	91324PBE1	Corporate credit	4,775,000	11/15/2037	0.06%
US BANCORP	91159HHG8	Corporate credit	1,000,000	1/30/2024	0.01%
VOYA FINANCIAL INC	70466WAA7	Corporate credit	7,790,000	2/15/2025	0.11%
WALGREENS BOOTS ALLIANCE INC	931427AQ1	Corporate credit	100,000,000	6/1/2026	1.48%
WESTPAC BANKING CORPORATION	961214DA8	Corporate credit	50,000,000	8/19/2021	0.74%
WESTPAC BANKING CORPORATION	961214BK8	Corporate credit	1,000,000	11/19/2019	0.01%
WESTPAC BANKING CORPORATION	961214CV3	Corporate credit	150,000,000	5/13/2021	2.17%
WESTROCK CO	961548AY0	Corporate credit	1,170,000	2/15/2031	0.02%
WEYERHAEUSER CO	962166BR4	Corporate credit	5,795,000	3/15/2032	0.08%
WILLIAMS COMPANIES INC	96949LAA3	Corporate credit	812,318	3/15/2022	0.01%
WILLIAMS COMPANIES INC	96950FAM6	Corporate credit	23,945,000	3/4/2024	0.32%
WILLIS TOWERS WATSON PUBLIC LIMITED COMPANY	97063PAB0	Corporate credit	2,308,109	3/15/2021	0.03%
WP CAREY INC	92936UAA7	Corporate credit	4,960,000	4/1/2024	0.06%
ZOETIS INC	98978VAN3	Corporate credit	2,000,000	8/20/2028	0.03%
TEXAS TRANSPORTATION COMMISSION	88283LHU3	Other	3,500,000	4/1/2030	0.05%
Jackson National Life Insurance Co.	931GDPII2	Traditional GICs	4,915,000	6/26/2019	0.07%
Jackson National Life Insurance Co.	930SYTII6	Traditional GICs	10,441,247	9/28/2020	0.14%
Jackson National Life Insurance Co.	930SHZII1	Traditional GICs	1,550,430	6/28/2021	0.02%
Jackson National Life Insurance Co.	931FHBII1	Traditional GICs	2,339,000	9/28/2021	0.03%
Jackson National Life Insurance Co.	933AUDII1	Traditional GICs	1,600,788	3/29/2023	0.02%
Jackson National Life Insurance Co.	934JZHII7	Traditional GICs	1,350,000	6/28/2023	0.02%
Jackson National Life Insurance Co.	934MKNII6	Traditional GICs	4,000,000	12/27/2023	0.05%
Metropolitan Life Insurance Co.	924UNXII2	Traditional GICs	910,000	8/30/2019	0.01%
Metropolitan Life Insurance Co.	930BHAI13	Traditional GICs	5,715,000	12/27/2019	0.08%
Metropolitan Life Insurance Co.	ACI0CMHQ8	Traditional GICs	1,246,663	3/31/2020	0.02%
Metropolitan Life Insurance Co.	926RWEII9	Traditional GICs	941,242	5/29/2020	0.01%
Metropolitan Life Insurance Co.	931FHRII6	Traditional GICs	50,000,000	6/26/2020	0.74%
Metropolitan Life Insurance Co.	928DAHII5	Traditional GICs	75,000,000	10/30/2020	1.13%
Metropolitan Life Insurance Co.	930VNP119	Traditional GICs	100,000,000	12/29/2020	1.48%
Metropolitan Life Insurance Co.	964DUJII4	Traditional GICs	50,000,000	3/29/2022	0.71%
Metropolitan Life Insurance Co.	933QHBII5	Traditional GICs	100,000,000	12/27/2022	1.45%
New York Life Insurance Co.	931ANJII8	Traditional GICs	100,000,000	12/27/2019	1.46%
Principal Life Insurance Co.	ACI0JLJC2	Traditional GICs	102,391,170	6/30/2019	1.51%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
Principal Life Insurance Co.	929HBDI13	Traditional GICs	50,000,000	3/28/2020	0.74%
Principal Life Insurance Co.	930TABI19	Traditional GICs	50,000,000	12/29/2021	0.74%
Principal Life Insurance Co.	931JGXII6	Traditional GICs	50,000,000	6/28/2022	0.73%
Principal Life Insurance Co.	963FNZII2	Traditional GICs	150,000,000	9/28/2022	2.18%
Principal Life Insurance Co.	933DDMI4	Traditional GICs	100,000,000	3/29/2023	1.45%
Principal Life Insurance Co.	964BLZII2	Traditional GICs	50,000,000	6/28/2023	0.71%
Principal Life Insurance Co.	964DUMI17	Traditional GICs	50,000,000	9/27/2023	0.71%
Protective Life Ins. Co.	930GUTI16	Traditional GICs	50,000,000	12/28/2020	0.74%
Protective Life Ins. Co.	931GURII9	Traditional GICs	50,000,000	3/26/2021	0.74%
Protective Life Ins. Co.	931KMPI13	Traditional GICs	50,000,000	6/28/2021	0.74%
Prudential Life Ins. Company of America	931FGBII2	Traditional GICs	50,000,000	9/28/2021	0.74%
Prudential Life Ins. Company of America	930VXRI14	Traditional GICs	50,000,000	12/29/2021	0.74%
Prudential Life Ins. Company of America	933KNQII8	Traditional GICs	30,000,000	10/16/2023	0.43%
CBOT 2 YEAR US TREASURY NOTE FUTURE	C573716	Treasury	166,000,000	6/28/2019	0.00%
ULTRA 10-YEAR US TREASURY NOTE FUTURES	C573725	Treasury	-3,300,000	6/19/2019	0.00%
UNITED STATES TREASURY	912828G53	Treasury	230,700,000	11/30/2021	2.98%
UNITED STATES TREASURY	912828TR1	Treasury	85,000,000	9/30/2019	1.11%
UNITED STATES TREASURY	912828TV2	Treasury	55,000,000	10/31/2019	0.72%
UNITED STATES TREASURY	912828G61	Treasury	80,000,000	11/30/2019	1.05%
UNITED STATES TREASURY	912828G95	Treasury	85,000,000	12/31/2019	1.11%
UNITED STATES TREASURY	912828K58	Treasury	85,000,000	4/30/2020	1.11%
UNITED STATES TREASURY	912828WC0	Treasury	85,000,000	10/31/2020	1.11%
UNITED STATES TREASURY	912828N89	Treasury	85,000,000	1/31/2021	1.10%
UNITED STATES TREASURY	912828WY2	Treasury	20,000,000	7/31/2021	0.26%
UNITED STATES TREASURY	912828P38	Treasury	85,000,000	1/31/2023	1.10%
UNITED STATES TREASURY	912828P79	Treasury	85,000,000	2/28/2023	1.09%
UNITED STATES TREASURY	912828Q29	Treasury	50,000,000	3/31/2023	0.64%
UNITED STATES TREASURY	912828V80	Treasury	85,000,000	1/31/2024	1.12%
UNITED STATES TREASURY	912828W71	Treasury	90,000,000	3/31/2024	1.19%
UNITED STATES TREASURY	912828T91	Treasury	136,400,000	10/31/2023	1.73%
PUTNAM MONEY MARKET PORTFOLIO	74699B9K4	Cash and equivalents	622,332,129	4/1/2019	8.73%
CASH AND EQUIVALENTS	-	Cash and equivalents	322,264,021	-	4.36%

