

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
AASET TRUST	000366AA2	Asset-backed securities	9,610,000	5/16/2042	0.13%
AASET TRUST	04546KAA6	Asset-backed securities	910,000	11/18/2038	0.01%
ACCESSLEX INSTITUTE	00432CAV3	Asset-backed securities	2,000,000	7/1/2038	0.03%
ACCESSLEX INSTITUTE	00432CBH3	Asset-backed securities	458,821	7/1/2039	0.01%
ADAMS OUTDOOR ADVERTISING	006346AS9	Asset-backed securities	6,020,000	11/15/2048	0.08%
AMERICAN CREDIT ACCEPTANCE RECEIVABLES TRUST	02530AAC6	Asset-backed securities	1,093,194	6/13/2022	0.01%
ASCENTUM EQUIPMENT RECEIVABLES LLC	04365TAD9	Asset-backed securities	249,710	5/10/2024	0.00%
ASCENTUM EQUIPMENT RECEIVABLES LLC	04365UAL8	Asset-backed securities	388,239	5/12/2025	0.00%
AVIS BUDGET RENTAL CAR FUNDING AESOP LLC	05377RDH4	Asset-backed securities	1,350,000	3/20/2023	0.02%
BANK OF WEST AUTO TRUST	065606AF2	Asset-backed securities	2,800,000	4/15/2025	0.03%
BMW VEHICLE LEASE TRUST	05586CAD6	Asset-backed securities	5,840,000	3/21/2022	0.08%
BRAZOS HIGHER EDUCATION AUTHORITY INC	10620NAX6	Asset-backed securities	2,560,000	6/25/2026	0.03%
CARMAX AUTO OWNER TRUST 20192	14316LAG8	Asset-backed securities	952,982	10/15/2025	0.01%
CASTLELAKE AIRCRAFT SECURITIZATION TRUST	14856CAA7	Asset-backed securities	4,223,000	6/15/2043	0.05%
CASTLELAKE AIRCRAFT STRUCTURED TRUST	14855MAA6	Asset-backed securities	4,750,000	4/15/2039	0.06%
CITIBANK CREDIT CARD ISSUANCE TRUST	17305EGE9	Asset-backed securities	2,450,000	5/14/2029	0.03%
CLI FUNDING VI LLC	12563LAL1	Asset-backed securities	500,000	5/18/2044	0.01%
DB MASTER FINANCE LLC	233046AJ0	Asset-backed securities	5,005,000	5/20/2049	0.06%
BANCO SANTANDER SA	26209BAF6	Asset-backed securities	505,000	11/15/2024	0.01%
BANCO SANTANDER SA	26208EAF1	Asset-backed securities	3,285,000	4/15/2022	0.04%
BANCO SANTANDER SA	26208FAJ0	Asset-backed securities	10,000,000	9/15/2023	0.13%
BANCO SANTANDER SA	26208JAE3	Asset-backed securities	1,963,103	4/15/2022	0.02%
BANCO SANTANDER SA	26208NAD6	Asset-backed securities	3,690,000	10/17/2022	0.05%
DRUG ROYALTY II LP 1	26223UAD1	Asset-backed securities	3,300,000	7/15/2023	0.05%
ECMC GROUP STUDENT LOAN TRUST	26827XAA1	Asset-backed securities	831,554	7/26/2066	0.01%
ECMC GROUP STUDENT LOAN TRUST	26828WAA2	Asset-backed securities	16,000,000	12/27/2066	0.20%
ECMC GROUP STUDENT LOAN TRUST	26829GAA6	Asset-backed securities	1,629,529	9/25/2068	0.02%
EDSOUTH INDENTURE NO 6 LLC	28137TAA1	Asset-backed securities	1,226,062	5/25/2039	0.02%
EXETER AUTOMOBILE RECEIVABLES TRUST	30165UAC5	Asset-backed securities	965,000	3/15/2021	0.01%
GLOBAL SC FINANCE SRL	37952UAD5	Asset-backed securities	2,069,913	7/17/2029	0.03%
GOAL CAPITAL FUNDING TRUST	38021AAD4	Asset-backed securities	379,000	8/25/2044	0.00%
HERTZ VEHICLE FINANCING LLC	42806DBQ1	Asset-backed securities	1,800,000	2/25/2024	0.02%
HILTON GRAND VACATIONS TRUST	432837AA0	Asset-backed securities	15,344,000	1/25/2026	0.21%
HILTON GRAND VACATIONS TRUST	43284AAA2	Asset-backed securities	1,500,000	11/25/2026	0.02%
HILTON GRAND VACATIONS TRUST	43283AAB1	Asset-backed securities	402,000	12/26/2028	0.01%
KNOWLEDGEWORKS FOUNDATION	49925JAE7	Asset-backed securities	1,561,622	2/25/2042	0.02%
LENDMARK FUNDING TRUST	52603VAA1	Asset-backed securities	790,893	12/21/2026	0.01%
MVW OWNER TRUST	553893AA6	Asset-backed securities	1,927,393	4/22/2030	0.02%
NAVIENT STUDENT LOAN TRUST	63940QAC7	Asset-backed securities	1,426,355	12/15/2059	0.02%
NAVIENT STUDENT LOAN TRUST	63939QAA4	Asset-backed securities	3,037,398	6/25/2065	0.04%
NAVIENT STUDENT LOAN TRUST	63940CAA2	Asset-backed securities	2,216,503	7/26/2066	0.03%

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NAVIENT STUDENT LOAN TRUST	63940DAC6	Asset-backed securities	2,964,595	3/25/2067	0.04%
NAVIENT STUDENT LOAN TRUST	63941DAC5	Asset-backed securities	475,320	3/25/2067	0.01%
NAVIENT STUDENT LOAN TRUST	63940TAC1	Asset-backed securities	967,599	3/25/2067	0.01%
NAVIENT STUDENT LOAN TRUST	63940XAB4	Asset-backed securities	1,115	12/27/2067	0.00%
NAVIENT STUDENT LOAN TRUST	63941RAB6	Asset-backed securities	1,150	2/27/2068	0.00%
NAVIENT STUDENT LOAN TRUST	64031QBR1	Asset-backed securities	334,529	10/25/2033	0.00%
NAVIENT STUDENT LOAN TRUST	64031QBX8	Asset-backed securities	719,911	3/23/2037	0.01%
NORTH CAROLINA ST ED ASST AUTH	658262FX3	Asset-backed securities	2,271,000	7/25/2041	0.03%
NP SPE II LLC	62946AAC8	Asset-backed securities	499,261	10/21/2047	0.01%
OSCAR US FUNDING LLC	68784YAF1	Asset-backed securities	474,309	5/11/2026	0.01%
PHEAA STUDENT LOAN TRUST	69343VAA0	Asset-backed securities	790,461	11/25/2065	0.01%
PIONEER AIRCRAFT FINANCE LIMITED	72353PAA4	Asset-backed securities	163,787	6/15/2044	0.00%
SIERRA RECEIVABLES FUNDING CO	82652WAA6	Asset-backed securities	47,999,104	7/20/2033	0.61%
SIERRA RECEIVABLES FUNDING CO	82653DAC3	Asset-backed securities	355,201	6/20/2035	0.00%
SLM STUDENT LOAN TRUST	78442GEU6	Asset-backed securities	928,880	3/15/2028	0.01%
SLM STUDENT LOAN TRUST	78442GEY8	Asset-backed securities	447,782	12/15/2039	0.01%
SLM STUDENT LOAN TRUST	78442GKG0	Asset-backed securities	2,082,338	10/25/2065	0.03%
SLM STUDENT LOAN TRUST	78442GFW1	Asset-backed securities	1,700,702	9/15/2028	0.02%
SLM STUDENT LOAN TRUST	78442GGW0	Asset-backed securities	4,426,290	6/15/2030	0.06%
SLM STUDENT LOAN TRUST	78442GMT0	Asset-backed securities	6,554,879	1/25/2040	0.08%
SLM STUDENT LOAN TRUST	78442GPH3	Asset-backed securities	3,939,769	7/25/2040	0.05%
SLM STUDENT LOAN TRUST	78442GPL4	Asset-backed securities	14,533,740	7/25/2055	0.19%
SLM STUDENT LOAN TRUST	78442GPS9	Asset-backed securities	4,514,414	10/25/2040	0.06%
SLM STUDENT LOAN TRUST	78442GQK5	Asset-backed securities	2,376,015	1/25/2040	0.03%
SLM STUDENT LOAN TRUST	78442GRA6	Asset-backed securities	156,033	1/25/2041	0.00%
SLM STUDENT LOAN TRUST	78443BAG1	Asset-backed securities	2,745,000	3/25/2044	0.04%
SLM STUDENT LOAN TRUST	78443BAK2	Asset-backed securities	1,040,000	3/25/2044	0.01%
SLM STUDENT LOAN TRUST	78443VAG7	Asset-backed securities	8,905,000	1/27/2042	0.11%
SLM STUDENT LOAN TRUST	78444XAF4	Asset-backed securities	5,079,000	4/27/2083	0.07%
SLM STUDENT LOAN TRUST	78448AAD5	Asset-backed securities	2,800,000	12/28/2070	0.03%
SMB PRIVATE EDUCATION LOAN TRUST	78449TAC5	Asset-backed securities	4,915,000	7/15/2036	0.06%
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	2,623,000	1/3/2033	0.04%
SOUTH TEXAS HIGHER EDUCATION AUTHORITY INC	840555DA1	Asset-backed securities	9,125,000	10/1/2046	0.13%
TEXTAINER MARINE CONTAINERS V LIMITED	88315FAE1	Asset-backed securities	532,000	6/20/2042	0.01%
TEXTAINER MARINE CONTAINERS V LIMITED	88315LAC2	Asset-backed securities	1,460,000	4/20/2044	0.02%
TOYOTA AUTO RECEIVABLES OWNER TRUST	89239AAE3	Asset-backed securities	3,120,000	5/15/2024	0.04%
TRINITY RAIL LEASING LP	89657AAA4	Asset-backed securities	4,000,000	6/17/2048	0.05%
TRINITY RAIL LEASING LP	89657BAA2	Asset-backed securities	3,420,000	4/17/2049	0.04%
TRITON CONTAINER FINANCE LLC	89679HAE5	Asset-backed securities	827,772	8/20/2042	0.01%
TRITON CONTAINER FINANCE LLC	89679HAN5	Asset-backed securities	7,434,000	6/22/2043	0.10%

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ANGEL OAK MORTGAGE TRUST	03464QAA3	Agency MBS	1,010,000	5/25/2059	0.01%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST	24381LAA0	Agency MBS	2,620,000	10/25/2058	0.04%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST	24380RAA8	Agency MBS	386,464	1/25/2059	0.01%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137B33G1	Agency MBS	3,115,000	6/15/2026	0.04%
FEDERAL HOME LOAN MORTGAGE CORPORATION	31294NU31	Agency MBS	3,300,000	2/1/2028	0.04%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3128MFVY1	Agency MBS	431,202	5/1/2031	0.01%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137FA3N6	Agency MBS	1,385,000	11/15/2031	0.02%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137BWSK1	Agency MBS	3,355,000	6/15/2034	0.05%
FEDERAL HOME LOAN MORTGAGE CORPORATION	FGB054046	Agency MBS	2,500,000	12/31/2034	0.03%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137B9RL1	Agency MBS	1,872,000	1/15/2036	0.03%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137FCC69	Agency MBS	5,000,000	5/15/2039	0.08%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137B9U45	Agency MBS	1,465,000	9/15/2039	0.02%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137BAZ39	Agency MBS	3,000,000	1/15/2040	0.04%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137BKSQ4	Agency MBS	15,585,000	8/15/2040	0.20%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137FAZ27	Agency MBS	280,105	3/15/2041	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137BGGD5	Agency MBS	192,492	4/15/2041	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137F5JE0	Agency MBS	1,362,000	3/15/2042	0.02%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137FEVG2	Agency MBS	5,961,000	4/15/2042	0.08%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137FG2A2	Agency MBS	192,000	5/15/2042	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137BP2N8	Agency MBS	79,827	6/15/2042	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3128M9FZ0	Agency MBS	4,175,000	7/1/2042	0.05%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132L5AM5	Agency MBS	3,492,804	3/1/2043	0.05%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137B9GQ2	Agency MBS	566,000	7/15/2043	0.01%
FEDERAL HOME LOAN MORTGAGE CORPORATION	31394JDB0	Agency MBS	22,953,671	7/25/2043	0.30%
FEDERAL HOME LOAN MORTGAGE CORPORATION	31394PPV9	Agency MBS	8,940,000	10/25/2043	0.12%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132M7PB8	Agency MBS	855,000	7/1/2044	0.01%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132M8SV9	Agency MBS	5,000,000	8/1/2044	0.06%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132MAD32	Agency MBS	2,000,000	11/1/2044	0.03%
FEDERAL HOME LOAN MORTGAGE CORPORATION	31335AFY9	Agency MBS	3,820,000	12/1/2044	0.05%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3137BGWZ8	Agency MBS	6,870,000	12/15/2044	0.09%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132QNPH6	Agency MBS	8,288,545	3/1/2045	0.11%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132XCRW7	Agency MBS	2,870,000	10/1/2046	0.04%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132WJNV9	Agency MBS	3,885,000	12/1/2046	0.05%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132WJGQ8	Agency MBS	1,404,001	12/1/2046	0.02%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132WJX22	Agency MBS	9,287,000	12/1/2046	0.12%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132WJP88	Agency MBS	3,561,000	12/1/2046	0.05%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132WJS85	Agency MBS	1,000,000	12/1/2046	0.01%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132WJKD2	Agency MBS	2,960,000	12/1/2046	0.04%
FEDERAL HOME LOAN MORTGAGE CORPORATION	31335A5W4	Agency MBS	1,726,838	1/1/2047	0.02%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132XT2V9	Agency MBS	1,590,000	11/1/2047	0.02%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132XW3Y5	Agency MBS	3,000,000	2/1/2048	0.04%

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FEDERAL HOME LOAN MORTGAGE CORPORATION	3132L9XW0	Agency MBS	1,564,000	5/1/2048	0.02%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132Y27C4	Agency MBS	5,560,000	10/1/2048	0.08%
FEDERAL HOME LOAN MORTGAGE CORPORATION	312979UT2	Agency MBS	4,390,000	10/1/2048	0.05%
FEDERAL HOME LOAN MORTGAGE CORPORATION	312979WU7	Agency MBS	5,403,000	12/1/2048	0.07%
FEDERAL HOME LOAN MORTGAGE CORPORATION	31335CAU8	Agency MBS	349,831	12/1/2048	0.00%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3132VMDN2	Agency MBS	11,961,637	1/1/2049	0.15%
FEDERAL HOME LOAN MORTGAGE CORPORATION	312979XH5	Agency MBS	6,568,000	2/1/2049	0.09%
FEDERAL HOME LOAN MORTGAGE CORPORATION	3133KGGK8	Agency MBS	4,871,000	7/1/2049	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC054040	Agency MBS	1,783,000	12/31/2019	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC044058	Agency MBS	5,192,000	12/31/2020	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC040056	Agency MBS	367,956	12/31/2020	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC050055	Agency MBS	12,487,000	12/31/2020	0.17%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNC044066	Agency MBS	2,260,000	12/31/2021	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNE054048	Agency MBS	3,410,000	12/31/2024	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNE054055	Agency MBS	922,550	5/1/2025	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA090954	Agency MBS	4,417,000	12/31/2025	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AM6W4	Agency MBS	2,000,000	7/25/2026	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136APYD8	Agency MBS	2,798,000	10/25/2026	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AJC87	Agency MBS	617,930	4/25/2027	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417DBD4	Agency MBS	14,944,000	10/1/2027	0.19%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417ELF6	Agency MBS	600,000	1/1/2028	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417ER52	Agency MBS	2,153,646	1/1/2028	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EKJA4	Agency MBS	2,966,000	1/1/2028	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138W5Q76	Agency MBS	11,313,000	2/1/2028	0.16%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417EUV1	Agency MBS	1,594,647	2/1/2028	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418AP85	Agency MBS	48,762	2/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138M9WR8	Agency MBS	1,423,422	7/1/2028	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138W9AB6	Agency MBS	1,000,000	7/1/2028	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138W9J76	Agency MBS	3,767,746	8/1/2028	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418AWC8	Agency MBS	3,685,000	8/1/2028	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WWN39	Agency MBS	4,547,000	8/1/2028	0.08%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140J7MG7	Agency MBS	1,524,571	12/1/2030	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31391ANB1	Agency MBS	1,085,799	7/1/2031	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA070022	Agency MBS	615,000	12/31/2032	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31400QBP7	Agency MBS	1,450,000	3/1/2033	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393C6U2	Agency MBS	8,490,000	6/25/2033	0.11%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393YZ99	Agency MBS	1,194,913	3/25/2034	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044043	Agency MBS	3,985,000	12/31/2034	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044050	Agency MBS	6,140,000	12/31/2035	0.08%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA060056	Agency MBS	885,000	12/31/2035	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31409VC76	Agency MBS	5,000,000	2/1/2036	0.06%

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FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410FDX0	Agency MBS	2,796,035	7/1/2036	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31371MWJ2	Agency MBS	362,993	8/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411AFK6	Agency MBS	15,621,122	12/1/2036	0.20%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA054067	Agency MBS	4,270,688	12/31/2036	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA060064	Agency MBS	1,913,648	12/31/2036	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA064066	Agency MBS	1,256,675	12/31/2036	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31371M5N3	Agency MBS	6,030,000	1/1/2037	0.08%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA060072	Agency MBS	3,751,000	2/1/2037	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA050073	Agency MBS	2,590,000	2/1/2037	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AJRY4	Agency MBS	2,013,000	2/25/2037	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136APW81	Agency MBS	7,460,000	3/25/2037	0.09%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411H6U9	Agency MBS	2,570,000	8/1/2037	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EPVM3	Agency MBS	6,330,000	1/1/2038	0.08%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KD50	Agency MBS	2,508,000	3/1/2038	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KJD7	Agency MBS	9,973,000	6/1/2038	0.13%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AHNF3	Agency MBS	1,552,505	6/25/2038	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044092	Agency MBS	3,824,448	7/1/2038	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KM84	Agency MBS	1,945,000	7/1/2038	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418MGR7	Agency MBS	5,300,000	10/1/2038	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419BBR5	Agency MBS	5,720,000	10/1/2038	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418MC91	Agency MBS	10,000,000	11/1/2038	0.13%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044084	Agency MBS	5,470,000	12/31/2038	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31416CKF2	Agency MBS	1,000,000	4/1/2039	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA050107	Agency MBS	1,330,000	7/1/2039	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419AA64	Agency MBS	10,573,000	10/1/2039	0.14%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419A4K0	Agency MBS	2,465,000	10/1/2039	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AQNX4	Agency MBS	6,883,737	4/25/2040	0.09%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EGE26	Agency MBS	3,000,000	6/1/2040	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EHW40	Agency MBS	1,578,000	9/1/2040	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AQVD9	Agency MBS	8,770,000	9/25/2040	0.12%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ELTQ6	Agency MBS	1,298,322	10/1/2040	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136A5LQ7	Agency MBS	4,675,000	1/25/2041	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136APLY6	Agency MBS	2,800,000	1/25/2041	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ELCH4	Agency MBS	2,810,000	5/1/2041	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EPT20	Agency MBS	3,345,000	5/1/2041	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31392JYJ2	Agency MBS	5,500,000	8/25/2042	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138APEH7	Agency MBS	1,869,735	10/1/2042	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AWQ34	Agency MBS	654,000	1/25/2043	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393E6M6	Agency MBS	2,215,000	1/25/2043	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138NYG66	Agency MBS	2,685,000	2/1/2043	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417GAS5	Agency MBS	4,527,000	4/1/2043	0.06%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417GHS8	Agency MBS	2,275,000	5/1/2043	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138X46X3	Agency MBS	1,495,891	7/1/2043	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136ASQR0	Agency MBS	383,987	8/25/2043	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140J8DJ9	Agency MBS	3,900,000	9/1/2043	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138X9TK5	Agency MBS	152,680	10/1/2043	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136AG5K4	Agency MBS	13,785,000	11/25/2043	0.18%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393XGT8	Agency MBS	1,375,000	2/25/2044	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138XY7E8	Agency MBS	4,495,000	7/1/2044	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138XW2X5	Agency MBS	4,580,000	7/1/2044	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EN2G3	Agency MBS	1,660,000	11/1/2044	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y9DA3	Agency MBS	2,750,000	12/1/2044	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WDQ38	Agency MBS	11,480,000	12/1/2044	0.15%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138YND46	Agency MBS	4,110,000	5/1/2045	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7CJ9	Agency MBS	3,315,000	8/1/2045	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ET7G5	Agency MBS	1,265,000	9/1/2045	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7C42	Agency MBS	985,921	10/1/2045	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7C34	Agency MBS	3,465,000	10/1/2045	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WHMK5	Agency MBS	2,500,000	6/1/2046	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7EG3	Agency MBS	2,326,000	6/1/2046	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140EVTB3	Agency MBS	3,395,000	7/1/2046	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140EVUP0	Agency MBS	7,962,000	8/1/2046	0.10%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7E65	Agency MBS	2,205,000	9/1/2046	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FPTH2	Agency MBS	8,888,047	10/1/2046	0.12%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7E57	Agency MBS	1,461,623	10/1/2046	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7E99	Agency MBS	3,227,167	10/1/2046	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7FA5	Agency MBS	1,690,475	11/1/2046	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FJC92	Agency MBS	8,066,000	11/1/2046	0.10%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJPQ5	Agency MBS	1,771,000	12/1/2046	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7FF4	Agency MBS	791,000	12/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140F3EC8	Agency MBS	11,900,000	12/1/2046	0.15%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FPVQ9	Agency MBS	800,000	12/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FGU64	Agency MBS	5,000,000	12/1/2046	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FGVG1	Agency MBS	15,234,000	1/1/2047	0.21%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FC3B2	Agency MBS	1,957,045	1/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHAX5	Agency MBS	2,000,000	1/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJTE8	Agency MBS	2,753,291	1/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FS5S8	Agency MBS	5,000,000	2/1/2047	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJZG6	Agency MBS	1,495,000	2/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FQWJ2	Agency MBS	855,000	2/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418CG32	Agency MBS	38,428,735	2/1/2047	0.49%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FE2G8	Agency MBS	6,221,999	3/1/2047	0.08%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140J5JS9	Agency MBS	435,000	3/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FQH42	Agency MBS	12,666,000	3/1/2047	0.16%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FTML2	Agency MBS	1,000,000	3/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHA98	Agency MBS	8,458,603	3/1/2047	0.11%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FN2H6	Agency MBS	384,468	3/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FTNV9	Agency MBS	1,000,000	3/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJ6L7	Agency MBS	1,648,000	3/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WKN92	Agency MBS	15,176,000	4/1/2047	0.20%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FN2K9	Agency MBS	31,410	4/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHBG1	Agency MBS	1,990,000	5/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHBM8	Agency MBS	1,840,000	6/1/2047	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140Q7B89	Agency MBS	496,636	7/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WLCQ4	Agency MBS	9,759,000	7/1/2047	0.12%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHBR7	Agency MBS	792,063	7/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHBW6	Agency MBS	514,477	8/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140Q7LX3	Agency MBS	2,295,000	9/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H1HT0	Agency MBS	214,872	9/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H25H7	Agency MBS	20,000,000	10/1/2047	0.26%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H25U8	Agency MBS	3,237,919	10/1/2047	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H24V7	Agency MBS	6,183,581	10/1/2047	0.08%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140J7XW0	Agency MBS	5,000,000	1/1/2048	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140GV3U7	Agency MBS	10,292,000	1/1/2048	0.14%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H3R65	Agency MBS	1,720,000	3/1/2048	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140HBJA7	Agency MBS	2,405,000	6/1/2048	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140HHST3	Agency MBS	53	6/1/2048	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140HQDC6	Agency MBS	8,000,000	8/1/2048	0.10%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JHQN6	Agency MBS	1,765,000	9/1/2048	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JJDL0	Agency MBS	1,300,000	10/1/2048	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JKAB2	Agency MBS	1,313,581	11/1/2048	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JK4H6	Agency MBS	7,670,000	11/1/2048	0.10%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140HPC62	Agency MBS	571,498	1/1/2049	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JACP1	Agency MBS	1,015	2/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JQWK5	Agency MBS	826	2/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JQ2R3	Agency MBS	419	3/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F040677	Agency MBS	2,241,759	7/1/2049	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F042673	Agency MBS	4,074,768	7/1/2049	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F060683	Agency MBS	5,833,191	8/1/2049	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F030686	Agency MBS	7,881	8/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F040685	Agency MBS	1,167,049	8/1/2049	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F032682	Agency MBS	4,945,106	8/1/2049	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXC59	Agency MBS	625	5/1/2056	0.00%

Security Detail

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FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXDF6	Agency MBS	199,768	6/1/2056	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXFM9	Agency MBS	1,388,621	1/1/2057	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXFK3	Agency MBS	970,124	1/1/2057	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXG55	Agency MBS	2,411,470	9/1/2057	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNB034182	Agency MBS	2,555,663	7/29/2027	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNA064990	Agency MBS	1,302,952	12/31/2029	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36202DJ85	Agency MBS	1,780,000	10/20/2030	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNA064040	Agency MBS	3,425,211	12/31/2034	0.05%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNA064057	Agency MBS	1,850,000	12/31/2035	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNA064065	Agency MBS	4,645,000	12/31/2036	0.06%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	38380CET6	Agency MBS	249,684	12/20/2037	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36296XUB8	Agency MBS	4,420,000	4/15/2039	0.06%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3622A2LX8	Agency MBS	6,100,000	9/15/2039	0.08%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36230SAL8	Agency MBS	997,987	12/20/2040	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	38379E2W1	Agency MBS	4,895,265	5/20/2041	0.06%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36178WRV3	Agency MBS	4,809,000	11/15/2042	0.07%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36180DL62	Agency MBS	9,751,389	1/15/2043	0.13%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	38380CQ63	Agency MBS	2,120,000	1/20/2043	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36297GVR8	Agency MBS	317,000	2/20/2043	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36181B4F4	Agency MBS	1,505,000	12/15/2043	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182D7A7	Agency MBS	4,230,000	5/15/2044	0.05%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182D6V2	Agency MBS	3,530,000	5/15/2044	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182RXH2	Agency MBS	1,314,678	6/20/2044	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182YUF4	Agency MBS	1,382,000	9/20/2044	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183B6Y9	Agency MBS	3,240,000	9/20/2044	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182YUH0	Agency MBS	3,640,000	9/20/2044	0.06%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182NC76	Agency MBS	10,000,000	10/20/2044	0.13%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183HRX5	Agency MBS	5,671,945	10/20/2044	0.07%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183EZN5	Agency MBS	6,965,000	10/20/2044	0.09%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3622A2LW0	Agency MBS	1,406,011	11/15/2044	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183FD55	Agency MBS	1,545,000	12/20/2044	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183RX40	Agency MBS	127,513	1/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183XDK3	Agency MBS	2,750,000	1/20/2045	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183TXT1	Agency MBS	3,306,167	1/20/2045	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183JLC3	Agency MBS	1,497,390	2/20/2045	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184FP44	Agency MBS	550,000	2/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184CDG7	Agency MBS	2,305,000	3/20/2045	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184DX24	Agency MBS	1,753,000	4/20/2045	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FQP6	Agency MBS	382,048	7/15/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FQQ4	Agency MBS	4,450,000	7/20/2045	0.06%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A0R40	Agency MBS	173,605	8/15/2045	0.00%

Security Detail

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GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A8LN7	Agency MBS	681,461	8/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189XMA9	Agency MBS	255,815	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189CAJ9	Agency MBS	2,138,323	9/20/2045	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A9JG3	Agency MBS	2,421,548	9/20/2045	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A1GG3	Agency MBS	550,000	9/20/2045	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A1GL2	Agency MBS	1,690,000	9/20/2045	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FR67	Agency MBS	1,500,000	10/20/2045	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A9K48	Agency MBS	1,423,354	10/20/2045	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189USX9	Agency MBS	2,277,000	11/20/2045	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189ECH7	Agency MBS	3,240,000	1/20/2046	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36193EST8	Agency MBS	2,163,419	1/20/2046	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FTH1	Agency MBS	2,347,981	2/15/2046	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189S5U5	Agency MBS	1,930,304	2/20/2046	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FTJ7	Agency MBS	391,487	2/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36192SV64	Agency MBS	7,854,577	2/20/2046	0.10%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189S5L5	Agency MBS	3,375,181	3/20/2046	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36179R7J2	Agency MBS	1,389,287	4/20/2046	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291QRA4	Agency MBS	14,567	5/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36179SGL5	Agency MBS	2,923,438	7/20/2046	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36179SGK7	Agency MBS	22,000,000	7/20/2046	0.28%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36194GPR9	Agency MBS	2,196,538	8/20/2046	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36196FZH0	Agency MBS	648,153	10/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36194HHW5	Agency MBS	1,743,443	10/20/2046	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36196BX81	Agency MBS	2,991,630	11/20/2046	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291QT61	Agency MBS	5,863,453	2/20/2047	0.07%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36196GE40	Agency MBS	11,034	2/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36197LWP1	Agency MBS	31	5/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AQG29	Agency MBS	88,455	6/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AQU56	Agency MBS	99,851	7/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AW5H5	Agency MBS	132,523	7/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B8K49	Agency MBS	2,202,462	8/20/2047	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B0TM7	Agency MBS	700,551	8/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B0XB6	Agency MBS	3,024	9/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AWZE9	Agency MBS	532,532	9/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AUC66	Agency MBS	664,704	10/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B8GJ1	Agency MBS	250,570	10/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36197F2U6	Agency MBS	800,395	11/15/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36197F2T9	Agency MBS	265,458	11/15/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BJUW2	Agency MBS	413,278	11/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BUS59	Agency MBS	1,223,388	11/20/2047	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617ATK28	Agency MBS	425,192	11/20/2047	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BUS67	Agency MBS	589,763	11/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BGQR4	Agency MBS	668	11/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BUS26	Agency MBS	93,588	11/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617ATK85	Agency MBS	688,708	11/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617G7FJ9	Agency MBS	8,048,520	1/20/2048	0.11%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4Z0	Agency MBS	526,439	2/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GCYW8	Agency MBS	1,041,719	2/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4W7	Agency MBS	944,509	2/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4Y3	Agency MBS	1,426,795	2/20/2048	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4X5	Agency MBS	3,947,820	2/20/2048	0.05%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GKPY6	Agency MBS	346,024	4/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BRJM9	Agency MBS	1,284,057	4/20/2048	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GQXB4	Agency MBS	1,259,514	4/20/2048	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GQYF4	Agency MBS	903,528	5/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617G0S27	Agency MBS	18,540,744	5/20/2048	0.24%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617G0SZ4	Agency MBS	514,847	5/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617G9HS3	Agency MBS	1,038,553	6/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HFWU6	Agency MBS	1,666,456	9/20/2048	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HF3C8	Agency MBS	1,659,790	10/20/2048	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGBV5	Agency MBS	5,133,480	11/20/2048	0.07%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617J0HU4	Agency MBS	2,596,314	12/20/2048	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JCCC3	Agency MBS	922,860	1/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGM76	Agency MBS	1,587,996	1/20/2049	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGM68	Agency MBS	1,895,985	1/20/2049	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617J7WM0	Agency MBS	3,206,341	1/20/2049	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HNPP8	Agency MBS	1,608,216	2/20/2049	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JDN39	Agency MBS	1,848,917	2/20/2049	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617J4E47	Agency MBS	44,377,432	2/20/2049	0.58%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGSK1	Agency MBS	1,550,000	2/20/2049	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617J16Q3	Agency MBS	1,760,214	2/20/2049	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGTT1	Agency MBS	3,300,000	2/20/2049	0.04%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JFFY5	Agency MBS	9,940,000	4/20/2049	0.13%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JLLA7	Agency MBS	2,130,000	4/20/2049	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617K4U70	Agency MBS	1,385,774	5/20/2049	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JSDT0	Agency MBS	1,750,000	5/20/2049	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JSF43	Agency MBS	2,485,000	5/20/2049	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JSDH6	Agency MBS	500,000	5/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617KJW67	Agency MBS	2,108,000	6/20/2049	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	21H042679	Agency MBS	6,100,000	7/1/2049	0.08%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	21H032670	Agency MBS	500,000	7/1/2049	0.01%
JPMORGAN MORTGAGE TRUST	46649HAE2	Agency MBS	11,000,000	12/25/2048	0.15%

Security Detail

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JPMORGAN MORTGAGE TRUST	46648RAE1	Agency MBS	3,300,000	6/25/2048	0.04%
JPMORGAN MORTGAGE TRUST	46649TAE6	Agency MBS	2,000,000	9/25/2048	0.03%
NEW RESIDENTIAL ADVANCE RECEIVABLES TRUST	64829LAA6	Agency MBS	2,422,000	11/25/2056	0.03%
NEW RESIDENTIAL ADVANCE RECEIVABLES TRUST	64829YAA8	Agency MBS	3,521,250	1/25/2049	0.04%
PSMC TRUST	693680AC4	Agency MBS	6,030,000	6/25/2048	0.08%
SEQUOIA MORTGAGE TRUST	81747DAK5	Agency MBS	1,975,000	2/25/2048	0.02%
SEQUOIA MORTGAGE TRUST	81747EAM9	Agency MBS	6,145,000	6/25/2048	0.08%
SEQUOIA MORTGAGE TRUST	81747AAG0	Agency MBS	8,385,000	2/25/2049	0.10%
TIAA BANK MORTGAGE TRUST	886312AD9	Agency MBS	6,965,000	7/25/2048	0.09%
BAMLL COMMERCIAL MORTGAGE SECURITIES TRUST	054967AA2	Commercial MBS	10,998,083	9/15/2034	0.14%
BENCHMARK MORTGAGE TRUST	08162CAB6	Commercial MBS	1,701,638	10/10/2051	0.02%
BX 2018EXCL	12433WAA9	Commercial MBS	83,756	9/15/2037	0.00%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17320DAN8	Commercial MBS	-6,000,000	4/10/2046	-0.08%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17321JAF1	Commercial MBS	3,716,000	9/10/2046	0.05%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17321RAH9	Commercial MBS	942,708	11/10/2046	0.01%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17322AAF9	Commercial MBS	584,269	3/10/2047	0.01%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17322MAY2	Commercial MBS	1,131,623	5/10/2047	0.01%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12629NAH8	Commercial MBS	750,000	2/10/2048	0.01%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	126192AE3	Commercial MBS	4,000,000	12/10/2044	0.05%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12624KAF3	Commercial MBS	3,629,000	8/15/2045	0.04%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	20048EBA8	Commercial MBS	6,708,096	1/10/2046	0.09%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12630BBC1	Commercial MBS	6,725,000	11/10/2046	0.09%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12630DAV6	Commercial MBS	1,704,000	2/10/2047	0.02%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12626LBN1	Commercial MBS	3,000,000	8/10/2050	0.04%
GOLDMAN SACHS GROUP INC	36252RAZ2	Commercial MBS	1,190,000	1/10/2047	0.02%
GS MORTGAGE SECURITIES CORP II	36192CAH8	Commercial MBS	1,350,000	2/10/2046	0.02%
JPMORGAN CHASE COMMERCIAL MORTGAGE SECURITIES CORP	46634SAF2	Commercial MBS	633,738	5/15/2045	0.01%
JPMORGAN CHASE COMMERCIAL MORTGAGE SECURITIES CORP	46639YAU1	Commercial MBS	425,000	4/15/2046	0.01%
JPMORGAN CHASE COMMERCIAL MORTGAGE SECURITIES CORP	46639JAH3	Commercial MBS	203,640	12/15/2047	0.00%
JPMORGAN MORTGAGE TRUST	46649VAA9	Commercial MBS	5,052,000	6/15/2032	0.07%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46640NAJ7	Commercial MBS	4,365,000	11/15/2045	0.05%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46640LAH5	Commercial MBS	2,980,000	8/15/2046	0.04%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46640UAH5	Commercial MBS	2,050,000	1/15/2047	0.03%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46641JBA3	Commercial MBS	813,000	2/15/2047	0.01%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61761ABA5	Commercial MBS	676,000	8/15/2045	0.01%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61761DAE2	Commercial MBS	1,340,629	11/15/2045	0.02%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61762MBY6	Commercial MBS	1,150,000	7/15/2046	0.01%
MSSCG 2018SELF	55358PAA4	Commercial MBS	886,950	10/15/2037	0.01%
SLIDE 2018FUN	831350AA1	Commercial MBS	756,000	6/15/2031	0.01%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94988HAE1	Commercial MBS	1,340,477	10/15/2045	0.02%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94988QAN1	Commercial MBS	1,045,186	7/15/2046	0.01%

Security Detail

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WF-RBS COMMERCIAL MORTGAGE TRUST	92937EAF1	Commercial MBS	1,000,000	3/15/2045	0.02%
WF-RBS COMMERCIAL MORTGAGE TRUST	92936QBC1	Commercial MBS	6,600,000	4/15/2045	0.08%
WF-RBS COMMERCIAL MORTGAGE TRUST	92930RAC6	Commercial MBS	1,837,143	11/15/2045	0.02%
WF-RBS COMMERCIAL MORTGAGE TRUST	92938JAG7	Commercial MBS	1,875,000	3/15/2046	0.03%
WF-RBS COMMERCIAL MORTGAGE TRUST	92938EAW3	Commercial MBS	3,039,000	9/15/2046	0.04%
WF-RBS COMMERCIAL MORTGAGE TRUST	92938VAS4	Commercial MBS	374,133	3/15/2047	0.00%
WF-RBS COMMERCIAL MORTGAGE TRUST	92937FAF8	Commercial MBS	1,237,510	3/15/2048	0.02%
ABB	884315AG7	Corporate credit	2,711,954	11/15/2021	0.04%
ABBVIE INC	00287YAT6	Corporate credit	2,030,000	5/14/2020	0.03%
ABN AMRO BANK NV	00084DAJ9	Corporate credit	575,601	6/4/2020	0.01%
ADVANCE AUTO PARTS INC	00751YAC0	Corporate credit	885,145	12/1/2023	0.01%
AERCAP IRELAND CAPITAL DAC AERCAP GLOBAL AVIATION	00772BAM3	Corporate credit	3,245,000	10/1/2021	0.04%
AERCAP IRELAND CAPITAL DAC AERCAP GLOBAL AVIATION	00774MAA3	Corporate credit	2,065,000	5/26/2022	0.03%
AFLAC INC	001055AL6	Corporate credit	5,420,000	6/15/2023	0.07%
AFLAC INC	001055AM4	Corporate credit	180,653	11/15/2024	0.00%
AIG GLOBAL FUNDING	00138CAK4	Corporate credit	2,482,538	7/1/2022	0.03%
AIR LEASE CORP	00912XBF0	Corporate credit	2,763,360	10/1/2028	0.03%
AIRGAS INC	009363AP7	Corporate credit	2,438,124	2/15/2020	0.03%
ALIBABA GROUP HOLDING LIMITED	01609WAC6	Corporate credit	5,300,000	11/28/2019	0.07%
ALIMENTATION COUCHE-TARD INC	01626PAJ5	Corporate credit	728,762	7/26/2022	0.01%
ALLERGAN PLC	00507UAP6	Corporate credit	510,373	3/12/2020	0.01%
ALLERGAN PLC	00507UAR2	Corporate credit	5,020,000	3/15/2022	0.06%
ALPHABET INC	02079KAC1	Corporate credit	750,000	8/15/2026	0.01%
AMAZON	023135BC9	Corporate credit	6,498,000	8/22/2027	0.09%
AMEREN CORP	023608AF9	Corporate credit	254,167	11/15/2020	0.00%
AMERICAN AIRLINES	02376XAA7	Corporate credit	2,900,000	10/1/2022	0.03%
AMERICAN INTERNATIONAL GROUP INC	026874DG9	Corporate credit	8,270,000	3/1/2021	0.11%
AMERICAN INTERNATIONAL GROUP INC	00138CAC2	Corporate credit	336,725	12/15/2021	0.00%
AMERICAN TOWER CORP	03027XAH3	Corporate credit	6,960,000	2/15/2021	0.09%
AMERICAN TOWER CORP	03027XAQ3	Corporate credit	861,412	6/15/2023	0.01%
AMERICAN TOWER CORP	03027XAG5	Corporate credit	10,990,000	6/1/2025	0.14%
AMERICAN TOWER CORP	03027XAK6	Corporate credit	814,000	10/15/2026	0.01%
AMERIPRISE FINANCIAL INC	03076CAJ5	Corporate credit	424,583	3/22/2022	0.01%
AMERIPRISE FINANCIAL INC	03076CAF3	Corporate credit	154	10/15/2023	0.00%
AMERIPRISE FINANCIAL INC	03076CAG1	Corporate credit	2,000,000	10/15/2024	0.03%
AMGEN INC	031162CJ7	Corporate credit	3,000,000	8/19/2026	0.04%
ANALOG DEVICES INC	032654AL9	Corporate credit	335,979	12/5/2021	0.00%
ANHEUSER-BUSCH INBEV SA/NV	03523TBX5	Corporate credit	915,263	1/23/2025	0.01%
ANHEUSER-BUSCH INBEV SA/NV	035240AJ9	Corporate credit	2,209,000	1/12/2024	0.04%
ANZ HOLDINGS NEW ZEALAND LTD	00182EBH1	Corporate credit	1,080,000	1/22/2021	0.01%
APERGY CORP	260003AM0	Corporate credit	750,000	11/15/2025	0.01%

Security Detail

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APPLE INC	037833BS8	Corporate credit	3,730,000	2/23/2021	0.05%
APPLE INC	037833CC2	Corporate credit	3,464,000	8/4/2021	0.04%
APPLE INC	037833AS9	Corporate credit	1,459,000	5/6/2024	0.02%
APPLE INC	037833CU2	Corporate credit	350,000	5/11/2024	0.00%
ARES CAPITAL CORPORATION	04010LAP8	Corporate credit	1,539,256	1/15/2020	0.02%
ASHTED GROUP PLC	045054AF0	Corporate credit	1,012,350	8/15/2027	0.01%
ASSOCIATED BANCCORP	045487AA3	Corporate credit	2,580,000	11/15/2019	0.03%
AT&T	00206RHV7	Corporate credit	963,000	7/15/2026	0.01%
AT&T	00206RHW5	Corporate credit	3,020,000	2/15/2027	0.04%
AT&T	00206RGL0	Corporate credit	3,550,000	2/15/2028	0.04%
ATHENE GLOBAL FUNDING	04685A2J9	Corporate credit	1,200,000	6/25/2024	0.01%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD-NEW YORK	05253JAM3	Corporate credit	2,350,000	6/1/2021	0.03%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD-NEW YORK	05252ACU3	Corporate credit	201,000	8/19/2020	0.00%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD-NEW YORK	00182EBA6	Corporate credit	2,903,000	7/28/2021	0.04%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD-NEW YORK	00182FBC9	Corporate credit	2,097,818	1/25/2022	0.03%
AUTONATION INC	05329WAK8	Corporate credit	363,406	2/1/2020	0.00%
AUTONATION INC	05329WAM4	Corporate credit	1,726,488	10/1/2025	0.02%
BANCO SANTANDER SA	05964HAG0	Corporate credit	636,287	4/12/2023	0.01%
BANCO SANTANDER SA	80283LAA1	Corporate credit	334,628	11/7/2023	0.00%
BANCO SANTANDER SA	80281LAA3	Corporate credit	2,860,000	9/15/2025	0.04%
BANCO SANTANDER SA	05971KAA7	Corporate credit	12,229,000	11/19/2025	0.17%
BANK OF AMERICA CORP	06051GFP9	Corporate credit	1,638,000	4/21/2025	0.02%
BANK OF AMERICA CORP	59022CAA1	Corporate credit	134,681	9/15/2026	0.00%
BANK OF AMERICA CORP	59022CAJ2	Corporate credit	600,944	1/29/2037	0.01%
BANK OF AMERICA CORP	06051GGQ6	Corporate credit	7,160,000	7/21/2023	0.09%
BANK OF MONTREAL	06367TPX2	Corporate credit	225,000	12/12/2019	0.00%
BANK OF NEW YORK MELLON CORP	06406RAA5	Corporate credit	3,110,000	2/7/2022	0.04%
BANK OF NOVA SCOTIA	064159FL5	Corporate credit	10,483,000	7/21/2021	0.13%
BANK OF NOVA SCOTIA	064159JG2	Corporate credit	2,255,000	3/7/2022	0.03%
BANK OF NOVA SCOTIA	064159GW0	Corporate credit	1,750,000	10/21/2020	0.02%
BAT CAPITAL CORPORATION	05526DAZ8	Corporate credit	3,692,025	8/15/2024	0.05%
BAXALTA INCORPORATED	07177MAD5	Corporate credit	4,960,000	6/23/2020	0.06%
BAYER AG	07274NAW3	Corporate credit	750,000	7/15/2024	0.01%
BAYER US FINANCE LLC	07274NAG8	Corporate credit	830,000	12/15/2023	0.01%
BAYERISCHE MOTOREN WERKE AG	05565EBC8	Corporate credit	4,000,000	8/13/2021	0.05%
BAYERISCHE MOTOREN WERKE AG	05565EAM7	Corporate credit	10,581,629	9/15/2023	0.14%
BAYERISCHE MOTOREN WERKE AG	05565EAH8	Corporate credit	14,798,980	4/11/2026	0.20%
BAYERISCHE MOTOREN WERKE AG	05565EBE4	Corporate credit	4,000,000	8/14/2028	0.05%
BD Medical	075887CF4	Corporate credit	3,090,000	12/29/2020	0.04%
BD Medical	075887BW8	Corporate credit	2,316,557	6/6/2027	0.03%
BERKSHIRE HATHAWAY INC	084670BQ0	Corporate credit	2,840,000	3/15/2021	0.04%

Security Detail

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BLACKROCK INC	09247XAJ0	Corporate credit	3,880,000	6/1/2022	0.05%
BLACKSTONE GROUP LP	09256BAB3	Corporate credit	1,297,505	3/15/2021	0.02%
BNP PARIBAS SA	05567LT31	Corporate credit	3,650,000	1/15/2021	0.04%
BOEING CO	097023BT1	Corporate credit	4,914,628	3/1/2022	0.06%
BP PLC	10373QAT7	Corporate credit	3,845,000	5/4/2026	0.05%
BP PLC	05565QDN5	Corporate credit	200,000	9/19/2027	0.00%
BRAMBLES USA INC	10510KAA5	Corporate credit	7,020,000	4/1/2020	0.08%
BRISTOL-MYERS SQUIBB	110122CA4	Corporate credit	3,072,557	6/15/2026	0.04%
BROADCOM INC	11134LAD1	Corporate credit	6,599,000	1/15/2022	0.08%
BROADCOM INC	11134LAH2	Corporate credit	995,280	1/15/2027	0.01%
BROOKFIELD FINANCE LLC	11271RAA7	Corporate credit	1,250,000	4/1/2024	0.02%
BROWN & BROWN INC	115236AA9	Corporate credit	1,272,561	9/15/2024	0.02%
BUNGE LIMITED FINANCE CORP	120568AW0	Corporate credit	1,237,863	11/24/2020	0.02%
BUNGE LIMITED FINANCE CORP	120568AY6	Corporate credit	146,284	9/25/2022	0.00%
BURLINGTON NORTHERN SANTA FE LLC	12189TBC7	Corporate credit	18,000	10/1/2019	0.00%
BURLINGTON NORTHERN SANTA FE LLC	12189LAL5	Corporate credit	3,816,508	9/1/2022	0.05%
CAMDEN PROPERTY TRUST	133131AV4	Corporate credit	6,000,000	9/15/2024	0.08%
CANTOR FITZGERALD LP	138616AA5	Corporate credit	10,000,000	10/15/2019	0.13%
CANTOR FITZGERALD LP	138616AC1	Corporate credit	5,232,265	6/17/2022	0.07%
CAPITAL ONE FINANCIAL CORP	140420NB2	Corporate credit	469,313	2/15/2023	0.01%
CAPITAL ONE FINANCIAL CORP	14040HBJ3	Corporate credit	4,088,757	10/29/2025	0.05%
CARGILL INC	141781BG8	Corporate credit	380,000	3/1/2023	0.00%
CATERPILLAR FINANCIAL SERVICES CORP	14912L6N6	Corporate credit	565,000	11/13/2020	0.01%
CBRE GROUP INC	12505BAC4	Corporate credit	3,000,000	3/15/2025	0.04%
CBRE GROUP INC	12505BAD2	Corporate credit	1,609,144	3/1/2026	0.02%
CBS CORP	124857AQ6	Corporate credit	11,414,000	1/15/2026	0.15%
CBS CORP	124857AR4	Corporate credit	7,578,000	1/15/2027	0.10%
CELANESE CORP	15089QAD6	Corporate credit	995,000	11/15/2022	0.01%
CF INDUSTRIES HOLDINGS INC	12527GAH6	Corporate credit	413,879	12/1/2026	0.01%
CHARLES SCHWAB CORP	808513AY1	Corporate credit	974,191	2/1/2024	0.01%
CHARTER COMMUNICATIONS INC	161175AY0	Corporate credit	1,542,000	7/23/2025	0.02%
CHENIERE ENERGY INC	785592AH9	Corporate credit	480,507	3/15/2022	0.01%
CHUBB INA HOLDINGS INC	00440EAT4	Corporate credit	560,000	11/3/2020	0.01%
CHURCH & DWIGHT COMPANY INC	171340AH5	Corporate credit	689,868	10/1/2022	0.01%
CIGNA CORP	125509BS7	Corporate credit	1,907,616	2/15/2022	0.02%
CIGNA CORP	40573LAL0	Corporate credit	5,387	7/15/2023	0.00%
CITIGROUP INC	172967LV1	Corporate credit	3,827,574	1/24/2023	0.05%
CITIGROUP INC	172967KA8	Corporate credit	276,000	9/29/2027	0.00%
CITIGROUP INC	172967LP4	Corporate credit	1,130,000	7/24/2028	0.01%
CNA FINANCIAL CORP	126117AR1	Corporate credit	5,000,000	8/15/2021	0.06%
COMCAST CORP	20030NBV2	Corporate credit	8,258,485	1/15/2022	0.11%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
COMCAST CORP	00209TAB1	Corporate credit	129,702	11/15/2022	0.00%
COMCAST CORP	20030NBS9	Corporate credit	2,200,000	3/1/2026	0.03%
COMCAST CORP	20030NBW0	Corporate credit	2,488,000	1/15/2027	0.03%
COMCAST CORP	872287AL1	Corporate credit	3,188,000	2/15/2028	0.04%
CONCHO RESOURCES	20605PAH4	Corporate credit	2,488,240	10/1/2027	0.03%
COX ENTERPRISES	224044CJ4	Corporate credit	1,290,487	8/15/2027	0.02%
CREDIT AGRICOLE GROUP	225313AF2	Corporate credit	4,590,770	3/17/2025	0.06%
CREDIT SUISSE GROUP AG	22546QAC1	Corporate credit	1,888,606	8/13/2019	0.02%
CREDIT SUISSE GROUP AG	225401AB4	Corporate credit	1,395,000	1/9/2023	0.02%
CREDIT SUISSE GROUP AG	22546DAA4	Corporate credit	238,259	8/8/2023	0.00%
CROWN CASTLE INTERNATIONAL CORP	22822VAA9	Corporate credit	138,668	2/15/2021	0.00%
CROWN CASTLE INTERNATIONAL CORP	22822VAJ0	Corporate credit	15,640,748	7/15/2023	0.21%
CROWN CASTLE INTERNATIONAL CORP	22822VAB7	Corporate credit	1,100,295	2/15/2026	0.01%
CROWN CASTLE INTERNATIONAL CORP	22822VAH4	Corporate credit	9,260,446	9/1/2027	0.12%
CROWN CASTLE INTERNATIONAL CORP	22822VAK7	Corporate credit	10,215,000	2/15/2028	0.13%
CVS HEALTH CORP	126650CV0	Corporate credit	7,512,310	3/9/2023	0.10%
CVS HEALTH CORP	126650CL2	Corporate credit	4,000,000	7/20/2025	0.05%
CVS HEALTH CORP	126650CX6	Corporate credit	224,448	3/25/2028	0.00%
CVS HEALTH CORP	126650BP4	Corporate credit	1,304,997	12/10/2028	0.02%
DELL TECHNOLOGIES INC	25272KAK9	Corporate credit	20,590,000	6/15/2026	0.27%
DELL TECHNOLOGIES INC	928563AC9	Corporate credit	2,565,000	8/21/2027	0.03%
DIGITAL REALTY TRUST INC	25389JAT3	Corporate credit	3,525,000	7/15/2028	0.05%
DISCOVER BANK	25466AAK7	Corporate credit	4,463,959	2/6/2023	0.06%
DISCOVER BANK	25466AAD3	Corporate credit	50	8/8/2023	0.00%
DOLLAR GENERAL CORP	256677AC9	Corporate credit	1,028,265	4/15/2023	0.01%
DOLLAR TREE INC	256746AF5	Corporate credit	14,825,000	5/15/2023	0.19%
DUKE ENERGY CORP	26442EAF7	Corporate credit	6,829,506	2/1/2029	0.09%
DUPONT DE NEMOURS	26078JAB6	Corporate credit	1,505	11/15/2023	0.00%
ECOLAB INC	278865BD1	Corporate credit	2,035,494	12/1/2027	0.03%
ENBRIDGE INC	29250NAL9	Corporate credit	869	12/1/2026	0.00%
ENERGY TRANSFER PARTNERS LP	29273RBB4	Corporate credit	2,386	2/1/2024	0.00%
ENERGY TRANSFER PARTNERS LP	29273RBK4	Corporate credit	1,905	4/15/2027	0.00%
ENTERGY TEXAS INC	29365TAE4	Corporate credit	5,710,000	6/1/2021	0.07%
ENTERPRISE HOLDINGS INC	26882PBE1	Corporate credit	1,578,102	10/15/2037	0.02%
EOG RESOURCES INC	26875PAK7	Corporate credit	978,586	3/15/2023	0.01%
EQT	26884LAF6	Corporate credit	1,432,000	10/1/2027	0.02%
EQUINOR ASA	85771PAF9	Corporate credit	5,000,000	1/23/2022	0.06%
EVERSOURCE ENERGY	958587BJ5	Corporate credit	2,000,000	9/15/2021	0.03%
EVERSOURCE ENERGY	30040WAG3	Corporate credit	5,715,000	12/1/2023	0.08%
EXPRESS SCRIPTS HOLDING COMPANY	30219GAL2	Corporate credit	1,507,812	2/25/2021	0.02%
FAIRFAX FINANCIAL HOLDINGS	303901BB7	Corporate credit	709,791	4/17/2028	0.01%

Security Detail

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FEDERAL REALTY INVESTMENT TRUST	313747AW7	Corporate credit	2,215,000	1/15/2021	0.03%
FIDELITY NATIONAL INFORMATION SERVICES INC	31620MAQ9	Corporate credit	2,500,000	10/15/2022	0.03%
FIRST HORIZON NATIONAL CORP	320517AB1	Corporate credit	1,000,000	12/15/2020	0.01%
FIRSTENERGY CORP	476556DB8	Corporate credit	506,324	4/1/2024	0.01%
FIRSTENERGY CORP	337932AH0	Corporate credit	777,363	7/15/2027	0.01%
FORD MOTOR CO	345397XW8	Corporate credit	29,324	3/18/2021	0.00%
FOX CORP	35137LAB1	Corporate credit	1,535,077	1/25/2024	0.02%
FS INVESTMENT CORP	302635AA5	Corporate credit	172,257	7/15/2019	0.00%
FULTON FINANCIAL CORPORATION	360271AK6	Corporate credit	27,000,000	3/16/2022	0.35%
GENERAL DYNAMICS CORP	369550AU2	Corporate credit	2,940,816	11/15/2022	0.04%
GENERAL MOTORS CO	37045XCF1	Corporate credit	12,677,518	1/5/2023	0.16%
GLENCORE HOLDING AG	98417EAT7	Corporate credit	1,039,021	10/25/2022	0.01%
GLENCORE HOLDING AG	378272AH1	Corporate credit	2,030,000	4/29/2024	0.03%
GLENCORE HOLDING AG	378272AL2	Corporate credit	1,375,397	4/16/2025	0.02%
GOLDMAN SACHS GROUP INC	38141GWT7	Corporate credit	3,315,000	2/23/2023	0.05%
GOLDMAN SACHS GROUP INC	38141GVM3	Corporate credit	18,105	3/3/2024	0.00%
GOLDMAN SACHS GROUP INC	38141GVR2	Corporate credit	7,537	10/21/2025	0.00%
GOLDMAN SACHS GROUP INC	38141GWB6	Corporate credit	984,553	1/26/2027	0.01%
GOLDMAN SACHS GROUP INC	38141GWZ3	Corporate credit	9,455,000	5/1/2029	0.13%
GROUPE BPCE SA	05578QAD5	Corporate credit	324	3/15/2025	0.00%
HALLIBURTON CO	406216BD2	Corporate credit	66,349	8/1/2023	0.00%
HARRIS CORP	413875AQ8	Corporate credit	15,290,000	4/27/2020	0.21%
HCA INC	404119BN8	Corporate credit	4,580,000	3/15/2024	0.06%
HOME DEPOT INC	437076BL5	Corporate credit	10,160	4/1/2021	0.00%
HOME DEPOT INC	437076BG6	Corporate credit	122,751	6/1/2022	0.00%
HOSPITALITY PROPERTIES TRUST	44106MAT9	Corporate credit	67,665	3/15/2025	0.00%
HOSPITALITY PROPERTIES TRUST	44106MAY8	Corporate credit	1,860,000	2/15/2030	0.02%
HSBC HOLDINGS PLC	404280AL3	Corporate credit	3,485,000	1/14/2022	0.04%
HSBC HOLDINGS PLC	404280BR9	Corporate credit	1,841,700	5/18/2024	0.03%
HUTCHISON WHAMPOA LTD	44841DAB8	Corporate credit	238,161	10/31/2024	0.00%
IHS MARKIT LTD	44962LAA5	Corporate credit	19,263	11/1/2022	0.00%
IHS MARKIT LTD	44962LAF4	Corporate credit	3,632,000	8/1/2028	0.05%
IMPERIAL BRANDS FINANCE PLC	453140AD7	Corporate credit	4,860,000	7/21/2020	0.06%
IMPERIAL BRANDS FINANCE PLC	453140AB1	Corporate credit	54,000,000	2/11/2023	0.69%
ING GROEP NV	449786AY8	Corporate credit	4,343,000	9/25/2023	0.05%
INTEL CORP	458140AW0	Corporate credit	1,000,000	5/19/2021	0.01%
INTERNATIONAL BUSINESS MACHINES CORP	459200HG9	Corporate credit	5,000,000	8/1/2022	0.07%
INTERNATIONAL BUSINESS MACHINES CORP	459200AM3	Corporate credit	108,842	10/30/2025	0.00%
INTERNATIONAL FLAVORS & FRAGRANCES INC	459506AJ0	Corporate credit	1,229,967	9/25/2020	0.02%
INTERNATIONAL FLAVORS & FRAGRANCES INC	459506AK7	Corporate credit	151,850	9/26/2028	0.00%
INTERPUBLIC GROUP OF COMPANIES INC	460690BN9	Corporate credit	2,589,380	10/1/2021	0.03%

Security Detail

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ITC HOLDINGS CORP	465685AJ4	Corporate credit	4,458,781	6/15/2024	0.06%
MANULIFE FINANCIAL CORP	41020VAA9	Corporate credit	67,801	2/15/2024	0.00%
JPMORGAN CHASE & CO	46625HJD3	Corporate credit	14,192	1/24/2022	0.00%
JPMORGAN CHASE & CO	46647PAT3	Corporate credit	1,144,958	6/18/2022	0.01%
JPMORGAN CHASE & CO	46647PAU0	Corporate credit	1,615,185	7/23/2024	0.02%
KEURIG DR PEPPER INC	49271VAH3	Corporate credit	3,537,000	5/25/2025	0.04%
KEURIG DR PEPPER INC	49271VAF7	Corporate credit	3,685,000	5/25/2028	0.05%
KINDER MORGAN INC	494550BJ4	Corporate credit	363,173	3/1/2022	0.00%
KINDER MORGAN INC	49456BAM3	Corporate credit	6,107,272	1/15/2023	0.08%
KINDER MORGAN INC	494550BM7	Corporate credit	4,180,493	2/15/2023	0.05%
KINDER MORGAN INC	880451AV1	Corporate credit	1,899,616	10/15/2028	0.03%
KKR & CO LP	48248NAA8	Corporate credit	1,483,807	9/29/2020	0.02%
KKR & CO LP	48252AAA9	Corporate credit	5,930,000	7/1/2029	0.07%
KONINKLIJKE AHOLD DELHAIZE NV	246688AF2	Corporate credit	263,212	4/15/2031	0.00%
L3 TECHNOLOGIES INC	502413BE6	Corporate credit	2,492,003	12/15/2026	0.03%
LABORATORY CORPORATION OF AMERICA HOLDINGS	50540RAR3	Corporate credit	3,500,000	2/1/2020	0.05%
LEAR CORPORATION	521865AY1	Corporate credit	2,359,207	9/15/2027	0.03%
LEGRAND SA	524671AA2	Corporate credit	2,080,000	2/15/2025	0.03%
LINCOLN NATIONAL CORP	534187AY5	Corporate credit	242,933	2/15/2020	0.00%
LINCOLN NATIONAL CORP	534187BD0	Corporate credit	858,519	9/1/2023	0.01%
LLOYDS BANKING GROUP PLC	53944YAA1	Corporate credit	16,000,000	11/4/2024	0.21%
LUKOIL PJSC	549876AH3	Corporate credit	5,000,000	4/24/2023	0.07%
MACQUARIE GROUP LTD	55608PAP9	Corporate credit	3,732,000	7/29/2020	0.05%
MARRIOTT INTERNATIONAL INC	571903AN3	Corporate credit	12,170,000	3/1/2021	0.16%
MARSH & MCLENNAN INC	571748BG6	Corporate credit	1,819,895	3/15/2029	0.03%
MASCO CORP	574599BK1	Corporate credit	1,865,000	4/1/2021	0.02%
MCCORMICK & COMPANY	579780AL1	Corporate credit	12,810,000	8/15/2022	0.17%
MERCK & CO INC	58933YAU9	Corporate credit	1,205,429	3/7/2024	0.02%
METHANEX CORP	59151KAH1	Corporate credit	4,379,000	12/15/2019	0.06%
METHANEX CORP	59151KAG3	Corporate credit	3,858,000	3/1/2022	0.05%
METLIFE INC	592173AE8	Corporate credit	1,890,215	11/1/2025	0.02%
METLIFE INC	59217GCK3	Corporate credit	652,536	9/19/2027	0.01%
MICROSOFT CORP	594918BR4	Corporate credit	449,237	8/8/2026	0.01%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AP9	Corporate credit	2,032	7/25/2022	0.00%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AD6	Corporate credit	1,984,000	3/1/2026	0.02%
MOLSON COORS BREWING COMPANY	60871RAC4	Corporate credit	5,000,000	5/1/2022	0.07%
MORGAN STANLEY	61746BEF9	Corporate credit	578,542	1/20/2027	0.01%
MORGAN STANLEY	61746BDJ2	Corporate credit	3,031,077	2/25/2023	0.04%
MPLX LP	55336VAE0	Corporate credit	992	7/15/2023	0.00%
NATIONAL AUSTRALIA BANK LTD	63254AAQ1	Corporate credit	5,587,886	7/12/2019	0.07%
NATIONAL AUSTRALIA BANK LTD	63254AAU2	Corporate credit	549,508	1/10/2022	0.01%

Security Detail

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NEUBERGER BERMAN GROUP LLC	64128XAE0	Corporate credit	1,000,000	4/15/2045	0.01%
NISSAN MOTOR CO LTD	654740AS8	Corporate credit	8,285,000	9/14/2021	0.10%
NORDEA BANK AB	65557FAA4	Corporate credit	8,192,505	5/13/2021	0.10%
NORDEA BANK AB	65557CAS2	Corporate credit	2,462,178	5/27/2021	0.03%
NORTHROP GRUMMAN CORP	666807BN1	Corporate credit	1,606,983	1/15/2028	0.02%
NORTHWESTERN MUTUAL LIFE INS	668131AA3	Corporate credit	12,969,108	3/30/2040	0.16%
NRG ENERGY	629377CL4	Corporate credit	19,178,447	6/15/2029	0.24%
OMEGA HEALTHCARE INVESTORS INC	681936BH2	Corporate credit	5,425,000	1/15/2026	0.07%
OMNICOM GROUP INC	68217FAA0	Corporate credit	1,039,673	4/15/2026	0.01%
ONEOK INC	68268NAN3	Corporate credit	5,229,346	3/15/2020	0.07%
ORACLE CORP	68389XAP0	Corporate credit	960,915	10/15/2022	0.01%
ORACLE CORP	68389XBM6	Corporate credit	8,631,472	7/15/2026	0.11%
OREILLY AUTOMOTIVE INC	67103HAC1	Corporate credit	1,785,039	9/1/2022	0.02%
OREILLY AUTOMOTIVE INC	67103HAD9	Corporate credit	2,328,153	6/15/2023	0.03%
OSHKOSH CORP	688239AF9	Corporate credit	910,000	5/15/2028	0.01%
PACIFIC MUTUAL HOLDING CO	05367AAD5	Corporate credit	853,976	4/6/2021	0.01%
PACKAGING CORP OF AMERICA	695156AQ2	Corporate credit	1,480,714	11/1/2023	0.02%
PARK AEROSPACE HOLDINGS	70014LAA8	Corporate credit	1,321,489	8/15/2022	0.02%
PENSKE TRUCK LEASING CO	709599AS3	Corporate credit	10,160,000	2/1/2022	0.14%
PENSKE TRUCK LEASING CO	709599AW4	Corporate credit	2,155,393	11/15/2026	0.03%
PENSKE TRUCK LEASING CO LP	709599AH7	Corporate credit	807,817	7/11/2022	0.01%
PIONEER NATURAL RESOURCES CO	723787AB3	Corporate credit	14,858,000	1/15/2028	0.20%
PNC FINANCIAL SERVICES GROUP INC	693475AL9	Corporate credit	8,125,000	11/9/2022	0.10%
PNC FINANCIAL SERVICES GROUP INC	69349LAQ1	Corporate credit	452,093	11/1/2025	0.01%
PPL CORP	69352PAF0	Corporate credit	2,914,000	6/1/2023	0.04%
PRUDENTIAL FINANCIAL INC	33829TAA4	Corporate credit	1,761,930	11/15/2023	0.02%
PUBLIC SERVICE ELECTRIC & GAS CO	74456QBP0	Corporate credit	932,943	3/15/2021	0.01%
PUBLIC SERVICE ELECTRIC & GAS CO	74456QBW5	Corporate credit	1,113,265	9/1/2023	0.01%
PUGET ENERGY INC	745310AH5	Corporate credit	5,650,000	5/15/2025	0.07%
QVC INC	747262AS2	Corporate credit	8,661,269	4/1/2024	0.11%
RABOBANK NEDERLAND	21685WDD6	Corporate credit	724,417	2/8/2022	0.01%
RABOBANK NEDERLAND	21685WDF1	Corporate credit	630,200	11/9/2022	0.01%
RABOBANK NEDERLAND	21684AAA4	Corporate credit	4,224,058	12/1/2023	0.05%
RECKITT BENCKISER	582839AJ5	Corporate credit	1,024,835	11/15/2020	0.01%
REGIONS FINANCIAL CORP	759187CB1	Corporate credit	2,940,000	4/1/2021	0.04%
REGIONS FINANCIAL CORP	7591EPAK6	Corporate credit	3,510,000	2/8/2021	0.05%
REYNOLDS AMERICAN INC	761713BF2	Corporate credit	1,000,000	6/12/2022	0.01%
ROGERS COMMUNICATIONS INC	775109AX9	Corporate credit	1,129,066	3/15/2043	0.01%
ROYAL BANK OF CANADA	780082AD5	Corporate credit	1,935,921	1/27/2026	0.03%
RPM INTERNATIONAL INC	749685AR4	Corporate credit	15,000,000	10/15/2019	0.19%
RPM INTERNATIONAL INC	749685AS2	Corporate credit	6,495,000	11/15/2022	0.09%

Security Detail

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RYDER SYSTEM INC	78355HKB4	Corporate credit	1,745,413	11/15/2021	0.02%
RYDER SYSTEM INC	78355HKF5	Corporate credit	1,737,424	9/1/2022	0.02%
RYDER SYSTEM INC	78355HKG3	Corporate credit	5,805,000	3/1/2023	0.07%
RYDER SYSTEM INC	78355HKH1	Corporate credit	15,104,000	6/9/2023	0.19%
SALESFORCE.COM	79466LAF1	Corporate credit	2,170,000	4/11/2028	0.04%
SCHLUMBERGER LTD	806851AJ0	Corporate credit	1,336,534	5/1/2024	0.02%
SCHLUMBERGER LTD	806854AB1	Corporate credit	3,325,000	9/14/2021	0.04%
SCHNEIDER ELECTRIC SA	80687PAA4	Corporate credit	536,755	9/27/2022	0.01%
SHERWIN-WILLIAMS	824348AU0	Corporate credit	3,000,000	6/1/2022	0.04%
SHIRE PLC	82481LAB5	Corporate credit	18,000,000	9/23/2021	0.23%
SHIRE PLC	82481LAC3	Corporate credit	5,900,000	9/23/2023	0.08%
SHIRE PLC	82481LAD1	Corporate credit	341,099	9/23/2026	0.00%
SIEMENS AG	82620KAP8	Corporate credit	2,500,000	3/16/2020	0.03%
SIEMENS AG	82620KAS2	Corporate credit	7,790,000	3/16/2024	0.11%
SKANDINAVISKA ENSKILDA BANKEN AB	830505AV5	Corporate credit	2,725,000	3/11/2020	0.04%
SMBC AVIATION CAPITAL FINANCE DAC	78448TAE2	Corporate credit	1,312,828	4/15/2024	0.02%
SOCIETE GENERALE SA	83368RAF9	Corporate credit	3,420,519	9/16/2020	0.05%
SOUTHERN CO/THE	842587CU9	Corporate credit	5,000,000	7/1/2023	0.06%
SPIRE INC	505597AE4	Corporate credit	2,266,000	8/15/2019	0.03%
SPRINT COMMUNICATIONS INC	85208NAA8	Corporate credit	42,047,389	9/20/2021	0.55%
STANDARD CHARTERED PLC	Y8145BAA5	Corporate credit	2,000,000	6/24/2020	0.03%
STARBUCKS CORP	855244AD1	Corporate credit	6,549,000	10/1/2023	0.08%
STATE GRID OVERSEAS INVESTMENT 2016 LTD	857006AB6	Corporate credit	537,287	5/18/2021	0.01%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAE0	Corporate credit	1,463,121	7/14/2021	0.02%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAM2	Corporate credit	77,003	1/11/2022	0.00%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MBB5	Corporate credit	500,000	7/19/2023	0.01%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAA8	Corporate credit	3,410,841	4/2/2024	0.05%
SVB FINANCIAL GROUP	78486QAC5	Corporate credit	1,260,000	9/15/2020	0.02%
SWISS RE AG	87089HAB9	Corporate credit	1,000,000	12/6/2042	0.01%
TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA	87246YAC0	Corporate credit	50,000,000	11/1/2024	0.72%
TELEFONICA SA	87938WAT0	Corporate credit	100,000,000	3/8/2027	1.37%
TJX COS INC	872540AP4	Corporate credit	100,000,000	5/15/2023	1.43%
TOTAL SYSTEM SERVICES	891906AE9	Corporate credit	100,000,000	6/1/2023	1.44%
WILLIS TOWERS WATSON PLC	89641UAD3	Corporate credit	4,775,000	9/15/2021	0.06%
UBS GROUP AG	90351DAH0	Corporate credit	2,294,000	2/1/2022	0.03%
UBS GROUP AG	90352JAA1	Corporate credit	50,000,000	5/23/2023	0.72%
UBS GROUP AG	90351DAF4	Corporate credit	2,540,000	4/15/2026	0.03%
UNITEDHEALTH GROUP INC	91324PBV3	Corporate credit	100,000,000	3/15/2022	1.41%
UNITEDHEALTH GROUP INC	91324PBZ4	Corporate credit	150,000,000	2/15/2023	2.11%
UNITEDHEALTH GROUP INC	91324PDK5	Corporate credit	100,000,000	6/15/2028	1.36%
UNITEDHEALTH GROUP INC	91324PBE1	Corporate credit	2,706,000	11/15/2037	0.03%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
US BANCORP	91159HHG8	Corporate credit	2,000,000	1/30/2024	0.04%
VEREIT OPERATING PARTNERSHIP	03879QAF1	Corporate credit	3,986,000	2/6/2024	0.07%
VERIZON COMMUNICATIONS INC	92343VEN0	Corporate credit	100,000,000	2/15/2025	1.41%
VISTRA ENERGY CORP	92840VAD4	Corporate credit	50,250,000	7/15/2024	0.75%
VISTRA ENERGY CORP	92840VAE2	Corporate credit	50,000,000	7/15/2029	0.69%
WALGREENS BOOTS ALLIANCE INC	931427AQ1	Corporate credit	1,170,000	6/1/2026	0.01%
WESTPAC BANKING CORPORATION	961214DA8	Corporate credit	25,000,000	8/19/2021	0.37%
WESTPAC BANKING CORPORATION	961214BK8	Corporate credit	51,195,585	11/19/2019	0.73%
WESTPAC BANKING CORPORATION	961214CV3	Corporate credit	6,370,000	5/13/2021	0.09%
WESTROCK CO	961548AY0	Corporate credit	5,190,000	2/15/2031	0.06%
WEYERHAEUSER CO	962166BR4	Corporate credit	2,480,000	3/15/2032	0.03%
WILLIAMS COMPANIES INC	96949LAA3	Corporate credit	50,002,500	3/15/2022	0.74%
WILLIAMS COMPANIES INC	96950FAM6	Corporate credit	50,000,000	3/4/2024	0.72%
WILLIS TOWERS WATSON PUBLIC LIMITED COMPANY	97063PAB0	Corporate credit	50,000,000	3/15/2021	0.72%
ZOETIS INC	98978VAN3	Corporate credit	75,000,000	8/20/2028	1.10%
TEXAS TRANSPORTATION COMMISSION	88283LHU3	Other	3,115,000	4/1/2030	0.04%
Jackson National Life Insurance Co.	930SYTII6	Traditional GICs	100,000,000	9/28/2020	1.39%
Jackson National Life Insurance Co.	930SHZII1	Traditional GICs	1,945,980	6/28/2021	0.03%
Jackson National Life Insurance Co.	931FHBII1	Traditional GICs	4,960,000	9/28/2021	0.06%
Jackson National Life Insurance Co.	933AUDII1	Traditional GICs	12,979,958	3/29/2023	0.17%
Jackson National Life Insurance Co.	934JZHII7	Traditional GICs	910,000	6/28/2023	0.01%
Jackson National Life Insurance Co.	934MNKII6	Traditional GICs	6,330,000	12/27/2023	0.08%
Metropolitan Life Insurance Co.	924UNXII2	Traditional GICs	3,000,000	8/30/2019	0.04%
Metropolitan Life Insurance Co.	930BHAI3	Traditional GICs	3,835,000	12/27/2019	0.05%
Metropolitan Life Insurance Co.	ACI0CMHQ8	Traditional GICs	2,289	3/31/2020	0.00%
Metropolitan Life Insurance Co.	926RWEII9	Traditional GICs	2,127,966	5/29/2020	0.03%
Metropolitan Life Insurance Co.	931FHRII6	Traditional GICs	2,000,000	6/26/2020	0.03%
Metropolitan Life Insurance Co.	928DAHII5	Traditional GICs	2,408,305	10/30/2020	0.03%
Metropolitan Life Insurance Co.	930VNPII9	Traditional GICs	12,798,000	12/29/2020	0.16%
Metropolitan Life Insurance Co.	964DUJII4	Traditional GICs	19,800,000	3/29/2022	0.25%
Metropolitan Life Insurance Co.	933QHBI5	Traditional GICs	3,000,000	12/27/2022	0.04%
Metropolitan Life Insurance Co.	935ZXAI7	Traditional GICs	23,945,000	3/28/2024	0.31%
New York Life Insurance Co.	931ANJII8	Traditional GICs	2,263,707	12/27/2019	0.03%
Principal Life Insurance Co.	ACI0JLJC2	Traditional GICs	2,386,793	6/30/2019	0.03%
Principal Life Insurance Co.	929HBDII3	Traditional GICs	50,000,000	3/28/2020	0.72%
Principal Life Insurance Co.	930TABII9	Traditional GICs	50,000,000	12/29/2021	0.72%
Principal Life Insurance Co.	931JGXII6	Traditional GICs	50,000,000	6/28/2022	0.71%
Principal Life Insurance Co.	963FNZII2	Traditional GICs	150,000,000	9/28/2022	2.11%
Principal Life Insurance Co.	933DDMI4	Traditional GICs	100,000,000	3/29/2023	1.41%
Principal Life Insurance Co.	964BLZII2	Traditional GICs	50,000,000	6/28/2023	0.69%
Principal Life Insurance Co.	964DUMII7	Traditional GICs	50,000,000	9/27/2023	0.69%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
Protective Life Ins. Co.	930GUTI6	Traditional GICs	50,000,000	12/28/2020	0.72%
Protective Life Ins. Co.	931GUR19	Traditional GICs	50,000,000	3/26/2021	0.71%
Protective Life Ins. Co.	931KMPI3	Traditional GICs	50,000,000	6/28/2021	0.72%
Prudential Life Ins. Company of America	931FGB12	Traditional GICs	50,000,000	9/28/2021	0.71%
Prudential Life Ins. Company of America	930VXR14	Traditional GICs	50,000,000	12/29/2021	0.72%
Prudential Life Ins. Company of America	933KNQ18	Traditional GICs	30,000,000	10/16/2023	0.42%
CBOT 2 YEAR US TREASURY NOTE FUTURE	C590723	Treasury	163,200,000	9/30/2019	0.00%
ULTRA 10-YEAR US TREASURY NOTE FUTURES	C591293	Treasury	-3,200,000	9/19/2019	0.00%
UNITED STATES TREASURY	912828G53	Treasury	83,700,000	11/30/2021	1.04%
UNITED STATES TREASURY	912828TR1	Treasury	85,000,000	9/30/2019	1.06%
UNITED STATES TREASURY	912828TV2	Treasury	55,000,000	10/31/2019	0.68%
UNITED STATES TREASURY	912828G61	Treasury	80,000,000	11/30/2019	0.99%
UNITED STATES TREASURY	912828G95	Treasury	85,000,000	12/31/2019	1.06%
UNITED STATES TREASURY	912828K58	Treasury	85,000,000	4/30/2020	1.05%
UNITED STATES TREASURY	912828WC0	Treasury	85,000,000	10/31/2020	1.06%
UNITED STATES TREASURY	912828N89	Treasury	85,000,000	1/31/2021	1.06%
UNITED STATES TREASURY	912828WY2	Treasury	20,000,000	7/31/2021	0.25%
UNITED STATES TREASURY	912828P38	Treasury	85,000,000	1/31/2023	1.07%
UNITED STATES TREASURY	912828P79	Treasury	85,000,000	2/28/2023	1.05%
UNITED STATES TREASURY	912828Q29	Treasury	50,000,000	3/31/2023	0.62%
UNITED STATES TREASURY	912828V80	Treasury	85,000,000	1/31/2024	1.09%
UNITED STATES TREASURY	912828W71	Treasury	151,900,000	3/31/2024	1.92%
UNITED STATES TREASURY	912828M7	Treasury	142,000,000	4/15/2022	1.78%
UNITED STATES TREASURY	912828T91	Treasury	90,300,000	10/31/2023	1.11%
PUTNAM MONEY MARKET PORTFOLIO	74699B9K4	Cash and equivalents	462,342,388	7/1/2019	6.25%
CASH AND EQUIVALENTS	-	Cash and equivalents	744,849,168	-	9.89%

