

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	12661XAC6	Agency MBS	20,933,087	7/25/2056	0.11%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31329LDW9	Agency MBS	153,454	2/1/2028	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132ADZK7	Agency MBS	2,770,783	5/1/2031	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132A07F7	Agency MBS	6,776	6/1/2035	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132A35B2	Agency MBS	1,175,778	7/1/2042	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31326FKE7	Agency MBS	1,418,152	2/1/2043	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31326FKC1	Agency MBS	1,058,157	2/1/2043	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31329MU32	Agency MBS	200,916	3/1/2043	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31300MBK8	Agency MBS	1,376,769	3/1/2043	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31394JDB0	Agency MBS	793	7/25/2043	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31394PPV9	Agency MBS	735	10/25/2043	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3131XQEG7	Agency MBS	85,404	7/1/2044	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3131XQKR6	Agency MBS	421,177	8/1/2044	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3131XQTV8	Agency MBS	140,268	11/1/2044	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132AAQY3	Agency MBS	166,924	12/1/2044	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3131XRJN5	Agency MBS	60,064	3/1/2045	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3131XYCD9	Agency MBS	706,926	11/1/2047	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31329PBS1	Agency MBS	1,099,402	5/1/2048	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3131Y3TL0	Agency MBS	367,290	10/1/2048	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3132ADZF8	Agency MBS	2,810,899	12/1/2048	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3131Y9DS9	Agency MBS	1,201,663	1/1/2049	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31334YDR5	Agency MBS	116,631	6/1/2049	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3133KGGK8	Agency MBS	4,675,636	7/1/2049	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	31346YWY5	Agency MBS	44,792	11/1/2049	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3133A0WN0	Agency MBS	696,371	12/1/2049	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3133KPPA0	Agency MBS	5,930,386	7/1/2052	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNE054048	Agency MBS	163	12/31/2024	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNE054055	Agency MBS	574	5/1/2025	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA090954	Agency MBS	785	12/31/2025	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3136APYD8	Agency MBS	378,387	10/25/2026	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417DBD4	Agency MBS	1,036,270	10/1/2027	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417ELF6	Agency MBS	605,003	1/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417ER52	Agency MBS	547,031	1/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EKJA4	Agency MBS	282,208	1/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138W5Q76	Agency MBS	285,186	2/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417EUV1	Agency MBS	10,826	2/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418AP85	Agency MBS	536,877	2/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138M9WR8	Agency MBS	926,347	7/1/2028	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138W9AB6	Agency MBS	1,642,368	7/1/2028	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138W9J76	Agency MBS	2,354,007	8/1/2028	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WWN39	Agency MBS	2,067,946	8/1/2028	0.01%

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FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418AWC8	Agency MBS	672,242	8/1/2028	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140J7MG7	Agency MBS	4,430,654	12/1/2030	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31391ANB1	Agency MBS	5,004	7/1/2031	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA070022	Agency MBS	4,291	12/31/2032	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31400QBP7	Agency MBS	6,446	3/1/2033	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393C6U2	Agency MBS	17	6/25/2033	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393YZ99	Agency MBS	178	3/25/2034	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044043	Agency MBS	36,747	12/31/2034	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA060056	Agency MBS	5,253	12/31/2035	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044050	Agency MBS	3,774	12/31/2035	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31409VC76	Agency MBS	38,011	2/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410FDX0	Agency MBS	23,701	7/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31371MWJ2	Agency MBS	59,192	8/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411AFK6	Agency MBS	21,481	12/1/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA054067	Agency MBS	942,954	12/31/2036	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA060064	Agency MBS	110,230	12/31/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA064066	Agency MBS	8,113	12/31/2036	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31371M5N3	Agency MBS	44,305	1/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA050073	Agency MBS	7,727	2/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA060072	Agency MBS	30,481	2/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31411H6U9	Agency MBS	67,001	8/1/2037	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EPVM3	Agency MBS	2,351,832	1/1/2038	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KD50	Agency MBS	75,855	3/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KJD7	Agency MBS	1,127,228	6/1/2038	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044092	Agency MBS	538	7/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31410KM84	Agency MBS	250,024	7/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419BBR5	Agency MBS	109,010	10/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418MGR7	Agency MBS	298,891	10/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418MC91	Agency MBS	365,086	11/1/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA044084	Agency MBS	349	12/31/2038	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31416CKF2	Agency MBS	90,607	4/1/2039	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	FNA050107	Agency MBS	2,333,747	7/1/2039	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419AA64	Agency MBS	124,198	10/1/2039	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31419A4K0	Agency MBS	110,379	10/1/2039	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EGE26	Agency MBS	119,258	6/1/2040	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EHW40	Agency MBS	178,102	9/1/2040	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ELTQ6	Agency MBS	808,449	10/1/2040	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ELCH4	Agency MBS	303,999	5/1/2041	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138EPT20	Agency MBS	211,283	5/1/2041	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31392JYJ2	Agency MBS	1,159	8/25/2042	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138APEH7	Agency MBS	478,005	10/1/2042	0.00%

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FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393E6M6	Agency MBS	553	1/25/2043	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138NYG66	Agency MBS	3,095,022	2/1/2043	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417GAS5	Agency MBS	297,965	4/1/2043	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31417GHS8	Agency MBS	4,341,161	5/1/2043	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138X46X3	Agency MBS	1,168,232	7/1/2043	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140J8DJ9	Agency MBS	5,371,002	9/1/2043	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138X9TK5	Agency MBS	134,048	10/1/2043	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31393XGT8	Agency MBS	293	2/25/2044	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138XY7E8	Agency MBS	38,664	7/1/2044	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138XW2X5	Agency MBS	288,977	7/1/2044	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y9DA3	Agency MBS	287,554	12/1/2044	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138YND46	Agency MBS	349,088	5/1/2045	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7CJ9	Agency MBS	978,771	8/1/2045	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138ET7G5	Agency MBS	1,498,288	9/1/2045	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7C34	Agency MBS	947,048	10/1/2045	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7E57	Agency MBS	1,027,656	10/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7E99	Agency MBS	1,647,082	10/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7FA5	Agency MBS	756,087	11/1/2046	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138Y7FF4	Agency MBS	611,688	12/1/2046	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJPQ5	Agency MBS	2,046,226	12/1/2046	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FHAX5	Agency MBS	435,644	1/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJTE8	Agency MBS	1,045,459	1/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	31418CG32	Agency MBS	825,027	2/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FS5S8	Agency MBS	2,133,730	2/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3138WJZG6	Agency MBS	1,821,485	2/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140J5JS9	Agency MBS	5,244,756	3/1/2047	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FQH42	Agency MBS	186,450	3/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FN2H6	Agency MBS	675,678	3/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FTNV9	Agency MBS	672,121	3/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FN2K9	Agency MBS	707,387	4/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H1HT0	Agency MBS	306,545	9/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H25U8	Agency MBS	853,913	10/1/2047	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H25H7	Agency MBS	762,941	10/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H24V7	Agency MBS	744,159	10/1/2047	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140GV3U7	Agency MBS	791,556	1/1/2048	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140H3R65	Agency MBS	896,824	3/1/2048	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140HHST3	Agency MBS	403,717	6/1/2048	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140HQDC6	Agency MBS	393,791	8/1/2048	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JHQN6	Agency MBS	465,365	9/1/2048	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JJDL0	Agency MBS	825,721	10/1/2048	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JK4H6	Agency MBS	624,283	11/1/2048	0.00%

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FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JKAB2	Agency MBS	351,964	11/1/2048	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140HPC62	Agency MBS	1,697,896	1/1/2049	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JKL87	Agency MBS	79,534	1/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JQWK5	Agency MBS	638,952	2/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JACP1	Agency MBS	2,163,852	2/1/2049	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JQ2R3	Agency MBS	852,121	3/1/2049	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JXZG6	Agency MBS	292,944	8/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140JQUW1	Agency MBS	1,041,738	8/1/2049	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140X43E4	Agency MBS	7,116,949	9/1/2049	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140K2V84	Agency MBS	760,278	10/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140K4CQ1	Agency MBS	170,913	11/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140K4B58	Agency MBS	467,102	11/1/2049	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140MN3M6	Agency MBS	5,904,842	7/1/2052	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140MWH66	Agency MBS	2,992,068	7/1/2052	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140QPSZ1	Agency MBS	8,920,615	7/1/2052	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140QPXV4	Agency MBS	4,934,932	8/1/2052	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140LXGN9	Agency MBS	2,994,560	8/1/2052	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F0526A5	Agency MBS	33,000,000	10/1/2052	0.21%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F0426A6	Agency MBS	70,000,000	10/1/2052	0.43%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F0506A9	Agency MBS	45,000,000	10/1/2052	0.29%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F0326A7	Agency MBS	18,000,000	10/1/2052	0.11%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F0306A1	Agency MBS	51,000,000	10/1/2052	0.29%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	01F0606A8	Agency MBS	3,000,000	10/1/2052	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXC59	Agency MBS	3,090,253	5/1/2056	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXDF6	Agency MBS	3,772,302	6/1/2056	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3140FXFM9	Agency MBS	6,103,146	1/1/2057	0.04%
FLAGSTAR MORTGAGE TRUST	33851TAD9	Agency MBS	13,162,662	11/25/2051	0.07%
FLAGSTAR MORTGAGE TRUST	33853HAB7	Agency MBS	10,056,709	12/30/2051	0.06%
FLAGSTAR MORTGAGE TRUST 2021-8INV	33852HAA0	Agency MBS	35,618,132	9/25/2051	0.19%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNB040932	Agency MBS	409,078	12/31/2023	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNA064990	Agency MBS	2,491	12/31/2029	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36202DJ85	Agency MBS	29	10/20/2030	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36201TQL4	Agency MBS	24,904	5/15/2033	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36296XUB8	Agency MBS	557,592	4/15/2039	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36230SAL8	Agency MBS	29,006	12/20/2040	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	38379E2W1	Agency MBS	231,331	5/20/2041	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36178WRV3	Agency MBS	199,401	11/15/2042	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36180DL62	Agency MBS	105,875	1/15/2043	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36181B4F4	Agency MBS	985,112	12/15/2043	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	GNA064131	Agency MBS	1,431	12/31/2043	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182D6V2	Agency MBS	512,511	5/15/2044	0.00%

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GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182D7A7	Agency MBS	649,763	5/15/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182RXH2	Agency MBS	170,092	6/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183B6Y9	Agency MBS	149,938	9/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182YUF4	Agency MBS	156,110	9/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36182NC76	Agency MBS	52,339	10/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183EZN5	Agency MBS	524,599	10/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183HRX5	Agency MBS	26,552	10/20/2044	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183XDK3	Agency MBS	115,339	1/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183RX40	Agency MBS	92,680	1/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36183JLC3	Agency MBS	97,598	2/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184FP44	Agency MBS	173,791	2/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184CDG7	Agency MBS	226,225	3/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36184DX24	Agency MBS	493,381	4/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A0R40	Agency MBS	672,501	8/15/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A8LN7	Agency MBS	337,982	8/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A9JG3	Agency MBS	142,018	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189CAJ9	Agency MBS	33,746	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A1GG3	Agency MBS	23,622	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189XMA9	Agency MBS	86,281	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A1GL2	Agency MBS	129,040	9/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617A9K48	Agency MBS	133,744	10/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36291FR67	Agency MBS	652,668	10/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189USX9	Agency MBS	508,013	11/20/2045	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189ECH7	Agency MBS	1,085,073	1/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36193EST8	Agency MBS	533,849	1/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189S5U5	Agency MBS	870,026	2/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36192SV64	Agency MBS	256,630	2/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36189S5L5	Agency MBS	452,125	3/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36179SGK7	Agency MBS	997,469	7/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36194GPR9	Agency MBS	965,525	8/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36194HHW5	Agency MBS	2,056,264	10/20/2046	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36196FZH0	Agency MBS	183,332	10/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36196BX81	Agency MBS	304,420	11/20/2046	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36196GE40	Agency MBS	2,748,123	2/20/2047	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36197LWP1	Agency MBS	3,880,116	5/20/2047	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AQG29	Agency MBS	490,067	6/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AW5H5	Agency MBS	1,687,521	7/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AQUS6	Agency MBS	101,189	7/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B8K49	Agency MBS	673,208	8/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B0TM7	Agency MBS	496,410	8/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AWZE9	Agency MBS	1,158,819	9/20/2047	0.01%

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Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B0XB6	Agency MBS	434,078	9/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617AUCA6	Agency MBS	88,198	10/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617B8GJ1	Agency MBS	1,477,168	10/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36197F2U6	Agency MBS	44,240	11/15/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	36197F2T9	Agency MBS	324,486	11/15/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BUS26	Agency MBS	528,532	11/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BUS59	Agency MBS	531,026	11/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BGQR4	Agency MBS	895,672	11/20/2047	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617ATK28	Agency MBS	282,502	11/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617ATK85	Agency MBS	342,989	11/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BUS67	Agency MBS	612,416	11/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BJUW2	Agency MBS	105,958	11/20/2047	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BTXB3	Agency MBS	846,439	1/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617G7FJ9	Agency MBS	1,064,009	1/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GCYW8	Agency MBS	615,125	2/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4X5	Agency MBS	705,988	2/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4W7	Agency MBS	655,275	2/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4Y3	Agency MBS	622,345	2/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BG4Z0	Agency MBS	604,721	2/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GQXB4	Agency MBS	775,514	4/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BRJM9	Agency MBS	1,083,922	4/20/2048	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GKPY6	Agency MBS	255,222	4/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617G0S27	Agency MBS	58,985	5/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617GQYF4	Agency MBS	415,605	5/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617G0SZ4	Agency MBS	108,450	5/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HFWU6	Agency MBS	98,323	9/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HF3C8	Agency MBS	703,332	10/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGBV5	Agency MBS	246,338	11/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJZ25	Agency MBS	291,806	12/20/2048	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGM68	Agency MBS	406,520	1/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617J7WM0	Agency MBS	462,172	1/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGM76	Agency MBS	121,484	1/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JCCC3	Agency MBS	676,056	1/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ2S4	Agency MBS	209,319	1/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617J16Q3	Agency MBS	959,288	2/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJVH6	Agency MBS	123,602	2/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617J4E47	Agency MBS	679,745	2/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HNPP8	Agency MBS	3,514,761	2/20/2049	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGTT1	Agency MBS	317,976	2/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617HGSK1	Agency MBS	797,108	2/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ4B9	Agency MBS	99,565	2/20/2049	0.00%

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Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ2R6	Agency MBS	181,536	2/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ4A1	Agency MBS	401,764	3/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JSE28	Agency MBS	100,075	3/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ4C7	Agency MBS	354,805	3/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ3Z7	Agency MBS	405,162	3/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JLLA7	Agency MBS	849,153	4/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JUUV1	Agency MBS	148,389	4/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JJ4U7	Agency MBS	274,668	4/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JSF43	Agency MBS	270,057	5/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JSDT0	Agency MBS	84,749	5/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JSDH6	Agency MBS	61,158	5/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617K4U70	Agency MBS	285,949	5/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617L9UV5	Agency MBS	241,602	6/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617KJW67	Agency MBS	136,552	6/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617BYLB5	Agency MBS	377,819	7/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LDUA2	Agency MBS	228,614	8/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LADV1	Agency MBS	159,185	8/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617L6VC2	Agency MBS	1,071,190	8/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JSVJ2	Agency MBS	1,113,115	8/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617KQAS7	Agency MBS	24,222	8/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LKT66	Agency MBS	42,296	9/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LMUZ7	Agency MBS	426,182	9/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LCDT2	Agency MBS	4,882,117	9/20/2049	0.03%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LSDS9	Agency MBS	623,084	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LEKS2	Agency MBS	732,427	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LSDU4	Agency MBS	274,995	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LEDJ0	Agency MBS	882,240	10/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LKWJ5	Agency MBS	28,924	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LNFQ2	Agency MBS	396,487	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LED43	Agency MBS	530,405	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LED50	Agency MBS	926,871	10/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617L6VZ1	Agency MBS	2,342,423	10/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LKWK2	Agency MBS	26,341	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LSDJ9	Agency MBS	287,120	10/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LEML5	Agency MBS	1,120,635	11/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LEQ98	Agency MBS	1,808,649	11/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617M1BJ9	Agency MBS	752,130	11/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617L6V73	Agency MBS	544,336	11/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LXV41	Agency MBS	1,636,433	11/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LUSW9	Agency MBS	622,903	11/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LCC48	Agency MBS	5,175,716	12/20/2049	0.03%

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GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617M1A50	Agency MBS	208,132	12/20/2049	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LCC55	Agency MBS	842,359	12/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LJPS6	Agency MBS	1,798,892	12/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617MBCM9	Agency MBS	982,424	12/20/2049	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LJP31	Agency MBS	3,031,377	12/20/2049	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LSP64	Agency MBS	1,150,057	1/20/2050	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LEVP6	Agency MBS	751,348	1/20/2050	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617JNM38	Agency MBS	741,852	1/20/2050	0.00%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617LXWJ7	Agency MBS	1,626,937	1/20/2050	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617M6ES5	Agency MBS	2,540,195	1/20/2050	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617M6EU0	Agency MBS	3,019,201	1/20/2050	0.02%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3617MDDF9	Agency MBS	2,430,476	2/20/2050	0.01%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3622ABZF2	Agency MBS	7,163,934	7/20/2052	0.05%
ONSLow BAY MORTGAGE LOAN TRUST	67117JAL1	Agency MBS	48,346,852	10/25/2051	0.30%
RITHM CAPITAL CORP	64831GAL9	Agency MBS	34,237,586	9/25/2051	0.21%
1SHARPE CAPITAL LLC	68257LAA8	Asset-backed securities	10,021,549	7/25/2024	0.07%
CARMAX AUTO OWNER TRUST	14315VAF9	Asset-backed securities	6,500,000	8/15/2025	0.04%
CARVANA AUTO RECEIVABLES TRUST	14687JAG4	Asset-backed securities	3,000,000	8/10/2027	0.02%
CREDIT SUISSE GROUP AG	61916TAF8	Asset-backed securities	16,500,000	3/30/2025	0.11%
FORD CREDIT AUTO OWNER TRUST	34532JAA2	Asset-backed securities	6,187,000	4/15/2033	0.04%
JPMORGAN CHASE & CO	46591HCD0	Asset-backed securities	8,196,420	2/26/2029	0.05%
NEWREZ WAREHOUSE SECURITIZATION TRUST 2021-1	65246PAA9	Asset-backed securities	22,264,000	5/25/2055	0.14%
PRODIGY FINANCE DESIGNATED ACTIVITY CO	742855AA7	Asset-backed securities	1,585,490	7/25/2051	0.01%
ROYAL BANK OF CANADA	380881FB3	Asset-backed securities	15,000,000	8/15/2028	0.09%
SECURITIZED TERM AUTO RECEIVABLES TRUST	81379MAC8	Asset-backed securities	1,144,489	3/25/2026	0.01%
STATION PLACE SECURITIZATION TRUST	85773LAB5	Asset-backed securities	21,891,000	5/29/2023	0.14%
TOWD POINT ASSET TRUST	89174UAA4	Asset-backed securities	376,418	1/25/2046	0.00%
1828 CLO LTD	282523AH2	Collateralized loan obligations	2,042,237	10/15/2031	0.01%
522 FUNDING CLO LTD	33833VAA3	Collateralized loan obligations	7,669,000	4/23/2034	0.05%
AB BSL CLO LTD	00037LAA8	Collateralized loan obligations	25,692,000	4/15/2034	0.16%
AGL CLO LTD	00119VAN9	Collateralized loan obligations	6,825,000	7/20/2034	0.04%
AGL CLO LTD	00120JAA1	Collateralized loan obligations	21,465,000	10/20/2034	0.14%
AGL CLO LTD	00120DAA4	Collateralized loan obligations	7,429,000	1/21/2035	0.05%
AGL STATIC CLO 18 LTD	00850BAA4	Collateralized loan obligations	6,500,000	4/21/2031	0.04%
AIG CLO	00141YAA3	Collateralized loan obligations	15,521,000	4/22/2034	0.10%
AIMCO CLO 14 LTD	00144GAC5	Collateralized loan obligations	14,467,000	4/20/2034	0.09%
ANCHORAGE CAPITAL CLO 19 LTD	03328JAA5	Collateralized loan obligations	10,000,000	10/15/2034	0.06%
APEX CREDIT CLO 2019-II LTD	03755CAQ7	Collateralized loan obligations	9,401,000	10/25/2032	0.06%
APIDOS CLO	03764DAH4	Collateralized loan obligations	7,914,000	4/15/2031	0.05%
APIDOS CLO	03768UAA7	Collateralized loan obligations	6,884,000	4/20/2034	0.04%
ARES CLO	04017WAC6	Collateralized loan obligations	5,750,000	10/15/2032	0.04%

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ARES CLO	04016DAS4	Collateralized loan obligations	18,935,000	4/15/2034	0.12%
ARES CLO	04019DAA0	Collateralized loan obligations	11,787,000	10/20/2034	0.08%
BLACK DIAMOND CLO LTD	09202VAY4	Collateralized loan obligations	2,411,993	4/24/2029	0.02%
BLACK DIAMOND CLO LTD	09204WAA2	Collateralized loan obligations	8,303,000	11/22/2034	0.05%
BLUEMOUNTAIN CLO XXXII LTD	09631EAA5	Collateralized loan obligations	7,237,000	10/15/2034	0.05%
CARLYLE GLOBAL MARKET STRATEGIES	14307PAC9	Collateralized loan obligations	3,767,000	4/30/2031	0.02%
CARLYLE GROUP INC/THE	14315LAA2	Collateralized loan obligations	16,377,142	7/27/2031	0.11%
CBAM LTD	12481QAC9	Collateralized loan obligations	4,500,000	4/17/2031	0.03%
CENT CLO	15137EBN2	Collateralized loan obligations	13,599,000	7/27/2030	0.09%
CENT CLO	197363AU8	Collateralized loan obligations	4,945,000	10/20/2034	0.03%
CIFC FUNDING LTD	G2164EAE0	Collateralized loan obligations	3,300,000	4/20/2032	0.02%
CROWN POINT CLO LTD	22846FAC2	Collateralized loan obligations	22,050,000	7/20/2034	0.14%
DRYDEN SENIOR LOAN FUND	26252NAN9	Collateralized loan obligations	4,150,000	5/15/2032	0.03%
ELEVATION CLO 2014-2 LTD	28622QAB7	Collateralized loan obligations	16,169,477	10/15/2029	0.11%
ELMWOOD CLO	29003BAL5	Collateralized loan obligations	12,521,000	10/20/2034	0.08%
ELMWOOD CLO	29003JAC8	Collateralized loan obligations	5,200,000	4/22/2035	0.03%
ELMWOOD CLO VII LTD	29002QAA7	Collateralized loan obligations	12,500,000	1/17/2034	0.08%
GALAXY XXII CLO LTD	36320TAV5	Collateralized loan obligations	4,162,000	4/16/2034	0.03%
GOLDENTREE LOAN MANAGEMENT US CLO 1 LTD	38136FBG7	Collateralized loan obligations	8,252,000	4/20/2034	0.05%
GREYWOLF CLO LTD	39809CAN4	Collateralized loan obligations	10,000,000	4/15/2033	0.06%
GULF STREAM MERIDIAN 4 LTD	402562AA0	Collateralized loan obligations	19,942,000	7/15/2034	0.13%
HALSEY POINT CLO LTD	406375AA3	Collateralized loan obligations	5,893,000	1/20/2033	0.04%
ICG US CLO LTD	44931AAL3	Collateralized loan obligations	4,100,000	10/19/2028	0.03%
JAMESTOWN CLO XII LTD	47047JAA2	Collateralized loan obligations	5,000,000	4/20/2032	0.03%
KAYNE CLO 6 LTD	48661NAA6	Collateralized loan obligations	13,180,000	1/20/2033	0.08%
LOGAN CLO I LTD	540543AA3	Collateralized loan obligations	25,851,000	7/20/2034	0.16%
MAGNETITE CLO LTD	55954YAJ4	Collateralized loan obligations	7,775,000	7/25/2034	0.05%
MARATHON CLO XIII LTD	56579AAS9	Collateralized loan obligations	5,439,000	4/15/2032	0.04%
NASSAU 2019-I LTD	63171NAJ9	Collateralized loan obligations	9,366,000	4/15/2031	0.06%
NASSAU 2020-I LTD	631715AW9	Collateralized loan obligations	4,367,000	1/15/2035	0.03%
NEUBERGER BERMAN CLO LTD	64132YAQ5	Collateralized loan obligations	4,842,000	1/20/2035	0.03%
OCP CLO 2020-19 LTD	670881AM3	Collateralized loan obligations	16,967,000	10/20/2034	0.11%
OCP CLO LTD	670898AC9	Collateralized loan obligations	5,650,000	1/17/2032	0.04%
OCTAGON INVESTMENT PARTNERS 29 LTD	67591JAL6	Collateralized loan obligations	6,634,000	1/24/2033	0.04%
OCTAGON INVESTMENT PARTNERS 54	67577FAA6	Collateralized loan obligations	13,413,000	7/15/2034	0.09%
OCTAGON INVESTMENT PARTNERS LTD	67577LAJ4	Collateralized loan obligations	10,917,000	10/15/2034	0.07%
OCTAGON INVESTMENT PARTNERS LTD	67577UAJ4	Collateralized loan obligations	12,643,000	10/20/2034	0.08%
OZLM LTD	67108WBE8	Collateralized loan obligations	9,586,857	7/17/2029	0.06%
OZLM LTD	67112GAA6	Collateralized loan obligations	7,566,000	4/15/2031	0.05%
PALMER SQUARE CLO LTD	69701XAA2	Collateralized loan obligations	5,433,000	7/15/2034	0.03%
PALMER SQUARE CLO LTD	69700GAJ1	Collateralized loan obligations	16,067,000	11/14/2034	0.10%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
PALMER SQUARE LOAN FUNDING LTD	69701NAA4	Collateralized loan obligations	17,400,000	10/15/2030	0.11%
PARALLEL 2021-2 LTD	69916KAA1	Collateralized loan obligations	14,315,000	10/20/2034	0.09%
PARK AVENUE INSTITUTIONAL ADVISERS CLO LTD 2018-1	70016RAL9	Collateralized loan obligations	6,600,000	10/20/2031	0.04%
REGATTA FUNDING LTD	75888RAC3	Collateralized loan obligations	7,465,000	10/25/2031	0.05%
REGATTA FUNDING LTD	75884YAA6	Collateralized loan obligations	8,604,000	10/15/2034	0.05%
REGATTA FUNDING LTD	75889FAC8	Collateralized loan obligations	16,873,000	1/20/2035	0.11%
ROCKFORD TOWER CLO 2021-1 LTD	77341KAA9	Collateralized loan obligations	11,538,000	7/20/2034	0.07%
SHACKLETON CLO LTD	81882HAA3	Collateralized loan obligations	5,350,000	4/13/2031	0.03%
SIGNAL PEAK CLO LLC	56845NAA8	Collateralized loan obligations	3,495,000	4/20/2033	0.02%
SOUND POINT CLO LTD	83609TAA5	Collateralized loan obligations	5,000,000	1/21/2031	0.03%
SOUND POINT CLO LTD	83613HAA5	Collateralized loan obligations	9,000,000	10/26/2031	0.06%
SOUND POINT CLO LTD	83614BAQ2	Collateralized loan obligations	23,817,000	7/15/2034	0.15%
SOUND POINT CLO LTD	83614XAQ4	Collateralized loan obligations	19,878,000	7/20/2034	0.12%
TRINITAS CLO LTD	89642FAA1	Collateralized loan obligations	15,970,000	10/23/2033	0.10%
VENTURE CDO LTD	92330YAN3	Collateralized loan obligations	6,668,000	7/15/2031	0.04%
ZAIS CLO 13 LTD	98876NAA2	Collateralized loan obligations	19,121,000	7/15/2032	0.12%
ARBOR REALTY TRUST INC	03881BAW3	Commercial MBS	192,012,916	5/15/2053	0.07%
AREIT TRUST	00217LAA0	Commercial MBS	691,861	9/14/2036	0.00%
AREIT TRUST	04002VAG6	Commercial MBS	5,238,000	1/16/2037	0.03%
AREIT TRUST	04002VAC5	Commercial MBS	8,500,000	1/16/2037	0.06%
ARES COMMERCIAL REAL ESTATE CORP	00489TAA4	Commercial MBS	8,724,745	12/18/2037	0.06%
BANK OF AMERICA CORP	06054MAK9	Commercial MBS	6,003,000	7/15/2049	0.04%
BANK-2017	06650AAF4	Commercial MBS	67,729,658	11/15/2050	0.01%
BANK-2017	06540RAJ3	Commercial MBS	4,200,000	11/15/2054	0.02%
BANK-2018	06035RBH8	Commercial MBS	173,907,073	9/15/2060	0.03%
BANK-2018	06539LBC3	Commercial MBS	133,607,654	8/15/2061	0.02%
BANK-2018	06036FBD2	Commercial MBS	306,655,556	11/15/2061	0.04%
BANK-2019	06540WBH5	Commercial MBS	69,207,059	8/15/2061	0.02%
BANK-2019	06540AAE1	Commercial MBS	264,866,904	9/15/2062	0.08%
BANK-2020	06541UCB0	Commercial MBS	128,072,588	12/15/2053	0.06%
BBCMS TRUST	05492TAE0	Commercial MBS	132,697,059	2/15/2053	0.05%
BBCMS TRUST	05552ABF4	Commercial MBS	6,542,000	10/15/2053	0.03%
BBCMS TRUST	05493EAZ5	Commercial MBS	80,659,571	2/15/2054	0.05%
BENCHMARK MORTGAGE TRUST	08162PBB6	Commercial MBS	19,010,000	1/15/2051	0.10%
BENCHMARK MORTGAGE TRUST	08161BBC6	Commercial MBS	17,920,000	4/10/2051	0.10%
BENCHMARK MORTGAGE TRUST	08161HAG5	Commercial MBS	154,818,869	7/15/2051	0.02%
BENCHMARK MORTGAGE TRUST	08162CAB6	Commercial MBS	2,944,685	10/10/2051	0.02%
BXMT LTD	05609GAA6	Commercial MBS	16,971,000	5/15/2038	0.11%
CANTOR COMMERCIAL REAL ESTATE LENDING LP	12529TAZ6	Commercial MBS	352,279,387	1/15/2053	0.08%
CFCRE COMMERCIAL MORTGAGE TRUST	12532CBC8	Commercial MBS	3,346,000	6/15/2050	0.02%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17318UAG9	Commercial MBS	12,652,801	9/10/2045	0.08%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CITIGROUP COMMERCIAL MORTGAGE TRUST	17321JAF1	Commercial MBS	3,632,000	9/10/2046	0.02%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17321RAL0	Commercial MBS	2,726,000	11/10/2046	0.02%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17322AAH5	Commercial MBS	2,101,000	3/10/2047	0.01%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17322AAM4	Commercial MBS	6,431,563	3/10/2047	0.04%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17323CAM9	Commercial MBS	9,567,698	2/10/2048	0.06%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17323CAK3	Commercial MBS	9,360,000	2/10/2048	0.06%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17325GAJ5	Commercial MBS	139,232,056	11/15/2049	0.03%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17326CBC7	Commercial MBS	6,350,000	8/15/2050	0.04%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17326FAF4	Commercial MBS	55,864,448	10/12/2050	0.01%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17291DAG8	Commercial MBS	4,385,000	6/10/2051	0.03%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17291DAH6	Commercial MBS	5,924,000	6/10/2051	0.03%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17328HBF7	Commercial MBS	118,114,019	11/10/2052	0.03%
CITIGROUP COMMERCIAL MORTGAGE TRUST	17328CAG7	Commercial MBS	7,578,000	12/15/2072	0.04%
CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGE TRUST	12515DAU8	Commercial MBS	4,318,000	5/10/2050	0.02%
CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGE TRUST	12515HBD6	Commercial MBS	9,740,000	8/15/2050	0.06%
CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGE TRUST	125039AJ6	Commercial MBS	6,616,116	11/13/2050	0.04%
CMBX.NA.A	99KH549G6	Commercial MBS	1,738,208	5/11/2063	0.01%
CMBX.NA.A	99NA789W2	Commercial MBS	-1,788,500	5/11/2063	-0.01%
CMBX.NA.A	99NC679L5	Commercial MBS	-8,474,787	5/11/2063	-0.05%
CMBX.NA.A	99NA789R3	Commercial MBS	-2,966,584	5/11/2063	-0.02%
CMBX.NA.A	99NA789S1	Commercial MBS	-1,382,394	5/11/2063	-0.01%
CMBX.NA.A	99KH549C5	Commercial MBS	1,171,169	5/11/2063	0.01%
CMBX.NA.A	99KM679R3	Commercial MBS	1,020,922	5/11/2063	0.01%
CMBX.NA.A	99KM679L6	Commercial MBS	1,346,561	5/11/2063	0.01%
CMBX.NA.A	99KM679H5	Commercial MBS	3,621,005	5/11/2063	0.02%
CMBX.NA.A	99KM679I3	Commercial MBS	3,493,390	5/11/2063	0.02%
CMBX.NA.A	99KM679K8	Commercial MBS	4,610,495	5/11/2063	0.03%
CMBX.NA.A	99KM679N2	Commercial MBS	1,090,702	5/11/2063	0.01%
CMBX.NA.A	99KM679P7	Commercial MBS	2,622,714	5/11/2063	0.02%
CMBX.NA.A	99KM679O0	Commercial MBS	5,244,800	5/11/2063	0.03%
CMBX.NA.A	99ND689A5	Commercial MBS	-2,088,993	5/11/2063	-0.01%
CMBX.NA.A	99MZ519E5	Commercial MBS	-303,008	5/11/2063	0.00%
CMBX.NA.A	99MU779O9	Commercial MBS	-1,683,516	5/11/2063	-0.01%
CMBX.NA.A	99NA789B8	Commercial MBS	-2,959,669	5/11/2063	-0.02%
CMBX.NA.A	99NK039O6	Commercial MBS	-1,333,988	5/11/2063	-0.01%
CMBX.NA.A	99NK039H1	Commercial MBS	-106,241	5/11/2063	0.00%
CMBX.NA.A	99NK039I9	Commercial MBS	-316,209	5/11/2063	0.00%
CMBX.NA.A	99NK019K8	Commercial MBS	-717,286	5/11/2063	0.00%
CMBX.NA.A	99NK019L6	Commercial MBS	-717,286	5/11/2063	0.00%
CMBX.NA.A	99NK039P3	Commercial MBS	-1,587,333	5/11/2063	-0.01%
CMBX.NA.A	99NA789Q5	Commercial MBS	-135,788	5/11/2063	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CMBX.NA.A	99JZ379X6	Commercial MBS	12,573	5/11/2063	0.00%
CMBX.NA.A	99MU779P6	Commercial MBS	-1,257	5/11/2063	0.00%
CMBX.NA.A	99MF939Q4	Commercial MBS	1,180,599	5/11/2063	0.01%
CMBX.NA.A	99KM679T9	Commercial MBS	-658,822	5/11/2063	0.00%
CMBX.NA.A	99NF679J3	Commercial MBS	3,056,000	11/18/2064	0.02%
CMBX.NA.A	99NK019F9	Commercial MBS	9,878,000	11/18/2064	0.06%
CMBX.NA.A	99KG349I6	Commercial MBS	14,224,000	11/18/2064	0.08%
CMBX.NA.A	99KG349J4	Commercial MBS	9,483,000	11/18/2064	0.06%
CMBX.NA.A	99KG349K1	Commercial MBS	4,741,000	11/18/2064	0.03%
CMBX.NA.A	99NF949H1	Commercial MBS	936,000	11/18/2064	0.01%
CMBX.NA.A	99NK019J1	Commercial MBS	5,000,000	11/18/2064	0.03%
CMBX.NA.A	99ND219K2	Commercial MBS	9,934,000	12/16/2072	0.06%
CMBX.NA.A	99ND219L0	Commercial MBS	4,967,000	12/16/2072	0.03%
CMBX.NA.A	99JW299O0	Commercial MBS	10,000,000	12/16/2072	0.06%
CMBX.NA.A	99NF679D6	Commercial MBS	4,883,000	12/16/2072	0.03%
CMBX.NA.A	99KO129S3	Commercial MBS	3,224,000	12/16/2072	0.02%
CMBX.NA.A	99MU779Y7	Commercial MBS	6,729,000	12/16/2072	0.04%
CMBX.NA.A	99NA789J1	Commercial MBS	7,500,000	12/16/2072	0.05%
CMBX.NA.A	99MC659N6	Commercial MBS	1,807,000	12/16/2072	0.01%
CMBX.NA.A	99ND219E6	Commercial MBS	2,172,000	12/16/2072	0.01%
CMBX.NA.A	99NA789O0	Commercial MBS	5,750,000	12/16/2072	0.03%
CMBX.NA.A	99NA789P7	Commercial MBS	6,819,000	12/16/2072	0.04%
CMBX.NA.A	99ND219M8	Commercial MBS	6,789,000	12/16/2072	0.04%
CMBX.NA.A	99ND219H9	Commercial MBS	6,435,000	12/16/2072	0.04%
CMBX.NA.A	99NF679P9	Commercial MBS	2,083,000	12/16/2072	0.01%
CMBX.NA.A	99MW909E0	Commercial MBS	6,657,000	12/16/2072	0.04%
CMBX.NA.A	99MW909P5	Commercial MBS	3,742,000	12/16/2072	0.02%
CMBX.NA.A	99MU779N1	Commercial MBS	5,353,000	12/16/2072	0.03%
CMBX.NA.A	99MZ799Q9	Commercial MBS	730,000	12/16/2072	0.00%
CMBX.NA.BBB-	99KC799U3	Commercial MBS	-3,926,000	11/18/2054	-0.02%
CMBX.NA.BBB-	99KH549L5	Commercial MBS	-2,415,000	11/18/2054	-0.01%
CMBX.NA.BBB-	99MU779V3	Commercial MBS	1,581,000	11/18/2054	0.01%
CMBX.NA.BBB-	99MC659O4	Commercial MBS	-9,891,000	11/18/2054	-0.05%
CMBX.NA.BBB-	99MC659P1	Commercial MBS	-2,117,000	11/18/2054	-0.01%
CMBX.NA.BBB-	99MC659Q9	Commercial MBS	-3,865,000	11/18/2054	-0.02%
CMBX.NA.BBB-	99NK019D4	Commercial MBS	8,398,000	11/18/2054	0.05%
CMBX.NA.BBB-	99MQ319A5	Commercial MBS	361,000	11/17/2059	0.00%
CMBX.NA.BBB-	99KP499I4	Commercial MBS	-1,857,000	11/17/2059	-0.01%
CMBX.NA.BBB-	99KG349C9	Commercial MBS	-374,000	11/17/2059	0.00%
CMBX.NA.BBB-	99KN669I3	Commercial MBS	-1,488,000	11/17/2059	-0.01%
CMBX.NA.BBB-	99KP499J2	Commercial MBS	-1,639,000	11/17/2059	-0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CMBX.NA.BBB-	99MC659G1	Commercial MBS	1,148,000	11/17/2059	0.01%
CMBX.NA.BBB-	99MC659R7	Commercial MBS	3,865,000	11/17/2059	0.02%
CMBX.NA.BBB-	99LA999X8	Commercial MBS	-16,000	11/17/2059	0.00%
CMBX.NA.BBB-	99NK019G7	Commercial MBS	1,709,000	8/17/2061	0.01%
CMBX.NA.BBB-	99KH549B7	Commercial MBS	-409,000	8/17/2061	0.00%
CMBX.NA.BBB-	99KG819I7	Commercial MBS	-149,000	8/17/2061	0.00%
CMBX.NA.BBB-	99KH549E1	Commercial MBS	-3,158,000	8/17/2061	-0.02%
CMBX.NA.BBB-	99KH549X9	Commercial MBS	-353,000	8/17/2061	0.00%
CMBX.NA.BBB-	99KH549Y7	Commercial MBS	-883,000	8/17/2061	0.00%
CMBX.NA.BBB-	99KM469Q9	Commercial MBS	-819,000	8/17/2061	0.00%
CMBX.NA.BBB-	99KM469R7	Commercial MBS	-819,000	8/17/2061	0.00%
CMBX.NA.BBB-	99KM469S5	Commercial MBS	-1,637,000	8/17/2061	-0.01%
CMBX.NA.BBB-	99MU779W1	Commercial MBS	-3,722,000	8/17/2061	-0.02%
CMBX.NA.BBB-	99MD279T1	Commercial MBS	-2,907,000	8/17/2061	-0.02%
CMBX.NA.BBB-	99MC659F3	Commercial MBS	-831,000	8/17/2061	0.00%
CMBX.NA.BBB-	99KN669C6	Commercial MBS	-2,458,000	8/17/2061	-0.01%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12624QAT0	Commercial MBS	3,605,000	10/15/2045	0.02%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12623SAJ9	Commercial MBS	3,906,000	12/10/2045	0.03%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12624XAM0	Commercial MBS	12,200,000	3/10/2046	0.08%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12625KAE5	Commercial MBS	3,048,000	6/10/2046	0.02%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12626GAP8	Commercial MBS	11,531,000	8/10/2046	0.07%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12626GAR4	Commercial MBS	15,029,180	8/10/2046	0.10%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12630DBB9	Commercial MBS	3,760,500	2/10/2047	0.02%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12630DAV6	Commercial MBS	356,991	2/10/2047	0.00%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12591RAE0	Commercial MBS	15,007,000	2/10/2047	0.10%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12591TAH9	Commercial MBS	12,058,350	4/10/2047	0.08%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12591VAK7	Commercial MBS	5,567,000	4/10/2047	0.03%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12591YBF1	Commercial MBS	8,192,000	6/10/2047	0.05%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12591YBH7	Commercial MBS	17,177,000	6/10/2047	0.11%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12592GBG7	Commercial MBS	18,506,000	8/10/2047	0.12%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12592GBE2	Commercial MBS	69,014,197	8/10/2047	0.01%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12592KBE3	Commercial MBS	7,655,000	9/10/2047	0.05%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12592MBN9	Commercial MBS	3,092,000	10/10/2047	0.02%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12629NAH8	Commercial MBS	14,320,000	2/10/2048	0.09%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	200474BH6	Commercial MBS	8,611,000	2/10/2048	0.05%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12592XBG0	Commercial MBS	5,800,000	3/10/2048	0.04%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12593FBH6	Commercial MBS	12,300,000	7/10/2048	0.07%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12593FBG8	Commercial MBS	13,759,000	7/10/2048	0.09%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12594MBF4	Commercial MBS	8,052,000	10/10/2049	0.05%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12626LBN1	Commercial MBS	12,229,000	8/10/2050	0.08%
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12595VAF4	Commercial MBS	16,500,000	5/10/2051	0.10%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES	12655TBN8	Commercial MBS	207,769,867	8/15/2057	0.04%
CSAIL COMMERCIAL MORTGAGE TRUST	126281BE3	Commercial MBS	18,683,000	4/15/2050	0.11%
CSAIL COMMERCIAL MORTGAGE TRUST	12595BAF8	Commercial MBS	53,091,874	6/15/2050	0.01%
CSAIL COMMERCIAL MORTGAGE TRUST	22945DAQ6	Commercial MBS	16,805,000	3/15/2052	0.10%
CSAIL COMMERCIAL MORTGAGE TRUST	22945DAL7	Commercial MBS	37,382,809	3/15/2052	0.01%
CSAIL COMMERCIAL MORTGAGE TRUST	12596WAJ3	Commercial MBS	12,868,000	6/15/2052	0.07%
CSAIL COMMERCIAL MORTGAGE TRUST	12597BAY5	Commercial MBS	29,313,000	9/15/2052	0.16%
CSAIL COMMERCIAL MORTGAGE TRUST	12597BAZ2	Commercial MBS	16,920,000	9/15/2052	0.12%
CSAIL COMMERCIAL MORTGAGE TRUST	12597BBA6	Commercial MBS	16,785,000	9/15/2052	0.09%
CSAIL COMMERCIAL MORTGAGE TRUST	12597NAU7	Commercial MBS	127,359,153	3/15/2053	0.05%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137BQYV3	Commercial MBS	162,839,305	5/25/2026	0.04%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FQ3Q4	Commercial MBS	70,560,800	6/25/2026	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FQK93	Commercial MBS	73,633,607	9/25/2026	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FQXL2	Commercial MBS	48,824,286	10/25/2026	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FCJM7	Commercial MBS	117,185,185	11/25/2027	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FCLF9	Commercial MBS	307,607,180	11/25/2027	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FKUR5	Commercial MBS	112,675,297	12/25/2028	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FQ3H4	Commercial MBS	149,127,563	9/25/2029	0.04%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FTBP1	Commercial MBS	48,945,460	3/25/2030	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FTBR7	Commercial MBS	55,774,000	3/25/2030	0.04%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FUZX5	Commercial MBS	50,065,804	5/25/2030	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FUZE7	Commercial MBS	60,908,080	5/25/2030	0.04%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FV5S7	Commercial MBS	41,410,000	6/25/2030	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FWHV5	Commercial MBS	83,331,615	7/25/2030	0.05%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FXYX0	Commercial MBS	257,332,086	1/25/2031	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137FYUL8	Commercial MBS	271,431,035	3/25/2031	0.06%
FREMF MORTGAGE TRUST	35708QAQ6	Commercial MBS	246,829,413	6/25/2027	0.01%
FREMF MORTGAGE TRUST	30293HAA3	Commercial MBS	792,551,615	8/25/2048	0.01%
FREMF MORTGAGE TRUST	30297HAU5	Commercial MBS	1,026,675,761	9/25/2051	0.03%
GOLDMAN SACHS GROUP INC/THE	36192PAG1	Commercial MBS	7,048,000	11/10/2045	0.05%
GOLDMAN SACHS GROUP INC/THE	36197XAQ7	Commercial MBS	5,442,000	6/10/2046	0.03%
GOLDMAN SACHS GROUP INC/THE	36198FAP7	Commercial MBS	5,269,000	8/10/2046	0.03%
GOLDMAN SACHS GROUP INC/THE	36252RAZ2	Commercial MBS	16,865,000	1/10/2047	0.11%
GOLDMAN SACHS GROUP INC/THE	36253BAY9	Commercial MBS	3,093,000	6/10/2047	0.02%
GOLDMAN SACHS GROUP INC/THE	36253BAZ6	Commercial MBS	5,336,000	6/10/2047	0.03%
GOLDMAN SACHS GROUP INC/THE	36251FBD7	Commercial MBS	11,310,000	2/10/2048	0.07%
GOLDMAN SACHS GROUP INC/THE	36250PAJ4	Commercial MBS	14,711,000	7/10/2048	0.09%
GOLDMAN SACHS GROUP INC/THE	36252TAY1	Commercial MBS	13,520,000	5/10/2049	0.08%
GOLDMAN SACHS GROUP INC/THE	36251XAW7	Commercial MBS	6,861,000	11/10/2049	0.04%
GOLDMAN SACHS GROUP INC/THE	36257HBV7	Commercial MBS	5,964,000	7/10/2052	0.03%
GOLDMAN SACHS GROUP INC/THE	36261PAX0	Commercial MBS	5,000,000	11/10/2052	0.03%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GOLDMAN SACHS GROUP INC/THE	36264KBB5	Commercial MBS	10,000,000	12/12/2053	0.05%
GS MORTGAGE SECURITIES CORP II	36192CAL9	Commercial MBS	11,912,000	2/10/2046	0.08%
GS MORTGAGE SECURITIES CORP II	36192CAH8	Commercial MBS	13,458,303	2/10/2046	0.09%
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES	46639YAU1	Commercial MBS	12,957,000	4/15/2046	0.08%
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES	46641BAD5	Commercial MBS	3,718,000	12/15/2046	0.02%
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES	46642CBP4	Commercial MBS	12,388,000	7/15/2047	0.08%
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES	46639EAK7	Commercial MBS	13,000,000	12/15/2047	0.09%
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES	48128YBC4	Commercial MBS	10,598,000	3/10/2052	0.06%
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES	46591EAV9	Commercial MBS	4,538,000	6/13/2052	0.03%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46639NAW1	Commercial MBS	2,467,000	7/15/2045	0.02%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46639NAV3	Commercial MBS	6,814,000	7/15/2045	0.04%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46640NAL2	Commercial MBS	7,105,000	11/15/2045	0.05%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46640LAH5	Commercial MBS	14,858,000	8/15/2046	0.10%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46641JBA3	Commercial MBS	15,640,748	2/15/2047	0.10%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46641WBB2	Commercial MBS	12,118,000	4/15/2047	0.08%
JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST	46642NBH8	Commercial MBS	10,040,000	9/15/2047	0.06%
JPMDB COMMERCIAL MORTGAGE SECURITIES TRUST	46590LAY8	Commercial MBS	7,000,000	6/15/2049	0.04%
JPMDB COMMERCIAL MORTGAGE SECURITIES TRUST	46648KBA3	Commercial MBS	20,445,000	10/15/2050	0.12%
JPMDB COMMERCIAL MORTGAGE SECURITIES TRUST	48129RBC8	Commercial MBS	101,298,230	11/13/2052	0.03%
LADDER CAPITAL COMMERCIAL MORTGAGE SECURITIES LLC	50190DAW6	Commercial MBS	8,000,000	7/12/2050	0.05%
MORGAN STANLEY	61691EBB0	Commercial MBS	43,044,972	12/15/2049	0.01%
MORGAN STANLEY	61691EBD6	Commercial MBS	4,277,000	12/15/2049	0.02%
MORGAN STANLEY	61691EBE4	Commercial MBS	3,756,000	12/15/2049	0.02%
MORGAN STANLEY	61691JAY0	Commercial MBS	6,637,000	6/15/2050	0.04%
MORGAN STANLEY	61691NAK1	Commercial MBS	8,050,000	12/15/2050	0.05%
MORGAN STANLEY	61767YBA7	Commercial MBS	49,681,611	7/15/2051	0.01%
MORGAN STANLEY	61691QAF5	Commercial MBS	109,049,034	10/15/2051	0.02%
MORGAN STANLEY	61691RAF3	Commercial MBS	73,584,878	12/15/2051	0.02%
MORGAN STANLEY	61768HAX4	Commercial MBS	28,758,329	3/15/2052	0.01%
MORGAN STANLEY	61769JBE0	Commercial MBS	7,557,000	6/15/2052	0.04%
MORGAN STANLEY	61771MAX8	Commercial MBS	61,815,927	7/15/2052	0.03%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61761AAG3	Commercial MBS	4,750,000	8/15/2045	0.03%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61762DAY7	Commercial MBS	8,635,000	5/15/2046	0.06%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61762DAG6	Commercial MBS	7,407,000	5/15/2046	0.04%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61762MBY6	Commercial MBS	17,440,452	7/15/2046	0.12%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763BAX2	Commercial MBS	9,949,000	11/15/2046	0.07%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763KBF0	Commercial MBS	5,238,000	4/15/2047	0.03%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763MAH3	Commercial MBS	4,541,000	6/15/2047	0.03%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763UBC5	Commercial MBS	1,365,000	8/15/2047	0.01%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763UAZ5	Commercial MBS	6,100,000	8/15/2047	0.04%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763XAL0	Commercial MBS	7,619,333	10/15/2047	0.05%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61763XAJ5	Commercial MBS	4,114,000	10/15/2047	0.03%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61764PBZ4	Commercial MBS	19,690,000	12/15/2047	0.12%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61764RBJ6	Commercial MBS	4,160,000	2/15/2048	0.03%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61761QAH6	Commercial MBS	4,801,000	12/15/2048	0.03%
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST	61766RBD7	Commercial MBS	8,273,000	11/15/2049	0.05%
PFP III LTD	69346WAC1	Commercial MBS	1,129,927	4/14/2037	0.01%
PFP III LTD	69357XAE1	Commercial MBS	5,000,000	8/9/2037	0.03%
PFP III LTD	69357XAA9	Commercial MBS	12,641,220	8/9/2037	0.08%
PFP III LTD	69357XAC5	Commercial MBS	7,427,000	8/9/2037	0.05%
PFP III LTD	69357XAG6	Commercial MBS	5,605,000	8/9/2037	0.03%
READY CAPITAL CORP	75575JAA3	Commercial MBS	11,893,630	2/25/2035	0.08%
READY CAPITAL CORP	75575WAA4	Commercial MBS	7,905,903	11/25/2036	0.05%
READY CAPITAL CORP	75574EAA5	Commercial MBS	20,362,703	6/25/2037	0.13%
READY CAPITAL CORP	75574YAA1	Commercial MBS	8,454,893	4/25/2038	0.05%
RREF 2012 LT1 LLC	76243NAA4	Commercial MBS	19,488,000	1/19/2037	0.13%
SHELTER GROWTH CRE ISSUER LTD	822866AC3	Commercial MBS	10,000,000	9/15/2036	0.06%
SHELTER GROWTH CRE ISSUER LTD	822866AA7	Commercial MBS	7,670,891	9/15/2036	0.05%
UBS COMMERCIAL MORTGAGE TRUST	90276RBH0	Commercial MBS	7,790,000	10/15/2050	0.05%
UBS COMMERCIAL MORTGAGE TRUST	90276TAL8	Commercial MBS	9,595,000	11/15/2050	0.06%
UBS COMMERCIAL MORTGAGE TRUST	90276WAW7	Commercial MBS	8,001,000	12/15/2050	0.05%
UBS COMMERCIAL MORTGAGE TRUST	90276VAF6	Commercial MBS	113,662,347	2/15/2051	0.02%
UBS COMMERCIAL MORTGAGE TRUST	90291JBA4	Commercial MBS	2,840,000	3/15/2051	0.02%
UBS COMMERCIAL MORTGAGE TRUST	90353KBB4	Commercial MBS	4,383,000	10/15/2051	0.03%
UBS COMMERCIAL MORTGAGE TRUST	90278MBB2	Commercial MBS	30,041,920	10/15/2052	0.01%
UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST	90270RAG9	Commercial MBS	12,789,000	12/10/2045	0.08%
UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST	05550MAV6	Commercial MBS	87,106,401	5/15/2052	0.04%
UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST	07335CAJ3	Commercial MBS	6,004,000	8/15/2052	0.03%
UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST	05492JBA9	Commercial MBS	56,940,937	11/15/2052	0.02%
UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST	90269CAD2	Commercial MBS	514,294	5/10/2063	0.00%
VMC FINANCE 2018-FL1 LLC	91835RAA8	Commercial MBS	13,661,659	6/16/2036	0.09%
VMC FINANCE 2018-FL1 LLC	91835RAC4	Commercial MBS	4,354,000	6/16/2036	0.03%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94988QAN1	Commercial MBS	10,573,000	7/15/2046	0.07%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94989AAZ8	Commercial MBS	10,364,000	12/15/2047	0.07%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94989JBF2	Commercial MBS	6,313,000	5/15/2048	0.04%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94989KAY9	Commercial MBS	190,151,637	6/15/2048	0.02%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94989KBA0	Commercial MBS	1,500,000	6/15/2048	0.01%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94989KBB8	Commercial MBS	6,148,000	6/15/2048	0.04%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95000GBD5	Commercial MBS	5,250,000	8/15/2049	0.03%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001ABE5	Commercial MBS	37,528,971	11/15/2050	0.01%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001JAY3	Commercial MBS	117,672,616	5/15/2051	0.02%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001RAY5	Commercial MBS	54,137,085	1/15/2052	0.02%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001WBE7	Commercial MBS	4,333,000	3/15/2052	0.03%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001WBF4	Commercial MBS	4,128,000	3/15/2052	0.02%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001WBG2	Commercial MBS	12,748,000	3/15/2052	0.07%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001XBC9	Commercial MBS	4,500,000	5/15/2052	0.03%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001XBD7	Commercial MBS	8,722,000	5/15/2052	0.05%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001VAZ3	Commercial MBS	5,428,000	6/15/2052	0.03%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001YAF1	Commercial MBS	67,917,288	12/15/2052	0.02%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95002EBF3	Commercial MBS	66,667,424	2/15/2053	0.03%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95002EBE6	Commercial MBS	5,191,000	2/15/2053	0.03%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95002RBA5	Commercial MBS	6,000,000	6/15/2053	0.03%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95002XBH7	Commercial MBS	139,314,323	8/15/2053	0.10%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	94989NBL0	Commercial MBS	8,100,000	9/15/2058	0.05%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95000CBH5	Commercial MBS	8,662,000	1/15/2059	0.05%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95000LBF9	Commercial MBS	7,754,000	3/15/2059	0.05%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001FAZ8	Commercial MBS	4,992,000	1/15/2060	0.03%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95001FBD6	Commercial MBS	10,124,000	1/15/2060	0.06%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95002DBK4	Commercial MBS	248,809,971	9/15/2061	0.05%
WELLS FARGO COMMERCIAL MORTGAGE TRUST	95002DBU2	Commercial MBS	4,978,000	9/15/2061	0.03%
WF-RBS COMMERCIAL MORTGAGE TRUST	92936CAU3	Commercial MBS	4,742,480	6/15/2044	0.03%
WF-RBS COMMERCIAL MORTGAGE TRUST	92937EAF1	Commercial MBS	12,079,000	3/15/2045	0.08%
WF-RBS COMMERCIAL MORTGAGE TRUST	92930RAD4	Commercial MBS	3,071,070	11/15/2045	0.02%
WF-RBS COMMERCIAL MORTGAGE TRUST	92890NAW9	Commercial MBS	6,692,000	12/15/2045	0.04%
WF-RBS COMMERCIAL MORTGAGE TRUST	92890PAG9	Commercial MBS	5,523,702	6/15/2046	0.04%
WF-RBS COMMERCIAL MORTGAGE TRUST	96221TAL1	Commercial MBS	8,487,000	3/15/2047	0.05%
WF-RBS COMMERCIAL MORTGAGE TRUST	92938VAU9	Commercial MBS	1,914,000	3/15/2047	0.01%
WF-RBS COMMERCIAL MORTGAGE TRUST	96221TAG2	Commercial MBS	4,523,677	3/15/2047	0.03%
WF-RBS COMMERCIAL MORTGAGE TRUST	92938VAS4	Commercial MBS	14,798,980	3/15/2047	0.10%
WF-RBS COMMERCIAL MORTGAGE TRUST	92937FAG6	Commercial MBS	15,768,500	3/15/2048	0.10%
WF-RBS COMMERCIAL MORTGAGE TRUST	92939HBB0	Commercial MBS	10,629,000	10/15/2057	0.07%
ABB LIMITED	00037BAC6	Investment-grade corporate bonds	450,000	5/8/2042	0.00%
ABBOTT LABORATORIES	002824BP4	Investment-grade corporate bonds	7,000,000	1/30/2028	0.04%
ABBOTT LABORATORIES	002824AV2	Investment-grade corporate bonds	341,000	4/1/2039	0.00%
ABBVIE INC	00287YAY5	Investment-grade corporate bonds	7,185,000	5/14/2026	0.04%
ABBVIE INC	00287YBV0	Investment-grade corporate bonds	16,750,000	11/21/2026	0.10%
AERCAP HOLDINGS NV	00774MAL9	Investment-grade corporate bonds	448,000	4/3/2026	0.00%
AERCAP HOLDINGS NV	00774MAV7	Investment-grade corporate bonds	18,000,000	10/29/2026	0.10%
AERCAP HOLDINGS NV	00774MAW5	Investment-grade corporate bonds	20,000,000	10/29/2028	0.11%
AES CORP/THE	00130HCB9	Investment-grade corporate bonds	4,468,000	7/15/2025	0.03%
AES CORP/THE	00130HCE3	Investment-grade corporate bonds	10,980,000	1/15/2026	0.06%
AES CORP/THE	462613AP5	Investment-grade corporate bonds	15,958,000	5/1/2030	0.09%
AIR LEASE CORP	00912XAV6	Investment-grade corporate bonds	2,200,000	4/1/2027	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
AIR LEASE CORP	00912XAY0	Investment-grade corporate bonds	3,890,000	12/1/2027	0.02%
AIR LEASE CORP	00914AAQ5	Investment-grade corporate bonds	7,480,000	9/1/2028	0.04%
AIR LEASE CORP	00912XBF0	Investment-grade corporate bonds	11,480,000	10/1/2028	0.07%
AIR PRODUCTS AND CHEMICALS INC	009158BB1	Investment-grade corporate bonds	2,400,000	10/15/2025	0.01%
AIR PRODUCTS AND CHEMICALS INC	009158AY2	Investment-grade corporate bonds	10,000,000	5/15/2027	0.06%
AIRBUS SE	009279AA8	Investment-grade corporate bonds	444,000	4/10/2027	0.00%
AIRCASTLE LTD	00928QAU5	Investment-grade corporate bonds	523,000	1/26/2028	0.00%
AKER BP ASA	00973RAF0	Investment-grade corporate bonds	462,000	1/15/2030	0.00%
ALCOA CORP	013822AG6	Investment-grade corporate bonds	467,000	3/31/2029	0.00%
ALCON INC	01400EAB9	Investment-grade corporate bonds	472,000	9/23/2029	0.00%
ALIMENTATION COUCHE-TARD INC	01626PAH9	Investment-grade corporate bonds	455,000	7/26/2027	0.00%
ALIMENTATION COUCHE-TARD INC	01626PAM8	Investment-grade corporate bonds	19,711,000	1/25/2030	0.11%
ALLIED WORLD ASSURANCE CO HOLDINGS GMBH	01959EAC2	Investment-grade corporate bonds	417,000	10/29/2025	0.00%
ALLY FINANCIAL INC	02005NBP4	Investment-grade corporate bonds	16,000,000	11/2/2028	0.08%
ALLY FINANCIAL INC	36186CBY8	Investment-grade corporate bonds	15,000,000	11/1/2031	0.11%
ALPHABET INC	02079KAC1	Investment-grade corporate bonds	6,025,000	8/15/2026	0.04%
ALPHABET INC	02079KAD9	Investment-grade corporate bonds	19,900,000	8/15/2030	0.10%
ALTRIA GROUP INC	02209SAR4	Investment-grade corporate bonds	414,000	1/31/2044	0.00%
AMAZON.COM INC	023135BC9	Investment-grade corporate bonds	20,690,000	8/22/2027	0.13%
AMAZON.COM INC	023135BZ8	Investment-grade corporate bonds	10,670,000	5/12/2031	0.06%
AMAZON.COM INC	023135AP1	Investment-grade corporate bonds	392,000	12/5/2034	0.00%
AMEREN CORP	023608AJ1	Investment-grade corporate bonds	7,000,000	1/15/2031	0.04%
AMERICAN INTERNATIONAL GROUP INC	21871XAE9	Investment-grade corporate bonds	11,165,000	4/5/2029	0.07%
AMERICAN INTERNATIONAL GROUP INC	00139PAA6	Investment-grade corporate bonds	354,000	3/15/2032	0.00%
AMERICAN TOWER CORP	03027XAG5	Investment-grade corporate bonds	6,030,000	6/1/2025	0.04%
AMERICAN TOWER CORP	03027XBL3	Investment-grade corporate bonds	10,855,000	4/15/2026	0.06%
AMERICAN TOWER CORP	03027XAK6	Investment-grade corporate bonds	830,000	10/15/2026	0.01%
AMERICAN TOWER CORP	03027XAX8	Investment-grade corporate bonds	5,427,000	1/15/2027	0.03%
AMERICAN TOWER CORP	03027XBJ8	Investment-grade corporate bonds	7,000,000	1/31/2028	0.04%
AMERICAN TOWER CORP	03027XAW0	Investment-grade corporate bonds	13,500,000	8/15/2029	0.08%
AMERICAN TOWER CORP	03027XBA7	Investment-grade corporate bonds	1,020,000	1/15/2030	0.01%
AMERICAN WATER WORKS CO INC	03040WAD7	Investment-grade corporate bonds	331,000	10/15/2037	0.00%
AMERISOURCEBERGEN CORP	03073EAT2	Investment-grade corporate bonds	493,000	3/15/2031	0.00%
AMGEN INC	031162CJ7	Investment-grade corporate bonds	3,000,000	8/19/2026	0.02%
AMGEN INC	031162CT5	Investment-grade corporate bonds	10,095,000	2/21/2027	0.06%
ANALOG DEVICES INC	032654AS4	Investment-grade corporate bonds	5,500,000	4/1/2025	0.04%
ANHEUSER-BUSCH INBEV SA/NV	03522AAG5	Investment-grade corporate bonds	9,500,000	2/1/2026	0.06%
ANHEUSER-BUSCH INBEV SA/NV	035240AL4	Investment-grade corporate bonds	3,720,000	4/13/2028	0.02%
APOLLO MANAGEMENT HOLDINGS LP	03765HAF8	Investment-grade corporate bonds	12,000,000	6/5/2030	0.06%
APPLE INC	037833DT4	Investment-grade corporate bonds	945,000	5/11/2025	0.01%
APPLE INC	037833DY3	Investment-grade corporate bonds	25,000,000	8/20/2030	0.13%

Security Detail

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ARES CAPITAL CORP	04010LAZ6	Investment-grade corporate bonds	463,000	1/15/2026	0.00%
ARES CAPITAL CORP	04010LBD4	Investment-grade corporate bonds	8,285,000	6/15/2027	0.05%
ASHTREAD GROUP PLC	045054AF0	Investment-grade corporate bonds	2,500,000	8/15/2027	0.02%
ASHTREAD GROUP PLC	045054AJ2	Investment-grade corporate bonds	2,857,000	5/1/2028	0.02%
ASHTREAD GROUP PLC	045054AL7	Investment-grade corporate bonds	4,460,000	11/1/2029	0.03%
ASHTREAD GROUP PLC	045054AP8	Investment-grade corporate bonds	4,575,000	8/12/2031	0.02%
ASTRAZENECA PLC	046353AD0	Investment-grade corporate bonds	352,000	9/15/2037	0.00%
AT&T INC	00206RHT2	Investment-grade corporate bonds	1,657,000	1/15/2026	0.01%
AT&T INC	00206RJX1	Investment-grade corporate bonds	10,568,000	6/1/2027	0.06%
AT&T INC	00206RKG6	Investment-grade corporate bonds	4,000,000	2/1/2028	0.02%
AT&T INC	00206RGL0	Investment-grade corporate bonds	10,355,000	2/15/2028	0.06%
AT&T INC	00206RMM1	Investment-grade corporate bonds	13,070,000	12/1/2033	0.07%
ATHENE GLOBAL FUNDING	04685A3D1	Investment-grade corporate bonds	17,437,000	10/2/2026	0.10%
ATHENE GLOBAL FUNDING	04686JAA9	Investment-grade corporate bonds	445,000	1/12/2028	0.00%
ATHENE GLOBAL FUNDING	04685A3C3	Investment-grade corporate bonds	14,630,000	8/19/2028	0.08%
ATHENE GLOBAL FUNDING	04685A3G4	Investment-grade corporate bonds	10,000,000	1/7/2029	0.05%
ATHENE GLOBAL FUNDING	04685A3E9	Investment-grade corporate bonds	5,000,000	10/4/2031	0.03%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	00182EBM0	Investment-grade corporate bonds	8,759,000	2/13/2030	0.05%
AUTOMATIC DATA PROCESSING INC	053015AF0	Investment-grade corporate bonds	521,000	9/1/2030	0.00%
AUTONATION INC	05329WAM4	Investment-grade corporate bonds	4,127,000	10/1/2025	0.03%
AUTONATION INC	05329WAR3	Investment-grade corporate bonds	7,000,000	8/1/2028	0.04%
AUTONATION INC	05329WAS1	Investment-grade corporate bonds	1,779,000	8/1/2031	0.01%
AVERY DENNISON CORP	053611AK5	Investment-grade corporate bonds	481,000	4/30/2030	0.00%
AVIATION CAPITAL GROUP LLC	05369AAK7	Investment-grade corporate bonds	482,000	1/30/2026	0.00%
AVOLON HOLDINGS LTD	05401AAG6	Investment-grade corporate bonds	453,000	5/1/2026	0.00%
BANCO BILBAO VIZCAYA ARGENTARIA SA	05946KAJ0	Investment-grade corporate bonds	400,000	9/18/2025	0.00%
BANCO SANTANDER SA	80283LAA1	Investment-grade corporate bonds	1,199,000	11/7/2023	0.01%
BANCO SANTANDER SA	80281LAA3	Investment-grade corporate bonds	2,260,000	9/15/2025	0.01%
BANCO SANTANDER SA	05971KAA7	Investment-grade corporate bonds	1,800,000	11/19/2025	0.01%
BANCO SANTANDER SA	05964HAB1	Investment-grade corporate bonds	9,800,000	4/11/2027	0.06%
BANCO SANTANDER SA	05964HAJ4	Investment-grade corporate bonds	26,200,000	4/12/2028	0.16%
BANCO SANTANDER SA	05971KAL3	Investment-grade corporate bonds	15,000,000	11/22/2032	0.07%
BANK OF AMERICA CORP	06051GHF9	Investment-grade corporate bonds	12,504,000	3/5/2024	0.08%
BANK OF AMERICA CORP	06051GJC4	Investment-grade corporate bonds	15,000,000	5/19/2024	0.10%
BANK OF AMERICA CORP	06051GFH7	Investment-grade corporate bonds	6,485,000	8/26/2024	0.04%
BANK OF AMERICA CORP	06051GFP9	Investment-grade corporate bonds	1,000,000	4/21/2025	0.01%
BANK OF AMERICA CORP	06051GFU8	Investment-grade corporate bonds	4,930,000	3/3/2026	0.03%
BANK OF AMERICA CORP	59022CAA1	Investment-grade corporate bonds	1,590,000	9/15/2026	0.01%
BANK OF AMERICA CORP	06051GFL8	Investment-grade corporate bonds	15,463,000	10/22/2026	0.10%
BANK OF AMERICA CORP	06051GJK6	Investment-grade corporate bonds	14,979,000	10/24/2026	0.09%
BANK OF AMERICA CORP	06051GGR4	Investment-grade corporate bonds	5,000,000	7/21/2028	0.03%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BANK OF AMERICA CORP	06051GKW8	Investment-grade corporate bonds	10,000,000	7/22/2028	0.06%
BANK OF AMERICA CORP	06051GJB6	Investment-grade corporate bonds	20,000,000	4/29/2031	0.11%
BANK OF AMERICA CORP	59022CAJ2	Investment-grade corporate bonds	2,532,000	1/29/2037	0.02%
BANK OF NEW YORK MELLON CORP/THE	06406RAN7	Investment-grade corporate bonds	7,990,000	4/24/2025	0.05%
BARCLAYS PLC	06738EBP9	Investment-grade corporate bonds	480,000	9/23/2035	0.00%
BAYERISCHE MOTOREN WERKE AG	05600LAC0	Investment-grade corporate bonds	4,417,000	8/14/2029	0.03%
BECTON DICKINSON AND CO	075887CL1	Investment-grade corporate bonds	11,000,000	2/11/2031	0.06%
BERKSHIRE HATHAWAY ENERGY CO	084659AT8	Investment-grade corporate bonds	12,000,000	4/15/2025	0.08%
BERKSHIRE HATHAWAY INC	695114CW6	Investment-grade corporate bonds	1,321,000	9/15/2030	0.01%
BERKSHIRE HATHAWAY INC	084664CW9	Investment-grade corporate bonds	15,000,000	10/15/2030	0.08%
BERKSHIRE HATHAWAY INC	59562VAM9	Investment-grade corporate bonds	351,000	4/1/2036	0.00%
BERRY GLOBAL GROUP INC	08576PAH4	Investment-grade corporate bonds	15,985,000	1/15/2026	0.09%
BEST BUY CO INC	08652BAB5	Investment-grade corporate bonds	530,000	10/1/2030	0.00%
BHP GROUP LTD	055451AR9	Investment-grade corporate bonds	462,000	2/24/2042	0.00%
BIOGEN INC	09062XAH6	Investment-grade corporate bonds	513,000	5/1/2030	0.00%
BLACKROCK INC	09247XAR2	Investment-grade corporate bonds	35,950,000	1/28/2031	0.19%
BLACKSTONE INC	09261BAA8	Investment-grade corporate bonds	22,905,000	3/30/2031	0.11%
BNP PARIBAS SA	05581KAB7	Investment-grade corporate bonds	3,315,000	1/10/2024	0.02%
BNP PARIBAS SA	09659W2D5	Investment-grade corporate bonds	23,550,000	1/9/2025	0.15%
BNP PARIBAS SA	09659W2H6	Investment-grade corporate bonds	399,000	1/10/2030	0.00%
BOARDWALK PIPELINES LP	096630AJ7	Investment-grade corporate bonds	1,932,000	9/1/2032	0.01%
BOEING CO/THE	097023CU7	Investment-grade corporate bonds	35,000,000	5/1/2027	0.23%
BOEING CO/THE	097023BA2	Investment-grade corporate bonds	387,000	2/15/2040	0.00%
BP PLC	10373QBE9	Investment-grade corporate bonds	4,803,000	2/11/2026	0.03%
BP PLC	10373QAT7	Investment-grade corporate bonds	3,465,000	5/4/2026	0.02%
BP PLC	05565QDN5	Investment-grade corporate bonds	8,490,000	9/19/2027	0.05%
BP PLC	10373QAE0	Investment-grade corporate bonds	424,000	11/6/2028	0.00%
BRANDYWINE REALTY TRUST	105340AQ6	Investment-grade corporate bonds	455,000	11/15/2027	0.00%
BRISTOL-MYERS SQUIBB CO	110122CN6	Investment-grade corporate bonds	21,379,000	6/15/2026	0.13%
BRITISH TELECOMMUNICATIONS PLC	11102AAE1	Investment-grade corporate bonds	200,000	11/8/2029	0.00%
BRIXMOR PROPERTY GROUP INC	11120VAJ2	Investment-grade corporate bonds	446,000	7/1/2030	0.00%
BROADCOM INC	11135FBB6	Investment-grade corporate bonds	5,000,000	11/15/2025	0.03%
BROADCOM INC	11134LAH2	Investment-grade corporate bonds	12,448,000	1/15/2027	0.08%
BROADCOM INC	11135FAL5	Investment-grade corporate bonds	8,194,000	9/15/2028	0.05%
BROADCOM INC	11135FAQ4	Investment-grade corporate bonds	6,988,000	11/15/2030	0.04%
BROADCOM INC	11135FAS0	Investment-grade corporate bonds	437,000	11/15/2032	0.00%
BROADCOM INC	11135FBP5	Investment-grade corporate bonds	2,378,000	11/15/2035	0.01%
BROADCOM INC	11135FBV2	Investment-grade corporate bonds	9,472,000	5/15/2037	0.05%
BRUNSWICK CORP/DE	117043AT6	Investment-grade corporate bonds	514,000	8/18/2031	0.00%
BURLINGTON NORTHERN SANTA FE LLC	12189TAA2	Investment-grade corporate bonds	1,724,000	12/15/2025	0.01%
CAMPBELL SOUP CO	134429BG3	Investment-grade corporate bonds	442,000	3/15/2028	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CANADIAN NATIONAL RAILWAY CO	136375BN1	Investment-grade corporate bonds	348,000	6/1/2036	0.00%
CAPITAL ONE FINANCIAL CORP	14040HBJ3	Investment-grade corporate bonds	1,040,000	10/29/2025	0.01%
CAPITAL ONE FINANCIAL CORP	14042TCT2	Investment-grade corporate bonds	4,000,000	1/28/2026	0.02%
CAPITAL ONE FINANCIAL CORP	14040HCG8	Investment-grade corporate bonds	29,516,000	7/29/2032	0.14%
CARDINAL HEALTH INC	14149YBM9	Investment-grade corporate bonds	493,000	6/15/2047	0.00%
CARE CAPITAL PROPERTIES INC	14162VAB2	Investment-grade corporate bonds	443,000	8/15/2026	0.00%
CARLISLE COS INC	142339AJ9	Investment-grade corporate bonds	482,000	3/1/2030	0.00%
CBOE GLOBAL MARKETS INC	12503MAC2	Investment-grade corporate bonds	113,000	12/15/2030	0.00%
CBRE GROUP INC	12505BAE0	Investment-grade corporate bonds	489,000	4/1/2031	0.00%
CCL INDUSTRIES INC	124900AD3	Investment-grade corporate bonds	478,000	6/1/2030	0.00%
CELANESE CORP	15089QAJ3	Investment-grade corporate bonds	3,000,000	5/8/2024	0.02%
CELANESE CORP	15089QAL8	Investment-grade corporate bonds	2,143,000	3/15/2025	0.01%
CELANESE CORP	15089QAK0	Investment-grade corporate bonds	13,327,000	8/5/2026	0.07%
CELANESE CORP	15089QAM6	Investment-grade corporate bonds	15,869,000	7/15/2027	0.10%
CELANESE CORP	15089QAP9	Investment-grade corporate bonds	8,871,000	7/15/2032	0.06%
CENTERPOINT ENERGY INC	15189YAF3	Investment-grade corporate bonds	523,000	10/1/2030	0.00%
CF INDUSTRIES HOLDINGS INC	12527GAH6	Investment-grade corporate bonds	7,855,000	12/1/2026	0.05%
CHARTER COMMUNICATIONS INC	161175CD4	Investment-grade corporate bonds	8,815,000	1/15/2029	0.05%
CHARTER COMMUNICATIONS INC	161175BR4	Investment-grade corporate bonds	11,273,000	3/30/2029	0.07%
CHENIERE ENERGY INC	16412XAC9	Investment-grade corporate bonds	6,700,000	3/31/2025	0.04%
CHENIERE ENERGY INC	785592AU0	Investment-grade corporate bonds	1,075,000	3/15/2028	0.01%
CHENIERE ENERGY INC	785592AX4	Investment-grade corporate bonds	15,000,000	5/15/2030	0.09%
CHEVRON CORP	166764BL3	Investment-grade corporate bonds	460,000	5/16/2026	0.00%
CHEVRON CORP	166756AL0	Investment-grade corporate bonds	15,000,000	8/12/2027	0.08%
CHUBB CORP/THE	171232AS0	Investment-grade corporate bonds	336,000	5/15/2038	0.00%
CIGNA HOLDING CO	125523AZ3	Investment-grade corporate bonds	443,000	10/15/2027	0.00%
CIT GROUP INC	125581GX0	Investment-grade corporate bonds	18,799,000	3/9/2028	0.12%
CITIGROUP INC	172967KJ9	Investment-grade corporate bonds	12,655,000	3/9/2026	0.08%
CITIGROUP INC	172967MQ1	Investment-grade corporate bonds	3,281,000	4/8/2026	0.02%
CITIGROUP INC	172967NX5	Investment-grade corporate bonds	10,710,000	9/29/2026	0.07%
CITIGROUP INC	172967KY6	Investment-grade corporate bonds	11,840,000	10/21/2026	0.07%
CITIGROUP INC	172967NA5	Investment-grade corporate bonds	8,470,000	6/9/2027	0.05%
CITIGROUP INC	172967KA8	Investment-grade corporate bonds	9,920,000	9/29/2027	0.06%
CITIGROUP INC	172967LD1	Investment-grade corporate bonds	9,869,000	1/10/2028	0.06%
CITIGROUP INC	172967LP4	Investment-grade corporate bonds	20,590,000	7/24/2028	0.13%
CITIGROUP INC	172967EW7	Investment-grade corporate bonds	288,000	7/15/2039	0.00%
CITIZENS FINANCIAL GROUP INC	75524KNQ3	Investment-grade corporate bonds	20,050,000	5/23/2025	0.13%
CITIZENS FINANCIAL GROUP INC	174610AW5	Investment-grade corporate bonds	477,000	9/30/2032	0.00%
CNO FINANCIAL GROUP INC	12621EAL7	Investment-grade corporate bonds	419,000	5/30/2029	0.00%
CNO GLOBAL FUNDING	18977W2A7	Investment-grade corporate bonds	13,660,000	10/7/2026	0.08%
COLGATE-PALMOLIVE CO	19416QEJ5	Investment-grade corporate bonds	479,000	8/15/2045	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
COMCAST CORP	20030NCS8	Investment-grade corporate bonds	15,735,000	10/15/2025	0.10%
COMCAST CORP	20030NBS9	Investment-grade corporate bonds	1,374,000	3/1/2026	0.01%
COMCAST CORP	20030NBW0	Investment-grade corporate bonds	18,536,000	1/15/2027	0.11%
COMCAST CORP	872287AL1	Investment-grade corporate bonds	1,250,000	2/15/2028	0.01%
COMCAST CORP	20030NDN8	Investment-grade corporate bonds	10,000,000	2/15/2031	0.05%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JN0	Investment-grade corporate bonds	431,000	7/12/2047	0.00%
CONAGRA BRANDS INC	205887CD2	Investment-grade corporate bonds	381,000	11/1/2038	0.00%
CONSOLIDATED EDISON INC	209111ES8	Investment-grade corporate bonds	352,000	8/15/2037	0.00%
CONTINENTAL RESOURCES INC/OK	212015AU5	Investment-grade corporate bonds	9,608,000	11/15/2026	0.05%
CONTINENTAL RESOURCES INC/OK	212015AT8	Investment-grade corporate bonds	442,000	1/15/2031	0.00%
COSTCO WHOLESALE CORP	22160KAN5	Investment-grade corporate bonds	5,500,000	6/20/2027	0.03%
COSTCO WHOLESALE CORP	22160KAP0	Investment-grade corporate bonds	9,300,000	4/20/2030	0.05%
COX ENTERPRISES INC	224044CG0	Investment-grade corporate bonds	3,420,000	9/15/2026	0.02%
COX ENTERPRISES INC	224044CJ4	Investment-grade corporate bonds	14,485,000	8/15/2027	0.09%
CREDIT AGRICOLE GROUP	22534PAA1	Investment-grade corporate bonds	479,000	1/22/2025	0.00%
CREDIT AGRICOLE GROUP	225313AF2	Investment-grade corporate bonds	2,745,000	3/17/2025	0.02%
CREDIT AGRICOLE GROUP	22535WAG2	Investment-grade corporate bonds	10,000,000	6/16/2026	0.06%
CREDIT AGRICOLE GROUP	22535WAH0	Investment-grade corporate bonds	15,000,000	1/26/2027	0.08%
CREDIT SUISSE GROUP AG	22546DAA4	Investment-grade corporate bonds	3,188,000	8/8/2023	0.02%
CREDIT SUISSE GROUP AG	22550L2C4	Investment-grade corporate bonds	7,000,000	4/9/2025	0.04%
CREDIT SUISSE GROUP AG	225433AR2	Investment-grade corporate bonds	18,905,000	4/17/2026	0.12%
CREDIT SUISSE GROUP AG	22550L2G5	Investment-grade corporate bonds	5,812,000	8/7/2026	0.03%
CROWN CASTLE INC	22822VAB7	Investment-grade corporate bonds	3,257,000	2/15/2026	0.02%
CROWN CASTLE INC	22822VAC5	Investment-grade corporate bonds	5,938,000	6/15/2026	0.04%
CROWN CASTLE INC	22822VAH4	Investment-grade corporate bonds	7,434,000	9/1/2027	0.04%
CROWN CASTLE INC	22822VAK7	Investment-grade corporate bonds	3,690,000	2/15/2028	0.02%
CROWN CASTLE INC	22822VAR2	Investment-grade corporate bonds	2,735,000	7/1/2030	0.02%
CSX CORP	126408HM8	Investment-grade corporate bonds	432,000	3/15/2029	0.00%
CUMMINS ENGINE COMPANY, INC.	231021AT3	Investment-grade corporate bonds	517,000	9/1/2030	0.00%
CVS HEALTH CORP	126650CU2	Investment-grade corporate bonds	10,000,000	6/1/2026	0.06%
CVS HEALTH CORP	126650CX6	Investment-grade corporate bonds	11,948,000	3/25/2028	0.07%
CVS HEALTH CORP	126650BP4	Investment-grade corporate bonds	704,050	12/10/2028	0.00%
CVS HEALTH CORP	126650CM0	Investment-grade corporate bonds	407,000	7/20/2035	0.00%
DANAHER CORP	23291KAH8	Investment-grade corporate bonds	10,015,000	11/15/2029	0.06%
DELL TECHNOLOGIES INC	24703TAB2	Investment-grade corporate bonds	3,400,000	7/15/2024	0.02%
DEUTSCHE BANK AG	25160PAF4	Investment-grade corporate bonds	12,087,000	3/19/2026	0.07%
DEUTSCHE BANK AG	251526CE7	Investment-grade corporate bonds	22,649,000	11/24/2026	0.13%
DEUTSCHE BANK AG	251526CP2	Investment-grade corporate bonds	7,025,000	11/16/2027	0.04%
DEVON ENERGY CORP	25179MBF9	Investment-grade corporate bonds	434,000	1/15/2030	0.00%
DIAGEO PLC	25245BAA5	Investment-grade corporate bonds	402,000	5/11/2042	0.00%
DICK'S SPORTING GOODS INC	253393AF9	Investment-grade corporate bonds	526,000	1/15/2032	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
DIGITAL REALTY TRUST INC	25389JAR7	Investment-grade corporate bonds	2,900,000	8/15/2027	0.02%
DIGITAL REALTY TRUST INC	25389JAT3	Investment-grade corporate bonds	18,565,000	7/15/2028	0.12%
DISCOVERY COMMUNICATIONS HOLDING LLC	25470DAK5	Investment-grade corporate bonds	4,035,000	3/15/2025	0.02%
DISCOVERY COMMUNICATIONS HOLDING LLC	25470DBE8	Investment-grade corporate bonds	6,997,000	6/15/2025	0.04%
DISCOVERY COMMUNICATIONS HOLDING LLC	25470DAL3	Investment-grade corporate bonds	2,011,000	3/11/2026	0.01%
DISCOVERY COMMUNICATIONS HOLDING LLC	55903VAG8	Investment-grade corporate bonds	10,161,000	3/15/2027	0.06%
DISCOVERY COMMUNICATIONS HOLDING LLC	25470DBJ7	Investment-grade corporate bonds	915,000	5/15/2030	0.01%
DISCOVERY COMMUNICATIONS HOLDING LLC	55903VAL7	Investment-grade corporate bonds	22,644,000	3/15/2032	0.12%
DOLLAR GENERAL CORP	256677AF2	Investment-grade corporate bonds	434,000	5/1/2028	0.00%
DOLLAR TREE STORES INC	256746AH1	Investment-grade corporate bonds	434,000	5/15/2028	0.00%
DOMINION ENERGY INC	837004CB4	Investment-grade corporate bonds	349,000	1/15/2038	0.00%
DR HORTON INC	23331ABQ1	Investment-grade corporate bonds	23,925,000	10/15/2026	0.13%
DT MIDSTREAM INC	23345MAC1	Investment-grade corporate bonds	4,305,000	4/15/2032	0.03%
DUKE ENERGY CORP	26442EAF7	Investment-grade corporate bonds	5,900,000	2/1/2029	0.04%
DUKE ENERGY CORP	26441CBH7	Investment-grade corporate bonds	12,000,000	6/1/2030	0.06%
DUKE ENERGY CORP	263901AB6	Investment-grade corporate bonds	338,000	4/1/2039	0.00%
DUPONT DE NEMOURS INC	263534CP2	Investment-grade corporate bonds	487,000	7/15/2030	0.00%
ECOLAB INC	278865BD1	Investment-grade corporate bonds	10,215,000	12/1/2027	0.06%
ECOLAB INC	278865BE9	Investment-grade corporate bonds	7,435,000	3/24/2030	0.05%
EDISON INTERNATIONAL	842400ES8	Investment-grade corporate bonds	379,000	1/15/2034	0.00%
ELI LILLY & CO	532457BA5	Investment-grade corporate bonds	360,000	3/15/2037	0.00%
EMD FINANCE LLC	26867LAL4	Investment-grade corporate bonds	467,000	3/19/2025	0.00%
ENBRIDGE INC	29250NBH7	Investment-grade corporate bonds	7,425,000	10/4/2026	0.04%
ENBRIDGE INC	29250NAL9	Investment-grade corporate bonds	3,395,000	12/1/2026	0.02%
ENBRIDGE INC	882389CC1	Investment-grade corporate bonds	356,000	7/15/2032	0.00%
ENERGY TRANSFER LP	29273RBB4	Investment-grade corporate bonds	2,500,000	2/1/2024	0.02%
ENERGY TRANSFER LP	29273RBK4	Investment-grade corporate bonds	4,860,000	4/15/2027	0.03%
ENERGY TRANSFER LP	29278NAN3	Investment-grade corporate bonds	7,025,000	6/1/2027	0.05%
ENERGY TRANSFER LP	29278NAE3	Investment-grade corporate bonds	429,000	6/15/2048	0.00%
ENSTAR GROUP LTD	29359UAB5	Investment-grade corporate bonds	432,000	6/1/2029	0.00%
ENTERGY CORP	29364WBE7	Investment-grade corporate bonds	5,000,000	12/15/2030	0.03%
ENTERPRISE HOLDINGS INC	26884TAP7	Investment-grade corporate bonds	3,550,000	11/1/2025	0.02%
ENTERPRISE HOLDINGS INC	26884TAR3	Investment-grade corporate bonds	1,394,000	12/1/2026	0.01%
ENTERPRISE HOLDINGS INC	26882PBE1	Investment-grade corporate bonds	3,640,000	10/15/2037	0.03%
EOG RESOURCES INC	26875PAM3	Investment-grade corporate bonds	4,425,000	4/1/2025	0.03%
EPR PROPERTIES	26884UAF6	Investment-grade corporate bonds	482,000	8/15/2029	0.00%
EQT CORP	26884LAL3	Investment-grade corporate bonds	690,000	1/15/2029	0.00%
EQUINIX INC	29444UBC9	Investment-grade corporate bonds	3,600,000	11/18/2024	0.02%
EQUINIX INC	29444UBD7	Investment-grade corporate bonds	11,185,000	11/18/2026	0.07%
EQUINIX INC	29444UBG0	Investment-grade corporate bonds	7,070,000	7/15/2027	0.04%
EQUINIX INC	29444UBE5	Investment-grade corporate bonds	4,585,000	11/18/2029	0.03%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
EQUINIX INC	29444UBH8	Investment-grade corporate bonds	8,000,000	7/15/2030	0.04%
EQUINIX INC	29444UBS4	Investment-grade corporate bonds	4,930,000	5/15/2031	0.03%
EVERSOURCE ENERGY	664397AM8	Investment-grade corporate bonds	7,000,000	1/15/2025	0.04%
EVERSOURCE ENERGY	30040WAJ7	Investment-grade corporate bonds	2,000,000	8/15/2025	0.01%
EXTRA SPACE STORAGE INC	30225VAG2	Investment-grade corporate bonds	509,000	3/15/2032	0.00%
EXXON MOBIL CORP	30231GBN1	Investment-grade corporate bonds	474,000	10/15/2030	0.00%
FAIRFAX FINANCIAL HOLDINGS LTD	303901BB7	Investment-grade corporate bonds	14,890,000	4/17/2028	0.09%
FIDELITY NATIONAL INFORMATION SERVICES INC	31620MBS4	Investment-grade corporate bonds	12,500,000	3/1/2028	0.07%
FIFTH THIRD BANCORP	31677QBR9	Investment-grade corporate bonds	7,000,000	2/1/2027	0.04%
FIRSTENERGY CORP	610202BR3	Investment-grade corporate bonds	447,000	5/15/2027	0.00%
FIRSTENERGY CORP	030288AC8	Investment-grade corporate bonds	17,315,000	1/15/2032	0.09%
FISERV INC	337738AT5	Investment-grade corporate bonds	6,303,000	7/1/2026	0.04%
FOX CORP	35137LAJ4	Investment-grade corporate bonds	382,000	1/25/2039	0.00%
GA GLOBAL FUNDING TRUST	36143L2H7	Investment-grade corporate bonds	13,570,000	1/6/2032	0.07%
GENERAL DYNAMICS CORP	369550AZ1	Investment-grade corporate bonds	447,000	11/15/2027	0.00%
GENERAL MILLS INC	370334CQ5	Investment-grade corporate bonds	503,000	10/14/2031	0.00%
GENERAL MOTORS CO	37045XCX2	Investment-grade corporate bonds	10,577,000	6/20/2025	0.06%
GENERAL MOTORS CO	37045XDS2	Investment-grade corporate bonds	18,191,000	1/12/2032	0.09%
GEORGIA-PACIFIC LLC	37331NAN1	Investment-grade corporate bonds	15,994,000	5/15/2026	0.09%
GEORGIA-PACIFIC LLC	37331NAL5	Investment-grade corporate bonds	15,090,000	4/30/2027	0.09%
GEORGIA-PACIFIC LLC	37331NAK7	Investment-grade corporate bonds	13,000,000	4/30/2030	0.07%
GILEAD SCIENCES INC	375558AS2	Investment-grade corporate bonds	355,000	12/1/2041	0.00%
GLAXOSMITHKLINE HOLDINGS AMERICAS INC	377372AB3	Investment-grade corporate bonds	368,000	4/15/2034	0.00%
GLENCORE HOLDING AG	98417EAT7	Investment-grade corporate bonds	2,590,000	10/25/2022	0.02%
GLENCORE HOLDING AG	378272AF5	Investment-grade corporate bonds	3,095,000	5/30/2023	0.02%
GLENCORE HOLDING AG	378272AX6	Investment-grade corporate bonds	570,000	9/1/2025	0.00%
GLENCORE HOLDING AG	378272AY4	Investment-grade corporate bonds	11,232,000	9/1/2030	0.06%
GLOBAL PAYMENTS INC	37940XAE2	Investment-grade corporate bonds	29,550,000	3/1/2026	0.17%
GLP CAPITAL LP / GLP FINANCING II INC	361841AH2	Investment-grade corporate bonds	430,000	4/15/2026	0.00%
GOLDMAN SACHS GROUP INC/THE	38141GXJ8	Investment-grade corporate bonds	8,875,000	4/1/2025	0.06%
GOLDMAN SACHS GROUP INC/THE	38141GVR2	Investment-grade corporate bonds	6,735,000	10/21/2025	0.04%
GOLDMAN SACHS GROUP INC/THE	38145GAH3	Investment-grade corporate bonds	10,200,000	11/16/2026	0.06%
GOLDMAN SACHS GROUP INC/THE	38141GWB6	Investment-grade corporate bonds	2,255,000	1/26/2027	0.01%
GOLDMAN SACHS GROUP INC/THE	38141GWL4	Investment-grade corporate bonds	445,000	6/5/2028	0.00%
GOLDMAN SACHS GROUP INC/THE	38141GWZ3	Investment-grade corporate bonds	11,292,000	5/1/2029	0.07%
GOLDMAN SACHS GROUP INC/THE	38141GXG4	Investment-grade corporate bonds	3,998,000	2/7/2030	0.02%
GROUPE BPCE SA	05578QAD5	Investment-grade corporate bonds	12,810,000	3/15/2025	0.08%
GROUPE BPCE SA	05578AAP3	Investment-grade corporate bonds	4,202,000	1/20/2026	0.02%
GROUPE BPCE SA	05583JAH5	Investment-grade corporate bonds	16,000,000	10/6/2026	0.09%
GROUPE BPCE SA	05583JAE2	Investment-grade corporate bonds	432,000	9/12/2028	0.00%
GROUPE CREDIT MUTUEL CENTRE EST EUROPE	06675FAV9	Investment-grade corporate bonds	4,500,000	2/27/2024	0.03%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
H&R BLOCK INC	093662AH7	Investment-grade corporate bonds	459,000	8/15/2030	0.00%
HALEON PLC	36264FAB7	Investment-grade corporate bonds	12,556,000	3/24/2027	0.07%
HALEON PLC	36264FAD3	Investment-grade corporate bonds	10,460,000	3/24/2032	0.06%
HALLIBURTON CO	406216AW1	Investment-grade corporate bonds	363,000	9/15/2038	0.00%
HARLEY-DAVIDSON INC	41283LBA2	Investment-grade corporate bonds	467,000	2/14/2027	0.00%
HASBRO INC	418056AS6	Investment-grade corporate bonds	250,000	3/15/2040	0.00%
HCA INC	404119BR9	Investment-grade corporate bonds	3,000,000	2/1/2025	0.02%
HCA INC	404119BT5	Investment-grade corporate bonds	426,000	6/15/2026	0.00%
HCA INC	404119BX6	Investment-grade corporate bonds	5,850,000	6/15/2029	0.03%
HCA INC	404119CC1	Investment-grade corporate bonds	3,000,000	7/15/2031	0.01%
HEWLETT PACKARD ENTERPRISE CO	42824CAX7	Investment-grade corporate bonds	385,000	10/15/2035	0.00%
HOME DEPOT INC/THE	437076CE0	Investment-grade corporate bonds	5,000,000	3/15/2028	0.03%
HONDA MOTOR CO LTD	02665WDT5	Investment-grade corporate bonds	508,000	1/13/2031	0.00%
HOST HOTELS & RESORTS INC	44107TAV8	Investment-grade corporate bonds	461,000	6/15/2025	0.00%
HSBC HOLDINGS PLC	404280AP4	Investment-grade corporate bonds	2,740,000	3/14/2024	0.02%
HSBC HOLDINGS PLC	404280BT5	Investment-grade corporate bonds	433,000	6/19/2029	0.00%
HUMANA INC	444859BT8	Investment-grade corporate bonds	10,000,000	3/23/2029	0.06%
HUNTINGTON INGALLS INDUSTRIES INC	446413AL0	Investment-grade corporate bonds	459,000	12/1/2027	0.00%
HUNTSMAN CORP	44701QBE1	Investment-grade corporate bonds	10,727,000	5/1/2029	0.06%
HUNTSMAN CORP	44701QBF8	Investment-grade corporate bonds	3,980,000	6/15/2031	0.02%
HUTCHISON WHAMPOA LTD	44841DAB8	Investment-grade corporate bonds	505,000	10/31/2024	0.00%
IDEX CORP	45167RAG9	Investment-grade corporate bonds	470,000	5/1/2030	0.00%
ING GROEP NV	449786AY8	Investment-grade corporate bonds	3,315,000	9/25/2023	0.02%
ING GROEP NV	456837AH6	Investment-grade corporate bonds	4,655,000	3/29/2027	0.03%
ING GROEP NV	456837AV5	Investment-grade corporate bonds	492,000	4/1/2027	0.00%
ING GROEP NV	456837AM5	Investment-grade corporate bonds	7,955,000	10/2/2028	0.05%
ING GROEP NV	456837AW3	Investment-grade corporate bonds	9,567,000	4/1/2032	0.05%
INTEL CORP	458140BQ2	Investment-grade corporate bonds	20,000,000	3/25/2027	0.13%
INTERCONTINENTAL EXCHANGE INC	45866FAD6	Investment-grade corporate bonds	9,256,000	12/1/2025	0.06%
INTERCONTINENTAL EXCHANGE INC	45866FAJ3	Investment-grade corporate bonds	17,954,000	9/21/2028	0.11%
INTERCONTINENTAL EXCHANGE INC	45866FAK0	Investment-grade corporate bonds	2,665,000	6/15/2030	0.01%
INTERNATIONAL BUSINESS MACHINES CORP	459200AM3	Investment-grade corporate bonds	192,000	10/30/2025	0.00%
INTERNATIONAL BUSINESS MACHINES CORP	459200AR2	Investment-grade corporate bonds	391,000	8/1/2027	0.00%
INTERNATIONAL FLAVORS & FRAGRANCES INC	459506AC5	Investment-grade corporate bonds	5,815,000	5/1/2023	0.04%
INTERNATIONAL FLAVORS & FRAGRANCES INC	459506AK7	Investment-grade corporate bonds	3,300,000	9/26/2028	0.02%
INTERPUBLIC GROUP OF COS INC/THE	460690BL3	Investment-grade corporate bonds	2,734,000	4/15/2024	0.02%
INTERPUBLIC GROUP OF COS INC/THE	460690BR0	Investment-grade corporate bonds	20,000,000	3/30/2030	0.12%
INTERPUBLIC GROUP OF COS INC/THE	460690BT6	Investment-grade corporate bonds	7,416,000	3/1/2031	0.04%
J M SMUCKER CO/THE	832696AM0	Investment-grade corporate bonds	453,000	3/15/2035	0.00%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSQ5	Investment-grade corporate bonds	447,000	4/29/2026	0.00%
JBS USA HOLDING LUX SARL	46590XAB2	Investment-grade corporate bonds	433,000	1/15/2030	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
JEFFERIES GROUP LLC	47233JGT9	Investment-grade corporate bonds	15,000,000	10/15/2031	0.07%
JOHNSON & JOHNSON	478160AL8	Investment-grade corporate bonds	386,000	5/15/2033	0.00%
JPMORGAN CHASE & CO	46647PAU0	Investment-grade corporate bonds	4,639,000	7/23/2024	0.03%
JPMORGAN CHASE & CO	46625HJY7	Investment-grade corporate bonds	12,674,000	9/10/2024	0.08%
JPMORGAN CHASE & CO	46647PBK1	Investment-grade corporate bonds	42,312,000	4/22/2026	0.26%
JPMORGAN CHASE & CO	46625HRY8	Investment-grade corporate bonds	7,203,000	2/1/2028	0.04%
JPMORGAN CHASE & CO	46647PDG8	Investment-grade corporate bonds	20,000,000	7/25/2028	0.13%
JPMORGAN CHASE & CO	46647PBP0	Investment-grade corporate bonds	11,762,000	5/13/2031	0.06%
JPMORGAN CHASE & CO	46647PDK9	Investment-grade corporate bonds	16,935,000	9/14/2033	0.11%
KELLOGG CO	487836AT5	Investment-grade corporate bonds	361,000	4/1/2031	0.00%
KEURIG DR PEPPER INC	49271VAJ9	Investment-grade corporate bonds	7,399,000	5/1/2030	0.04%
KEURIG DR PEPPER INC	49271VAN0	Investment-grade corporate bonds	3,280,000	3/15/2031	0.02%
KEYCORP	49326EEL3	Investment-grade corporate bonds	10,574,000	5/23/2025	0.07%
KIMBERLY-CLARK CORP	494368BG7	Investment-grade corporate bonds	390,000	3/1/2041	0.00%
KINDER MORGAN INC	28370TAG4	Investment-grade corporate bonds	5,096,000	5/1/2024	0.03%
KINDER MORGAN INC	880451AV1	Investment-grade corporate bonds	1,000,000	10/15/2028	0.01%
KINDER MORGAN INC	28368EAD8	Investment-grade corporate bonds	4,060,000	8/1/2031	0.03%
KKR GROUP CO INC	48252AAA9	Investment-grade corporate bonds	11,556,000	7/1/2029	0.07%
KONINKLIJKE AHOLD DELHAIZE NV	246688AF2	Investment-grade corporate bonds	4,547,000	4/15/2031	0.04%
KRAFT HEINZ FOODS CO	50077LAV8	Investment-grade corporate bonds	10,000,000	4/1/2030	0.06%
KRAFT HEINZ FOODS CO	50077LBF2	Investment-grade corporate bonds	10,000,000	3/1/2031	0.06%
KRAFT HEINZ FOODS CO	42307TAH1	Investment-grade corporate bonds	363,000	8/1/2039	0.00%
KROGER CO/THE	501044DQ1	Investment-grade corporate bonds	534,000	1/15/2031	0.00%
KYNDRYL HOLDINGS INC	50155QAJ9	Investment-grade corporate bonds	510,000	10/15/2026	0.00%
LEGG MASON INC	524901AR6	Investment-grade corporate bonds	354,000	1/15/2044	0.00%
LENNAR CORP	526057CD4	Investment-grade corporate bonds	10,592,000	11/29/2027	0.07%
LINDE INC/CT	74005PBT0	Investment-grade corporate bonds	20,000,000	8/10/2030	0.10%
LLOYDS BANKING GROUP PLC	53944YAA1	Investment-grade corporate bonds	3,120,000	11/4/2024	0.02%
LLOYDS BANKING GROUP PLC	539439AT6	Investment-grade corporate bonds	429,000	8/16/2028	0.00%
LOCKHEED MARTIN CORP	539830BP3	Investment-grade corporate bonds	15,500,000	6/15/2030	0.08%
LOCKHEED MARTIN CORP	539830AR0	Investment-grade corporate bonds	348,000	9/1/2036	0.00%
LONDON STOCK EXCHANGE GROUP PLC	50220PAB9	Investment-grade corporate bonds	492,000	4/6/2026	0.00%
LUMEN TECHNOLOGIES INC	527298BP7	Investment-grade corporate bonds	479,000	3/1/2027	0.00%
M&T BANK CORP	55279HAQ3	Investment-grade corporate bonds	456,000	8/17/2027	0.00%
MANULIFE FINANCIAL CORP	56501RAC0	Investment-grade corporate bonds	445,000	3/4/2026	0.00%
MARATHON OIL CORP	565849AP1	Investment-grade corporate bonds	448,000	7/15/2027	0.00%
MARSH & MCLENNAN COS INC	571748BF8	Investment-grade corporate bonds	3,222,000	3/15/2024	0.02%
MARSH & MCLENNAN COS INC	571748AV4	Investment-grade corporate bonds	2,050,000	6/3/2024	0.01%
MARSH & MCLENNAN COS INC	571748BG6	Investment-grade corporate bonds	14,238,000	3/15/2029	0.09%
MASSACHUSETTS MUTUAL LIFE INSURANCE CO	57629WCQ1	Investment-grade corporate bonds	6,000,000	1/14/2027	0.04%
MCKESSON CORP	581557BQ7	Investment-grade corporate bonds	507,000	12/3/2025	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
MERCEDES-BENZ GROUP AG	233851CB8	Investment-grade corporate bonds	460,000	8/3/2025	0.00%
MERCK & CO INC	58933YAX3	Investment-grade corporate bonds	401,000	3/7/2029	0.00%
META PLATFORMS INC	30303M8B1	Investment-grade corporate bonds	8,600,000	8/15/2027	0.05%
METLIFE INC	592173AE8	Investment-grade corporate bonds	2,209,000	11/1/2025	0.02%
METLIFE INC	59217GCK3	Investment-grade corporate bonds	10,990,000	9/19/2027	0.07%
METLIFE INC	59217GEG0	Investment-grade corporate bonds	3,545,000	4/9/2030	0.02%
METLIFE INC	59156RAM0	Investment-grade corporate bonds	360,000	6/15/2035	0.00%
MICROCHIP TECHNOLOGY INC	595017AP9	Investment-grade corporate bonds	7,131,000	6/1/2023	0.05%
MICROCHIP TECHNOLOGY INC	595017AZ7	Investment-grade corporate bonds	1,739,000	9/1/2023	0.01%
MICRON TECHNOLOGY INC	595112BM4	Investment-grade corporate bonds	433,000	2/6/2026	0.00%
MICROSOFT CORP	594918AJ3	Investment-grade corporate bonds	376,000	10/1/2040	0.00%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AD6	Investment-grade corporate bonds	383,000	3/1/2026	0.00%
MOODY'S CORP	615369AS4	Investment-grade corporate bonds	10,115,000	3/24/2025	0.06%
MORGAN STANLEY	61746BDZ6	Investment-grade corporate bonds	23,425,000	1/27/2026	0.15%
MORGAN STANLEY	6174468Q5	Investment-grade corporate bonds	4,000,000	4/28/2026	0.02%
MORGAN STANLEY	61747YET8	Investment-grade corporate bonds	6,700,000	7/17/2026	0.04%
MORGAN STANLEY	61746BCY0	Investment-grade corporate bonds	3,000,000	8/9/2026	0.02%
MORGAN STANLEY	61747YEC5	Investment-grade corporate bonds	27,440,000	7/20/2027	0.15%
MORGAN STANLEY	61744YAP3	Investment-grade corporate bonds	5,715,000	1/24/2029	0.03%
MORGAN STANLEY	6174468P7	Investment-grade corporate bonds	20,393,000	4/1/2031	0.12%
MPLX LP	55336VAT7	Investment-grade corporate bonds	435,000	2/15/2049	0.00%
NATIONAL AUSTRALIA BANK LTD	632525AS0	Investment-grade corporate bonds	461,000	8/2/2034	0.00%
NATIONAL FUEL GAS CO	636180BM2	Investment-grade corporate bonds	444,000	7/15/2025	0.00%
NATIONAL GRID PLC	575634AU4	Investment-grade corporate bonds	17,835,000	11/24/2030	0.09%
NATWEST GROUP PLC	780097BL4	Investment-grade corporate bonds	15,000,000	5/8/2030	0.09%
NATWEST GROUP PLC	639057AB4	Investment-grade corporate bonds	533,000	11/28/2035	0.00%
NETFLIX INC	64110LAS5	Investment-grade corporate bonds	30,000,000	4/15/2028	0.19%
NEUBERGER BERMAN GROUP LLC	64128XAE0	Investment-grade corporate bonds	750,000	4/15/2045	0.00%
NEW YORK LIFE INSURANCE CO	64952WCH4	Investment-grade corporate bonds	5,065,000	7/14/2026	0.03%
NIKE INC	654106AJ2	Investment-grade corporate bonds	15,000,000	3/27/2027	0.09%
NIKE INC	654106AK9	Investment-grade corporate bonds	16,000,000	3/27/2030	0.09%
NISSAN MOTOR CO LTD	654744AD3	Investment-grade corporate bonds	465,000	9/17/2030	0.00%
NORTHERN TRUST CORP	665859AV6	Investment-grade corporate bonds	18,000,000	5/1/2030	0.10%
NORTHROP GRUMMAN CORP	666807BN1	Investment-grade corporate bonds	5,000,000	1/15/2028	0.03%
NORTHROP GRUMMAN CORP	666807BS0	Investment-grade corporate bonds	10,000,000	5/1/2030	0.06%
NORTHWESTERN MUTUAL LIFE INS	668131AA3	Investment-grade corporate bonds	435,000	3/30/2040	0.00%
NOV INC	637071AK7	Investment-grade corporate bonds	579,000	12/1/2042	0.00%
NOVARTIS AG	66989HAP3	Investment-grade corporate bonds	10,025,000	2/14/2025	0.06%
NRG ENERGY INC	014621AA4	Investment-grade corporate bonds	12,000,000	11/15/2023	0.07%
NRG ENERGY INC	629377CP5	Investment-grade corporate bonds	4,000,000	12/2/2027	0.02%
NRG ENERGY INC	629377CL4	Investment-grade corporate bonds	446,000	6/15/2029	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
NUTRIEN LTD	67077MAW8	Investment-grade corporate bonds	16,195,000	5/13/2030	0.09%
NYSE HOLDINGS LLC	45866FAT1	Investment-grade corporate bonds	11,556,000	5/23/2025	0.07%
OMEGA HEALTHCARE INVESTORS INC	681936BH2	Investment-grade corporate bonds	211,000	1/15/2026	0.00%
OMEGA HEALTHCARE INVESTORS INC	681936BL3	Investment-grade corporate bonds	247,000	10/1/2029	0.00%
OMNICOM GROUP INC	68217FAA0	Investment-grade corporate bonds	6,169,000	4/15/2026	0.04%
OMNICOM GROUP INC	681919BD7	Investment-grade corporate bonds	495,000	8/1/2031	0.00%
ONE GAS INC	68235PAF5	Investment-grade corporate bonds	261,000	2/1/2044	0.00%
ONEOK INC	682680BE2	Investment-grade corporate bonds	388,000	1/15/2031	0.00%
ORACLE CORP	68389XBM6	Investment-grade corporate bonds	16,285,000	7/15/2026	0.10%
ORACLE CORP	68389XBU8	Investment-grade corporate bonds	25,000,000	4/1/2027	0.15%
ORACLE CORP	68389XBV6	Investment-grade corporate bonds	15,000,000	4/1/2030	0.08%
ORANGE SA	685218AB5	Investment-grade corporate bonds	357,000	2/6/2044	0.00%
OSHKOSH CORP	688239AF9	Investment-grade corporate bonds	1,082,000	5/15/2028	0.01%
OSHKOSH CORP	688225AH4	Investment-grade corporate bonds	998,000	3/1/2030	0.01%
OTIS WORLDWIDE CORP	68902VAK3	Investment-grade corporate bonds	5,965,000	2/15/2030	0.03%
PARAMOUNT GLOBAL	92556HAA5	Investment-grade corporate bonds	1,110,000	5/15/2025	0.01%
PARAMOUNT GLOBAL	124857AQ6	Investment-grade corporate bonds	18,000	1/15/2026	0.00%
PARAMOUNT GLOBAL	124857AR4	Investment-grade corporate bonds	5,135,000	1/15/2027	0.03%
PARAMOUNT GLOBAL	124857AT0	Investment-grade corporate bonds	3,200,000	2/15/2028	0.02%
PAYPAL HOLDINGS INC	70450YAH6	Investment-grade corporate bonds	493,000	6/1/2030	0.00%
PENSKE TRUCK LEASING CO	709599BL7	Investment-grade corporate bonds	13,615,000	11/15/2025	0.08%
PENSKE TRUCK LEASING CO	709599BM5	Investment-grade corporate bonds	15,955,000	6/15/2026	0.09%
PENSKE TRUCK LEASING CO	709599AW4	Investment-grade corporate bonds	3,537,000	11/15/2026	0.02%
PEPCO HOLDINGS LLC	737679DB3	Investment-grade corporate bonds	336,000	11/15/2037	0.00%
PFIZER INC	717081ET6	Investment-grade corporate bonds	11,350,000	3/15/2029	0.07%
PFIZER INC	717081EY5	Investment-grade corporate bonds	25,000,000	5/28/2030	0.13%
PFIZER INC	983024AG5	Investment-grade corporate bonds	348,000	2/1/2034	0.00%
PG&E CORP	694308JW8	Investment-grade corporate bonds	495,000	6/15/2028	0.00%
PG&E CORP	694308KB2	Investment-grade corporate bonds	20,000,000	3/1/2029	0.11%
PHILIP MORRIS INTERNATIONAL INC	718172AC3	Investment-grade corporate bonds	346,000	5/16/2038	0.00%
PINNACLE WEST CAPITAL CORP	040555DD3	Investment-grade corporate bonds	529,000	12/15/2031	0.00%
PLAINS ALL AMERICAN PIPELINE LP	72650RAR3	Investment-grade corporate bonds	387,000	1/15/2037	0.00%
PNC FINANCIAL SERVICES GROUP INC/THE	69349LAQ1	Investment-grade corporate bonds	5,560,000	11/1/2025	0.04%
PNC FINANCIAL SERVICES GROUP INC/THE	69353RFG8	Investment-grade corporate bonds	5,400,000	10/25/2027	0.03%
PNC FINANCIAL SERVICES GROUP INC/THE	69353RFJ2	Investment-grade corporate bonds	5,500,000	1/22/2028	0.03%
PNC FINANCIAL SERVICES GROUP INC/THE	69349LAR9	Investment-grade corporate bonds	441,000	7/26/2028	0.00%
PNC FINANCIAL SERVICES GROUP INC/THE	693475BE4	Investment-grade corporate bonds	16,925,000	6/6/2033	0.10%
PRINCIPAL FINANCIAL GROUP INC	74251VAA0	Investment-grade corporate bonds	383,000	10/15/2036	0.00%
PROCTER & GAMBLE CO/THE	742718FM6	Investment-grade corporate bonds	20,000,000	10/29/2030	0.10%
PROCTER & GAMBLE CO/THE	742718DF3	Investment-grade corporate bonds	346,000	3/5/2037	0.00%
PROGRESS ENERGY INC	26442UAA2	Investment-grade corporate bonds	3,000,000	8/15/2025	0.02%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
PROLOGIS INC	74340XBN0	Investment-grade corporate bonds	2,078,000	4/15/2027	0.01%
PROLOGIS INC	74340XBM2	Investment-grade corporate bonds	5,490,000	4/15/2030	0.03%
PROLOGIS INC	74340XBR1	Investment-grade corporate bonds	20,000,000	10/15/2030	0.10%
PRUDENTIAL FINANCIAL INC	74153WCL1	Investment-grade corporate bonds	8,028,000	9/23/2024	0.05%
PRUDENTIAL FINANCIAL INC	74432QCG8	Investment-grade corporate bonds	2,000,000	3/10/2030	0.01%
PRUDENTIAL FINANCIAL INC	74432QAQ8	Investment-grade corporate bonds	364,000	12/14/2036	0.00%
QUALCOMM INC	747525AJ2	Investment-grade corporate bonds	394,000	5/20/2035	0.00%
QUANTA SERVICES INC	74762EAF9	Investment-grade corporate bonds	486,000	10/1/2030	0.00%
RADIAN GROUP INC	750236AW1	Investment-grade corporate bonds	452,000	3/15/2027	0.00%
RALPH LAUREN CORP	731572AB9	Investment-grade corporate bonds	468,000	6/15/2030	0.00%
RAYTHEON TECHNOLOGIES CORP	913017BP3	Investment-grade corporate bonds	358,000	7/15/2038	0.00%
REGIONS FINANCIAL CORP	7591EPAQ3	Investment-grade corporate bonds	5,000,000	5/18/2025	0.03%
REGIONS FINANCIAL CORP	75913MAA7	Investment-grade corporate bonds	345,000	6/26/2037	0.00%
REINSURANCE GROUP OF AMERICA INC	759351AP4	Investment-grade corporate bonds	465,000	6/15/2030	0.00%
REPUBLIC SERVICES INC	760759AT7	Investment-grade corporate bonds	900,000	5/15/2028	0.01%
REPUBLIC SERVICES INC	760759AV2	Investment-grade corporate bonds	15,000,000	3/1/2030	0.08%
REPUBLIC SERVICES INC	760759AX8	Investment-grade corporate bonds	5,000,000	2/15/2031	0.02%
REYNOLDS AMERICAN INC	761713BA3	Investment-grade corporate bonds	315,000	8/15/2035	0.00%
ROSS STORES INC	778296AG8	Investment-grade corporate bonds	521,000	4/15/2031	0.00%
ROYAL BANK OF CANADA	78015K7C2	Investment-grade corporate bonds	4,522,000	11/1/2024	0.03%
ROYAL BANK OF CANADA	78016EZM2	Investment-grade corporate bonds	20,000,000	1/20/2026	0.11%
ROYAL BANK OF CANADA	780082AD5	Investment-grade corporate bonds	3,000,000	1/27/2026	0.02%
ROYALTY PHARMA PLC	78081BAH6	Investment-grade corporate bonds	504,000	9/2/2025	0.00%
S&P GLOBAL INC	78409VAM6	Investment-grade corporate bonds	2,846,000	1/22/2027	0.02%
S&P GLOBAL INC	78409VAY0	Investment-grade corporate bonds	12,003,000	8/1/2028	0.08%
S&P GLOBAL INC	78409VAP9	Investment-grade corporate bonds	7,725,000	12/1/2029	0.04%
S&P GLOBAL INC	78409VAS3	Investment-grade corporate bonds	20,475,000	8/15/2030	0.10%
SALESFORCE INC	79466LAF1	Investment-grade corporate bonds	15,155,000	4/11/2028	0.10%
SCENTRE GROUP	806213AD6	Investment-grade corporate bonds	463,000	10/28/2025	0.00%
SCHLUMBERGER NV	806851AK7	Investment-grade corporate bonds	451,000	5/17/2028	0.00%
SERVICENOW INC	81762PAE2	Investment-grade corporate bonds	5,000,000	9/1/2030	0.02%
SEVEN & I HOLDINGS CO LTD	817826AD2	Investment-grade corporate bonds	507,000	2/10/2028	0.00%
SHELL PLC	822582AD4	Investment-grade corporate bonds	333,000	12/15/2038	0.00%
SHERWIN-WILLIAMS CO/THE	824348AW6	Investment-grade corporate bonds	2,983,000	6/1/2027	0.02%
SIMON PROPERTY GROUP INC	828807CE5	Investment-grade corporate bonds	332,000	2/1/2040	0.00%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAR9	Investment-grade corporate bonds	504,000	9/2/2025	0.00%
SOCIETE GENERALE SA	83367TBG3	Investment-grade corporate bonds	14,479,000	1/17/2024	0.09%
SOCIETE GENERALE SA	83368RBJ0	Investment-grade corporate bonds	391,000	1/21/2033	0.00%
SONOCO PRODUCTS CO	835495AL6	Investment-grade corporate bonds	479,000	5/1/2030	0.00%
SOUTHERN CO/THE	010392FU7	Investment-grade corporate bonds	7,000,000	9/15/2030	0.04%
SOUTHERN CO/THE	010392FB9	Investment-grade corporate bonds	352,000	3/1/2039	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
SPIRIT REALTY CAPITAL INC	84861TAH1	Investment-grade corporate bonds	502,000	3/15/2028	0.00%
STANDARD CHARTERED PLC	853254BP4	Investment-grade corporate bonds	450,000	5/21/2030	0.00%
STATE STREET CORP	857477BF9	Investment-grade corporate bonds	480,000	11/1/2034	0.00%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MAA8	Investment-grade corporate bonds	4,750,000	4/2/2024	0.03%
SUMITOMO MITSUI FINANCIAL GROUP INC	86562MBS8	Investment-grade corporate bonds	473,000	9/17/2029	0.00%
SWISS RE AG	87089HAB9	Investment-grade corporate bonds	855,000	12/6/2042	0.00%
SYNCHRONY FINANCIAL	87165BAP8	Investment-grade corporate bonds	441,000	3/19/2029	0.00%
TAKE-TWO INTERACTIVE SOFTWARE INC	874054AG4	Investment-grade corporate bonds	439,000	4/14/2027	0.00%
TARGA RESOURCES CORP	87612BBG6	Investment-grade corporate bonds	437,000	1/15/2028	0.00%
TE CONNECTIVITY LTD	902133AG2	Investment-grade corporate bonds	320,000	10/1/2037	0.00%
TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA	87246YAC0	Investment-grade corporate bonds	5,000,000	11/1/2024	0.03%
TELEFONICA SA	87938WAT0	Investment-grade corporate bonds	5,000,000	3/8/2027	0.03%
TELEFONICA SA	87938WAC7	Investment-grade corporate bonds	340,000	6/20/2036	0.00%
TJX COS INC/THE	872540AV1	Investment-grade corporate bonds	501,000	5/15/2028	0.00%
T-MOBILE US INC	87264ABZ7	Investment-grade corporate bonds	466,000	2/15/2026	0.00%
T-MOBILE US INC	87264ABD6	Investment-grade corporate bonds	18,599,000	4/15/2027	0.12%
T-MOBILE US INC	87264ABF1	Investment-grade corporate bonds	510,000	4/15/2030	0.00%
T-MOBILE US INC	87264ACB9	Investment-grade corporate bonds	7,301,000	2/15/2031	0.04%
T-MOBILE US INC	87264ABX2	Investment-grade corporate bonds	4,870,000	11/15/2031	0.02%
TOLL BROTHERS INC	88947EAS9	Investment-grade corporate bonds	439,000	3/15/2027	0.00%
TORONTO-DOMINION BANK/THE	89114QCH9	Investment-grade corporate bonds	20,000,000	6/12/2025	0.12%
TORONTO-DOMINION BANK/THE	891160MJ9	Investment-grade corporate bonds	454,000	9/15/2031	0.00%
TOTAL S.A.	89153VAS8	Investment-grade corporate bonds	4,131,000	1/10/2025	0.03%
TRITON INTERNATIONAL LTD	89680YAC9	Investment-grade corporate bonds	488,000	6/15/2031	0.00%
TRUIST FINANCIAL CORP	05531FBH5	Investment-grade corporate bonds	10,285,000	8/1/2024	0.06%
TRUIST FINANCIAL CORP	07330NAT2	Investment-grade corporate bonds	3,280,000	12/6/2024	0.02%
TRUIST FINANCIAL CORP	89788MAH5	Investment-grade corporate bonds	2,000,000	7/28/2026	0.01%
TRUIST FINANCIAL CORP	05531GAB7	Investment-grade corporate bonds	17,889,000	3/19/2029	0.11%
TRUIST FINANCIAL CORP	89788KAA4	Investment-grade corporate bonds	22,375,000	3/11/2030	0.12%
UBS GROUP AG	902613AS7	Investment-grade corporate bonds	1,765,000	8/5/2027	0.01%
UBS GROUP AG	902613AH1	Investment-grade corporate bonds	31,155,000	8/10/2027	0.17%
UNILEVER NV	904764AH0	Investment-grade corporate bonds	361,000	11/15/2032	0.00%
UNITED PARCEL SERVICE INC	911312AJ5	Investment-grade corporate bonds	355,000	1/15/2038	0.00%
UNITEDHEALTH GROUP INC	91324PDK5	Investment-grade corporate bonds	7,790,000	6/15/2028	0.05%
UNITEDHEALTH GROUP INC	91324PDX7	Investment-grade corporate bonds	4,585,000	5/15/2030	0.02%
UNITEDHEALTH GROUP INC	91324PAX0	Investment-grade corporate bonds	330,000	6/15/2037	0.00%
UNITEDHEALTH GROUP INC	91324PBE1	Investment-grade corporate bonds	1,300,000	11/15/2037	0.01%
UNUM GROUP	91529YAP1	Investment-grade corporate bonds	256,000	12/15/2049	0.00%
UNUM GROUP	91529YAR7	Investment-grade corporate bonds	322,000	6/15/2051	0.00%
US BANCORP	91159HHX1	Investment-grade corporate bonds	7,808,000	7/30/2024	0.05%
US BANCORP	91159HHZ6	Investment-grade corporate bonds	1,025,000	5/12/2025	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
US BANCORP	91159HJD3	Investment-grade corporate bonds	489,000	1/27/2033	0.00%
US BANCORP	91159HJB7	Investment-grade corporate bonds	21,855,000	11/3/2036	0.11%
VALERO ENERGY CORP	91913YAE0	Investment-grade corporate bonds	352,000	4/15/2032	0.00%
VERIZON COMMUNICATIONS INC	92343VFF6	Investment-grade corporate bonds	5,000,000	3/22/2027	0.03%
VERIZON COMMUNICATIONS INC	92343VER1	Investment-grade corporate bonds	8,900,000	9/21/2028	0.06%
VERIZON COMMUNICATIONS INC	92343VFR0	Investment-grade corporate bonds	3,550,000	1/20/2031	0.02%
VERIZON COMMUNICATIONS INC	92343VGN8	Investment-grade corporate bonds	25,461,000	3/15/2032	0.13%
VF CORP	918204BA5	Investment-grade corporate bonds	5,585,000	4/23/2025	0.03%
VIATRIS INC	92556VAB2	Investment-grade corporate bonds	15,470,000	6/22/2025	0.09%
VIATRIS INC	62854AAN4	Investment-grade corporate bonds	1,550,000	6/15/2026	0.01%
VIATRIS INC	628530BK2	Investment-grade corporate bonds	441,000	4/15/2028	0.00%
VICI PROPERTIES INC	92564RAD7	Investment-grade corporate bonds	4,490,000	2/15/2027	0.03%
VICI PROPERTIES INC	925650AB9	Investment-grade corporate bonds	11,990,000	2/15/2028	0.07%
VISA INC	92826CAL6	Investment-grade corporate bonds	8,100,000	4/15/2027	0.05%
VISA INC	92826CAE2	Investment-grade corporate bonds	407,000	12/14/2035	0.00%
VISTRA CORP	92840VAD4	Investment-grade corporate bonds	26,746,000	7/15/2024	0.17%
VISTRA CORP	92840VAG7	Investment-grade corporate bonds	464,000	1/30/2027	0.00%
VISTRA CORP	92840VAE2	Investment-grade corporate bonds	2,294,000	7/15/2029	0.01%
WALMART INC	931142CM3	Investment-grade corporate bonds	344,000	4/15/2038	0.00%
WALT DISNEY CO/THE	254687FL5	Investment-grade corporate bonds	17,780,000	9/1/2029	0.09%
WALT DISNEY CO/THE	254687FQ4	Investment-grade corporate bonds	15,225,000	3/22/2030	0.09%
WALT DISNEY CO/THE	254687EH5	Investment-grade corporate bonds	342,000	11/15/2037	0.00%
WASTE CONNECTIONS INC	94106BAC5	Investment-grade corporate bonds	26,000,000	1/15/2032	0.13%
WASTE CONNECTIONS INC	94106BAF8	Investment-grade corporate bonds	444,000	1/15/2033	0.00%
WASTE MANAGEMENT INC	94106LBN8	Investment-grade corporate bonds	5,000,000	3/15/2028	0.03%
WASTE MANAGEMENT INC	94106LBP3	Investment-grade corporate bonds	5,000,000	3/15/2031	0.03%
WELLS FARGO & CO	95000U2C6	Investment-grade corporate bonds	5,727,000	1/24/2024	0.04%
WELLS FARGO & CO	95000U2N2	Investment-grade corporate bonds	25,000,000	4/30/2026	0.15%
WELLS FARGO & CO	95000U3C5	Investment-grade corporate bonds	8,073,000	8/15/2026	0.05%
WELLS FARGO & CO	95000U2V4	Investment-grade corporate bonds	3,550,000	3/24/2028	0.02%
WELLS FARGO & CO	95000U3A9	Investment-grade corporate bonds	7,000,000	7/25/2028	0.04%
WELLS FARGO & CO	95000U2D4	Investment-grade corporate bonds	36,450,000	1/24/2029	0.22%
WELLS FARGO & CO	95000U2G7	Investment-grade corporate bonds	470,000	10/30/2030	0.00%
WESTERN DIGITAL CORP	958102AM7	Investment-grade corporate bonds	435,000	2/15/2026	0.00%
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	960386AM2	Investment-grade corporate bonds	433,000	9/15/2028	0.00%
WESTPAC BANKING CORP	961214EG4	Investment-grade corporate bonds	421,000	7/24/2039	0.00%
WESTROCK CO	961548AY0	Investment-grade corporate bonds	3,986,000	2/15/2031	0.03%
WESTROCK CO	92940PAF1	Investment-grade corporate bonds	428,000	6/1/2032	0.00%
WESTROCK CO	92940PAG9	Investment-grade corporate bonds	5,000,000	6/15/2033	0.03%
WEYERHAEUSER CO	962166BR4	Investment-grade corporate bonds	663,000	3/15/2032	0.00%
WEYERHAEUSER CO	962166CA0	Investment-grade corporate bonds	17,185,000	3/9/2033	0.09%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
WILLIS TOWERS WATSON PLC	970648AL5	Investment-grade corporate bonds	7,145,000	6/15/2027	0.05%
WORKDAY INC	98138HAG6	Investment-grade corporate bonds	5,230,000	4/1/2027	0.03%
WORKDAY INC	98138HAH4	Investment-grade corporate bonds	4,250,000	4/1/2029	0.03%
ZOETIS INC	98978VAL7	Investment-grade corporate bonds	3,000,000	9/12/2027	0.02%
ZOETIS INC	98978VAN3	Investment-grade corporate bonds	10,440,000	8/20/2028	0.06%
ZOETIS INC	98978VAS2	Investment-grade corporate bonds	3,871,000	5/15/2030	0.02%
TEXAS TRANSPORTATION COMMISSION	88283LHU3	Other	1,260,000	4/1/2030	0.01%
AJAX MORTGAGE LOAN TRUST	00969YAA2	Residential MBS (non-agency)	5,056,195	5/25/2059	0.03%
AJAX MORTGAGE LOAN TRUST	00969PAA1	Residential MBS (non-agency)	3,932,416	7/25/2059	0.02%
AMSR 2020-SFR4 TRUST	66981FAB6	Residential MBS (non-agency)	11,000,000	11/17/2037	0.06%
ANGEL OAK MORTGAGE TRUST LLC	03464NAA0	Residential MBS (non-agency)	25,611	9/25/2048	0.00%
ANGEL OAK MORTGAGE TRUST LLC	034651AB5	Residential MBS (non-agency)	1,481,350	4/25/2053	0.01%
ANGEL OAK MORTGAGE TRUST LLC	034651AC3	Residential MBS (non-agency)	1,075,460	4/25/2053	0.01%
ANGEL OAK MORTGAGE TRUST LLC	03464VAC8	Residential MBS (non-agency)	1,052,194	11/25/2059	0.01%
ANGEL OAK MORTGAGE TRUST LLC	03465LAA3	Residential MBS (non-agency)	4,727,001	4/25/2065	0.03%
ANGEL OAK MORTGAGE TRUST LLC	03465AAB5	Residential MBS (non-agency)	1,736,508	5/25/2065	0.01%
ANGEL OAK MORTGAGE TRUST LLC	03464BAB4	Residential MBS (non-agency)	9,404,071	12/25/2066	0.05%
ANGEL OAK MORTGAGE TRUST LLC	03464PAB3	Residential MBS (non-agency)	3,430,192	1/25/2067	0.02%
ANNALY CAPITAL MANAGEMENT INC	67114VAA1	Residential MBS (non-agency)	8,683,232	11/25/2061	0.05%
ARROYO MORTGAGE TRUST	042859AA6	Residential MBS (non-agency)	603,784	1/25/2049	0.00%
ARROYO MORTGAGE TRUST	04285CAC5	Residential MBS (non-agency)	3,000,000	3/25/2055	0.02%
ARROYO MORTGAGE TRUST	04285CAA9	Residential MBS (non-agency)	3,946,648	3/25/2055	0.02%
ARROYO MORTGAGE TRUST	04285CAL5	Residential MBS (non-agency)	2,259,786	3/25/2055	0.01%
ARROYO MORTGAGE TRUST	04285CAB7	Residential MBS (non-agency)	4,000,000	3/25/2055	0.02%
BARCLAYS MORTGAGE LOAN TRUST 2021-NQM1	06744UAA9	Residential MBS (non-agency)	467,648	9/25/2051	0.00%
BELLEMEADE RE LTD	07876RAB2	Residential MBS (non-agency)	2,379,640	3/25/2029	0.02%
BELLEMEADE RE LTD	07877GAC3	Residential MBS (non-agency)	10,000,000	7/25/2029	0.06%
BELLEMEADE RE LTD	07877GAB5	Residential MBS (non-agency)	8,553,642	7/25/2029	0.06%
BELLEMEADE RE LTD	078782AC3	Residential MBS (non-agency)	4,300,834	8/26/2030	0.03%
BELLEMEADE RE LTD	07876AAA1	Residential MBS (non-agency)	15,976,492	6/25/2031	0.10%
BELLEMEADE RE LTD	078777AB5	Residential MBS (non-agency)	5,656,952	9/25/2031	0.04%
BRAVO RESIDENTIAL FUNDING TRUST	105695AA8	Residential MBS (non-agency)	3,426,334	10/25/2057	0.02%
BRAVO RESIDENTIAL FUNDING TRUST	10568YAB4	Residential MBS (non-agency)	5,769,000	5/26/2059	0.03%
BRAVO RESIDENTIAL FUNDING TRUST	10568YAA6	Residential MBS (non-agency)	7,408,092	5/26/2059	0.05%
BRAVO RESIDENTIAL FUNDING TRUST	10569EAB7	Residential MBS (non-agency)	1,645,553	3/25/2060	0.01%
BRAVO RESIDENTIAL FUNDING TRUST	105690AA9	Residential MBS (non-agency)	1,322,017	4/25/2060	0.01%
BRAVO RESIDENTIAL FUNDING TRUST	105699AB8	Residential MBS (non-agency)	542,541	5/25/2060	0.00%
BRAVO RESIDENTIAL FUNDING TRUST	10569XAA7	Residential MBS (non-agency)	7,348,447	9/25/2061	0.04%
BRAVO RESIDENTIAL FUNDING TRUST	10569CAA3	Residential MBS (non-agency)	10,670,932	11/25/2069	0.07%
BRAVO RESIDENTIAL FUNDING TRUST	10569CAE5	Residential MBS (non-agency)	1,556,202	11/25/2069	0.01%
BUNKER HILL LOAN DEPOSITARY TRUST	12061RAA9	Residential MBS (non-agency)	6,287,133	7/25/2049	0.04%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BUNKER HILL LOAN DEPOSITARY TRUST	12062RAA8	Residential MBS (non-agency)	3,783,975	2/25/2055	0.02%
CASCADE FUNDING MORTGAGE TRUST 2020-HB2	12529LAC4	Residential MBS (non-agency)	6,575,000	12/26/2030	0.04%
CASCADE FUNDING MORTGAGE TRUST 2020-HB2	12527LAB8	Residential MBS (non-agency)	25,000,000	6/25/2036	0.15%
COLT FUNDING LLC	12656YAB3	Residential MBS (non-agency)	2,657,323	7/27/2054	0.02%
COLT FUNDING LLC	19688JAC1	Residential MBS (non-agency)	2,700,000	3/25/2065	0.02%
COLT FUNDING LLC	19688JAA5	Residential MBS (non-agency)	401,131	3/25/2065	0.00%
COLT FUNDING LLC	12597QAB2	Residential MBS (non-agency)	884,082	4/27/2065	0.01%
COLT FUNDING LLC	19685EAB7	Residential MBS (non-agency)	4,813,019	2/25/2067	0.03%
COLT FUNDING LLC	19688LAA0	Residential MBS (non-agency)	26,880,806	4/25/2067	0.17%
COLT FUNDING LLC	12662YAA7	Residential MBS (non-agency)	6,826,850	6/27/2067	0.04%
COREVEST AMERICAN FINANCE 2020-3 TRUST	21873CAA1	Residential MBS (non-agency)	2,871,382	8/15/2053	0.02%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	12596XAB8	Residential MBS (non-agency)	3,055,665	7/25/2049	0.02%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	12597MAA3	Residential MBS (non-agency)	5,317,680	2/25/2050	0.03%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	12659LAA0	Residential MBS (non-agency)	298,784	4/25/2065	0.00%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	12659LAB8	Residential MBS (non-agency)	9,500,000	4/25/2065	0.06%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	12662EAC7	Residential MBS (non-agency)	2,941,426	2/25/2066	0.02%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	126416AB2	Residential MBS (non-agency)	5,058,302	11/25/2066	0.03%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	12664AAE9	Residential MBS (non-agency)	1,566,000	8/25/2067	0.01%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST	24380VAB7	Residential MBS (non-agency)	705,868	5/25/2065	0.00%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST	24381VAB6	Residential MBS (non-agency)	4,012,928	8/25/2066	0.02%
EAGLE RE	26982LAA8	Residential MBS (non-agency)	20,513	1/25/2030	0.00%
ELLINGTON FINANCIAL MORTGAGE TRUST	31573TAB4	Residential MBS (non-agency)	1,302,195	11/25/2059	0.01%
ELLINGTON FINANCIAL MORTGAGE TRUST	31573WAB7	Residential MBS (non-agency)	739,139	10/25/2065	0.00%
ELLINGTON FINANCIAL MORTGAGE TRUST	31573CAA3	Residential MBS (non-agency)	4,107,218	1/25/2067	0.02%
ELLINGTON FINANCIAL MORTGAGE TRUST	31572YAA6	Residential MBS (non-agency)	14,409,854	4/25/2067	0.09%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0AD1	Residential MBS (non-agency)	26,373,064	11/25/2023	0.18%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0BK4	Residential MBS (non-agency)	1,580,497	8/25/2024	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0CU1	Residential MBS (non-agency)	1,249,186	10/25/2024	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0EW5	Residential MBS (non-agency)	2,623,948	10/25/2027	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0GW3	Residential MBS (non-agency)	29,558,315	4/25/2028	0.20%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0GX1	Residential MBS (non-agency)	2,609,635	4/25/2028	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0HW2	Residential MBS (non-agency)	28,314,401	7/25/2028	0.20%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0JJ9	Residential MBS (non-agency)	32,632,917	9/25/2028	0.23%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0KQ1	Residential MBS (non-agency)	25,517,186	12/25/2028	0.18%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0LJ6	Residential MBS (non-agency)	32,526,459	3/25/2029	0.22%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0NE5	Residential MBS (non-agency)	21,172,171	8/25/2029	0.14%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0QG7	Residential MBS (non-agency)	6,420,000	12/25/2029	0.04%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0RC5	Residential MBS (non-agency)	10,616,500	3/25/2030	0.07%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0RL5	Residential MBS (non-agency)	429,959	4/25/2030	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0TV1	Residential MBS (non-agency)	5,880,000	7/25/2030	0.04%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35563TAP6	Residential MBS (non-agency)	13,498,000	12/25/2030	0.09%

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Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FEDERAL HOME LOAN MORTGAGE COPRORATION	35563TAJ0	Residential MBS (non-agency)	2,930,612	12/25/2030	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KEL9	Residential MBS (non-agency)	16,120,000	10/25/2033	0.10%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KED7	Residential MBS (non-agency)	8,385,558	10/25/2033	0.05%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KHE2	Residential MBS (non-agency)	2,387,910	1/25/2034	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KJG5	Residential MBS (non-agency)	26,586,767	9/25/2041	0.17%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KKR9	Residential MBS (non-agency)	3,373,079	10/25/2041	0.02%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KMA4	Residential MBS (non-agency)	21,000,000	11/25/2041	0.13%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KMH9	Residential MBS (non-agency)	2,500,000	11/25/2041	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KPU7	Residential MBS (non-agency)	15,685,296	1/25/2042	0.10%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KPV5	Residential MBS (non-agency)	8,394,000	1/25/2042	0.05%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KRE1	Residential MBS (non-agency)	8,750,684	2/25/2042	0.06%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KTA7	Residential MBS (non-agency)	5,610,324	3/25/2042	0.04%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KUW7	Residential MBS (non-agency)	8,409,188	4/25/2042	0.05%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KYN3	Residential MBS (non-agency)	4,331,194	6/25/2042	0.03%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564KB24	Residential MBS (non-agency)	20,680,625	7/25/2042	0.13%
FEDERAL HOME LOAN MORTGAGE COPRORATION	3137G0SN0	Residential MBS (non-agency)	102,267	12/25/2042	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564ABF7	Residential MBS (non-agency)	23,097,887	2/25/2047	0.15%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35563WAC8	Residential MBS (non-agency)	22,692,983	9/25/2048	0.15%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564TAH3	Residential MBS (non-agency)	715,563	7/25/2049	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35564XAH4	Residential MBS (non-agency)	6,519,973	9/25/2049	0.04%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35565KAH1	Residential MBS (non-agency)	797,580	2/25/2050	0.01%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35565MAH7	Residential MBS (non-agency)	158,852	7/25/2050	0.00%
FEDERAL HOME LOAN MORTGAGE COPRORATION	35565TAH2	Residential MBS (non-agency)	4,596,480	11/25/2050	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAB0	Residential MBS (non-agency)	1,842,321	10/25/2023	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAD6	Residential MBS (non-agency)	3,360,513	1/25/2024	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAH7	Residential MBS (non-agency)	3,343,063	5/25/2024	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAF1	Residential MBS (non-agency)	3,517,084	5/25/2024	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAK0	Residential MBS (non-agency)	8,718,099	7/25/2024	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAM6	Residential MBS (non-agency)	6,130,150	7/25/2024	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAP9	Residential MBS (non-agency)	5,111,748	11/25/2024	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAR5	Residential MBS (non-agency)	896,078	11/25/2024	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XAT1	Residential MBS (non-agency)	1,050,283	2/25/2025	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XBH6	Residential MBS (non-agency)	12,960,012	4/25/2028	0.09%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XBF0	Residential MBS (non-agency)	26,244,890	4/25/2028	0.18%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XBU7	Residential MBS (non-agency)	8,710,491	8/25/2028	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XBM5	Residential MBS (non-agency)	11,274,219	8/25/2028	0.08%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XCB8	Residential MBS (non-agency)	5,321,418	9/25/2028	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XCT9	Residential MBS (non-agency)	1,600,750	10/25/2028	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XCL6	Residential MBS (non-agency)	3,543,122	10/25/2028	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XDA9	Residential MBS (non-agency)	37,617,411	1/25/2029	0.25%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XDK7	Residential MBS (non-agency)	46,236,849	1/25/2029	0.32%

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FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XDD3	Residential MBS (non-agency)	1,494,581	1/25/2029	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XDJ0	Residential MBS (non-agency)	179,715	1/25/2029	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XDS0	Residential MBS (non-agency)	43,871,439	4/25/2029	0.30%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XDR2	Residential MBS (non-agency)	276,497	4/25/2029	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XEC4	Residential MBS (non-agency)	31,315,460	5/25/2029	0.21%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XEP5	Residential MBS (non-agency)	41,333,598	7/25/2029	0.28%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XEN0	Residential MBS (non-agency)	8,231,000	7/25/2029	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XGN8	Residential MBS (non-agency)	8,861,000	9/25/2029	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XGP3	Residential MBS (non-agency)	3,007,180	9/25/2029	0.02%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XJX3	Residential MBS (non-agency)	1,324,475	10/25/2029	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XLX0	Residential MBS (non-agency)	6,593,333	11/25/2029	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XMY7	Residential MBS (non-agency)	2,195,088	11/25/2029	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XNV2	Residential MBS (non-agency)	9,311,593	1/25/2030	0.06%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XQX5	Residential MBS (non-agency)	1,402,918	2/25/2030	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XQV9	Residential MBS (non-agency)	8,000,000	2/25/2030	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XUX0	Residential MBS (non-agency)	4,418,761	5/25/2030	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XUV4	Residential MBS (non-agency)	14,788,921	5/25/2030	0.10%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XJ70	Residential MBS (non-agency)	2,251,405	10/25/2030	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711XJ54	Residential MBS (non-agency)	44,022,068	10/25/2030	0.29%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	30711X2N3	Residential MBS (non-agency)	6,038,444	1/25/2031	0.04%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20753QAE9	Residential MBS (non-agency)	748,129	4/25/2031	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20753KAB8	Residential MBS (non-agency)	17,437	8/25/2031	0.00%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754RAB2	Residential MBS (non-agency)	4,673,000	10/25/2041	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754RAA4	Residential MBS (non-agency)	1,549,413	10/25/2041	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754KAA9	Residential MBS (non-agency)	1,724,437	11/25/2041	0.01%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754LAB5	Residential MBS (non-agency)	13,920,000	12/25/2041	0.08%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754LAA7	Residential MBS (non-agency)	30,761,583	12/25/2041	0.20%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754AAB9	Residential MBS (non-agency)	11,040,000	12/25/2041	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754BAA9	Residential MBS (non-agency)	10,041,396	1/25/2042	0.07%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20753XAA2	Residential MBS (non-agency)	16,649,341	3/25/2042	0.11%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20753YCH3	Residential MBS (non-agency)	4,263,158	3/25/2042	0.03%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754DAB3	Residential MBS (non-agency)	6,934,000	4/25/2042	0.05%
FEDERAL NATIONAL MORTGAGE ASSOCIATION	20754DAA5	Residential MBS (non-agency)	5,810,494	4/25/2042	0.04%
FINANCE OF AMERICA STRUCTURED SECURITIES TRUST	317380AA1	Residential MBS (non-agency)	12,590,536	12/25/2024	0.08%
FIRSTKEY HOMES TRUST	33768NAC6	Residential MBS (non-agency)	7,379,000	5/17/2039	0.05%
FWD SECURITIZATION TRUST	36167VAB0	Residential MBS (non-agency)	4,035,258	11/25/2059	0.02%
GALTON FUNDING MORTGAGE TRUST	36416UBG9	Residential MBS (non-agency)	1,202,074	7/25/2056	0.01%
GALTON FUNDING MORTGAGE TRUST	36418GBV5	Residential MBS (non-agency)	6,650,983	10/25/2058	0.04%
GALTON FUNDING MORTGAGE TRUST	36418GBA1	Residential MBS (non-agency)	1,322,653	10/25/2058	0.01%
GALTON FUNDING MORTGAGE TRUST	36418AAJ6	Residential MBS (non-agency)	710,540	6/25/2059	0.00%
GALTON FUNDING MORTGAGE TRUST	36418HAC6	Residential MBS (non-agency)	7,715,075	1/25/2060	0.05%

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GCAT	36166RAB0	Residential MBS (non-agency)	773,822	4/25/2065	0.00%
GCAT	36166RAA2	Residential MBS (non-agency)	3,306,554	4/25/2065	0.02%
GCAT	36170HAA8	Residential MBS (non-agency)	5,970,077	8/25/2067	0.04%
GS MORTGAGE-BACKED SECURITIES TRUST	36259WAB7	Residential MBS (non-agency)	502,283	9/27/2060	0.00%
GS MORTGAGE-BACKED SECURITIES TRUST	36262EAC0	Residential MBS (non-agency)	1,864,224	7/25/2061	0.01%
HOME PARTNERS OF AMERICA 2021-2 TRUST	43732VAC0	Residential MBS (non-agency)	9,508,490	12/17/2026	0.06%
HOME RE LTD	437307AB7	Residential MBS (non-agency)	8,374,634	7/25/2033	0.05%
HOME RE LTD	43730VAB4	Residential MBS (non-agency)	3,500,000	1/25/2034	0.02%
HOMeward OPPORTUNITIES FUND I TRUST	43789XAA2	Residential MBS (non-agency)	914,858	5/25/2065	0.01%
HOMeward OPPORTUNITIES FUND I TRUST	43789XAC8	Residential MBS (non-agency)	8,563,000	5/25/2065	0.05%
IMPERIAL FUND MORTGAGE TRUST	45276NAC5	Residential MBS (non-agency)	18,207,119	6/25/2067	0.11%
IMPERIAL FUND MORTGAGE TRUST	45276QAA2	Residential MBS (non-agency)	8,487,773	8/25/2067	0.05%
INVITATION HOMES TRUST	46187XAA3	Residential MBS (non-agency)	11,028,351	1/17/2038	0.07%
MFRA TRUST	552754AB9	Residential MBS (non-agency)	2,024,312	8/25/2049	0.01%
MFRA TRUST	55283WAB7	Residential MBS (non-agency)	2,004,716	11/25/2064	0.01%
MFRA TRUST	552757AB2	Residential MBS (non-agency)	387,539	1/26/2065	0.00%
MFRA TRUST	552757AC0	Residential MBS (non-agency)	842,897	1/26/2065	0.01%
MFRA TRUST	552754AA1	Residential MBS (non-agency)	5,242,612	3/25/2065	0.03%
MFRA TRUST	55283FAC2	Residential MBS (non-agency)	4,450,063	4/25/2065	0.03%
MILL CITY MORTGAGE TRUST	59980XAC1	Residential MBS (non-agency)	349,761	8/25/2058	0.00%
MILL CITY MORTGAGE TRUST	59980CAG8	Residential MBS (non-agency)	9,856,219	1/25/2061	0.06%
MORTGAGEIT TRUST	61915RAU0	Residential MBS (non-agency)	1,250,001	12/25/2035	0.01%
NEW RESIDENTIAL MORTGAGE LOAN TRUST	64828FCS9	Residential MBS (non-agency)	1,625,568	1/25/2048	0.01%
NEW RESIDENTIAL MORTGAGE LOAN TRUST	64829LAA6	Residential MBS (non-agency)	405,175	11/25/2056	0.00%
NEW RESIDENTIAL MORTGAGE LOAN TRUST	64829VAA4	Residential MBS (non-agency)	1,715,082	12/25/2057	0.01%
NEW RESIDENTIAL MORTGAGE LOAN TRUST	64830HAA2	Residential MBS (non-agency)	3,523,483	2/25/2059	0.02%
NEW RESIDENTIAL MORTGAGE LOAN TRUST	64830PAC0	Residential MBS (non-agency)	1,322,020	11/25/2059	0.01%
NEW RESIDENTIAL MORTGAGE LOAN TRUST	64830VAB9	Residential MBS (non-agency)	1,189,373	1/26/2060	0.01%
NMLT TRUST	62923JAB8	Residential MBS (non-agency)	8,823,224	5/25/2056	0.05%
NMLT TRUST	62923JAC6	Residential MBS (non-agency)	9,274,286	5/25/2056	0.05%
OAKTOWN RE	92837KAA9	Residential MBS (non-agency)	2,371,611	8/25/2055	0.02%
ONslow BAY MORTGAGE LOAN TRUST	67113KAD0	Residential MBS (non-agency)	558,543	6/25/2059	0.00%
ONslow BAY MORTGAGE LOAN TRUST	67115DAC6	Residential MBS (non-agency)	597,860	10/25/2061	0.00%
ONslow BAY MORTGAGE LOAN TRUST	67117DAA8	Residential MBS (non-agency)	7,262,481	8/25/2062	0.05%
PAGAYA TECHNOLOGIES LTD	69547NAA2	Residential MBS (non-agency)	8,798,000	8/25/2025	0.06%
PRKCM 2021-AFC1 TRUST	69357TAB6	Residential MBS (non-agency)	3,514,549	8/25/2056	0.02%
PROGRESS RESIDENTIAL TRUST	74333AAC4	Residential MBS (non-agency)	3,000,000	10/17/2027	0.02%
PROGRESS RESIDENTIAL TRUST	74333LAA4	Residential MBS (non-agency)	3,000,000	6/17/2037	0.02%
PROGRESS RESIDENTIAL TRUST	74331FAC5	Residential MBS (non-agency)	3,750,000	4/17/2038	0.02%
PROGRESS RESIDENTIAL TRUST	74331FAE1	Residential MBS (non-agency)	1,500,000	4/17/2038	0.01%
PROGRESS RESIDENTIAL TRUST	74333TAC3	Residential MBS (non-agency)	5,000,000	10/17/2038	0.03%

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PROGRESS RESIDENTIAL TRUST	74333TAE9	Residential MBS (non-agency)	10,000,000	10/17/2038	0.06%
PROGRESS RESIDENTIAL TRUST	74333YAC2	Residential MBS (non-agency)	10,663,000	2/17/2041	0.06%
PRPM LLC	69360GAA1	Residential MBS (non-agency)	9,718,488	7/25/2051	0.06%
PUGET ENERGY INC	89180LAA6	Residential MBS (non-agency)	4,256,196	12/25/2061	0.03%
RADNOR RE LTD	750493AA6	Residential MBS (non-agency)	1,082,898	1/25/2030	0.01%
RESIDENTIAL MORTGAGE LOAN TRUST	76119NAA5	Residential MBS (non-agency)	450,785	9/25/2059	0.00%
RESIDENTIAL MORTGAGE LOAN TRUST	76119CAC5	Residential MBS (non-agency)	124,337	1/26/2060	0.00%
RITHM CAPITAL CORP	64831KAC0	Residential MBS (non-agency)	3,525,000	2/17/2039	0.02%
RMF BUYOUT ISSUANCE TRUST	76970HAA6	Residential MBS (non-agency)	5,580,588	4/25/2032	0.04%
RMF BUYOUT ISSUANCE TRUST	76971EAA2	Residential MBS (non-agency)	7,075,370	10/25/2050	0.04%
SGR RESIDENTIAL MORTGAGE TRUST	78432YAC3	Residential MBS (non-agency)	1,161,121	12/25/2061	0.01%
SGR RESIDENTIAL MORTGAGE TRUST	78433QAB1	Residential MBS (non-agency)	8,875,302	3/27/2062	0.05%
SGR RESIDENTIAL MORTGAGE TRUST	81882JAA9	Residential MBS (non-agency)	1,169,527	5/25/2065	0.01%
SGR RESIDENTIAL MORTGAGE TRUST	78434KAA5	Residential MBS (non-agency)	2,734,561	9/25/2067	0.02%
STARVEST EMERGING MARKETS CBO I	85573HAC4	Residential MBS (non-agency)	3,130,217	5/25/2065	0.02%
STARWOOD MORTGAGE RESIDENTIAL TRUST	78474LAC0	Residential MBS (non-agency)	8,000,000	1/17/2024	0.05%
STARWOOD MORTGAGE RESIDENTIAL TRUST	85572JAB3	Residential MBS (non-agency)	6,741,776	9/27/2049	0.04%
STARWOOD MORTGAGE RESIDENTIAL TRUST	85573DCA5	Residential MBS (non-agency)	10,860,000	4/25/2060	0.07%
STARWOOD MORTGAGE RESIDENTIAL TRUST	85573MAB5	Residential MBS (non-agency)	2,551,000	4/25/2065	0.01%
STARWOOD MORTGAGE RESIDENTIAL TRUST	85573MAC3	Residential MBS (non-agency)	10,346,000	4/25/2065	0.06%
STARWOOD MORTGAGE RESIDENTIAL TRUST	85573TAA2	Residential MBS (non-agency)	28,990,597	12/25/2066	0.16%
STARWOOD MORTGAGE RESIDENTIAL TRUST	85571RAA8	Residential MBS (non-agency)	10,479,398	3/25/2067	0.07%
STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST	863579CQ9	Residential MBS (non-agency)	1,648,414	10/25/2034	0.01%
TOORAK MORTGAGE CORP	89688WAB7	Residential MBS (non-agency)	2,826,749	7/25/2056	0.02%
TOORAK MORTGAGE CORP	87265XAA2	Residential MBS (non-agency)	2,407,814	6/25/2057	0.02%
TOWD POINT MORTGAGE TRUST	89177EAB5	Residential MBS (non-agency)	2,000,000	10/25/2048	0.01%
TOWD POINT MORTGAGE TRUST	89171UAE9	Residential MBS (non-agency)	1,885,407	4/25/2055	0.01%
TOWD POINT MORTGAGE TRUST	89171UAG4	Residential MBS (non-agency)	1,325,000	4/25/2055	0.01%
TOWD POINT MORTGAGE TRUST	89172RAC9	Residential MBS (non-agency)	11,845,000	4/25/2055	0.08%
TOWD POINT MORTGAGE TRUST	89172PAD1	Residential MBS (non-agency)	2,479,000	8/25/2055	0.02%
TOWD POINT MORTGAGE TRUST	89172UAB4	Residential MBS (non-agency)	2,910,661	7/25/2056	0.02%
TOWD POINT MORTGAGE TRUST	89173CAD9	Residential MBS (non-agency)	16,242,000	10/25/2056	0.10%
TOWD POINT MORTGAGE TRUST	89173FAB6	Residential MBS (non-agency)	3,854,000	10/25/2056	0.02%
TOWD POINT MORTGAGE TRUST	89173UAA5	Residential MBS (non-agency)	629,527	6/25/2057	0.00%
TOWD POINT MORTGAGE TRUST	89175JAA8	Residential MBS (non-agency)	687,708	10/25/2057	0.00%
TOWD POINT MORTGAGE TRUST	89175JAB6	Residential MBS (non-agency)	6,501,000	10/25/2057	0.04%
TOWD POINT MORTGAGE TRUST	89176EAA8	Residential MBS (non-agency)	2,132,075	1/25/2058	0.01%
TOWD POINT MORTGAGE TRUST	89177BAA3	Residential MBS (non-agency)	3,059,590	3/25/2058	0.02%
TOWD POINT MORTGAGE TRUST	89175VAA1	Residential MBS (non-agency)	1,682,605	3/25/2058	0.01%
TOWD POINT MORTGAGE TRUST	89177HAB8	Residential MBS (non-agency)	12,855,000	5/25/2058	0.08%
TOWD POINT MORTGAGE TRUST	89177JAB4	Residential MBS (non-agency)	2,300,000	12/25/2058	0.01%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
TOWD POINT MORTGAGE TRUST	89178BAA2	Residential MBS (non-agency)	2,710,955	10/25/2059	0.02%
TOWD POINT MORTGAGE TRUST	89179JAA4	Residential MBS (non-agency)	3,235,438	10/25/2060	0.02%
TOWD POINT MORTGAGE TRUST	89170VAA6	Residential MBS (non-agency)	8,800,724	7/25/2062	0.06%
TRICON AMERICAN HOMES TRUST	89612LAA4	Residential MBS (non-agency)	4,118,025	3/17/2038	0.02%
TRICON RESIDENTIAL 2022-SFR1 TRUST	89616QAB7	Residential MBS (non-agency)	3,250,000	4/17/2039	0.02%
UNITED STATES OF AMERICA	35564KNK1	Residential MBS (non-agency)	14,941,825	12/25/2041	0.10%
UNITED STATES OF AMERICA	20754MBZ9	Residential MBS (non-agency)	3,339,061	6/25/2042	0.02%
UNITED STATES OF AMERICA	35564KH36	Residential MBS (non-agency)	3,830,000	9/25/2042	0.02%
UNITED STATES OF AMERICA	20753DAA6	Residential MBS (non-agency)	12,420,000	9/25/2042	0.08%
UNITED STATES OF AMERICA	35565XAC4	Residential MBS (non-agency)	48,616	8/25/2050	0.00%
VERUS SECURITIZATION TRUST	92537HAB7	Residential MBS (non-agency)	2,555,447	7/25/2059	0.02%
VERUS SECURITIZATION TRUST	92537MAE0	Residential MBS (non-agency)	4,018,348	11/25/2059	0.03%
VERUS SECURITIZATION TRUST	92536PAE4	Residential MBS (non-agency)	1,705,132	1/25/2060	0.01%
VERUS SECURITIZATION TRUST	92536PAD6	Residential MBS (non-agency)	5,875,501	1/25/2060	0.04%
VERUS SECURITIZATION TRUST	92537TAD7	Residential MBS (non-agency)	3,213,000	3/25/2060	0.02%
VERUS SECURITIZATION TRUST	92537TAA3	Residential MBS (non-agency)	928,037	3/25/2060	0.01%
VERUS SECURITIZATION TRUST	92537UAC6	Residential MBS (non-agency)	3,878,000	5/25/2060	0.02%
VERUS SECURITIZATION TRUST	92537UAA0	Residential MBS (non-agency)	1,081,280	5/25/2060	0.01%
VERUS SECURITIZATION TRUST	92538EAC1	Residential MBS (non-agency)	1,306,685	4/25/2064	0.01%
VERUS SECURITIZATION TRUST	92538CAB7	Residential MBS (non-agency)	1,968,059	5/25/2065	0.01%
VERUS SECURITIZATION TRUST	92538WAB3	Residential MBS (non-agency)	19,742,627	1/25/2067	0.11%
VERUS SECURITIZATION TRUST	92538WAC1	Residential MBS (non-agency)	10,183,136	1/25/2067	0.06%
VISIO TRUST	92837KAC5	Residential MBS (non-agency)	2,409,000	8/25/2055	0.01%
VISIO TRUST	92837MAB3	Residential MBS (non-agency)	969,487	11/25/2055	0.01%
VISIO TRUST	92837UAB5	Residential MBS (non-agency)	2,489,667	5/25/2056	0.02%
VISIO TRUST	92837UAC3	Residential MBS (non-agency)	1,322,532	5/25/2056	0.01%
VISIO TRUST	92838CAA6	Residential MBS (non-agency)	16,719,958	8/25/2057	0.11%
VISTA POINT SECURITIZATION TRUST	92838WAC8	Residential MBS (non-agency)	12,720,000	3/25/2065	0.08%
VISTA POINT SECURITIZATION TRUST	92838WAB0	Residential MBS (non-agency)	1,566,459	3/25/2065	0.01%
WAMU MORTGAGE PASS THROUGH CERTIFICATES	92922FD70	Residential MBS (non-agency)	1,313,007	1/25/2045	0.01%
WAMU MORTGAGE PASS THROUGH CERTIFICATES	92922FC97	Residential MBS (non-agency)	234,669	1/25/2045	0.00%
WAMU MORTGAGE PASS THROUGH CERTIFICATES	939336X40	Residential MBS (non-agency)	1,251,794	1/25/2045	0.01%
WAMU MORTGAGE PASS THROUGH CERTIFICATES	92922FJ25	Residential MBS (non-agency)	2,533,096	4/25/2045	0.02%
WAMU MORTGAGE PASS THROUGH CERTIFICATES	92922FR91	Residential MBS (non-agency)	2,392,467	7/25/2045	0.02%
WAMU MORTGAGE PASS THROUGH CERTIFICATES	92922F2G2	Residential MBS (non-agency)	3,362,673	8/25/2045	0.02%
WELLS FARGO HOME EQUITY TRUST	94980GBF7	Residential MBS (non-agency)	6,476,481	10/25/2034	0.04%
JACKSON NATIONAL LIFE INSURANCE CO.	933AUDI11	Traditional GICs	160,956,498	3/29/2023	1.07%
JACKSON NATIONAL LIFE INSURANCE CO.	934JZH117	Traditional GICs	106,320,056	6/28/2023	0.71%
JACKSON NATIONAL LIFE INSURANCE CO.	934MNK116	Traditional GICs	104,507,181	12/27/2023	0.70%
JACKSON NATIONAL LIFE INSURANCE CO.	936WTT117	Traditional GICs	50,000,000	9/27/2024	0.31%
JACKSON NATIONAL LIFE INSURANCE CO.	936TJQ111	Traditional GICs	150,000,000	12/29/2026	0.94%

Security Detail

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JACKSON NATIONAL LIFE INSURANCE CO.	936UWMII2	Traditional GICs	150,000,000	2/25/2027	0.94%
LINCOLN NATIONAL LIFE INSURANCE CO.	936LSGII0	Traditional GICs	100,000,000	11/23/2026	0.62%
METROPOLITAN LIFE INSURANCE CO.	933QHBII5	Traditional GICs	50,000,000	12/27/2022	0.35%
METROPOLITAN LIFE INSURANCE CO.	935HRDII8	Traditional GICs	50,000,000	12/27/2023	0.33%
METROPOLITAN LIFE INSURANCE CO.	935MAMII5	Traditional GICs	50,000,000	3/28/2024	0.33%
METROPOLITAN LIFE INSURANCE CO.	935ZXAI17	Traditional GICs	100,000,000	3/28/2024	0.69%
METROPOLITAN LIFE INSURANCE CO.	936WAZII3	Traditional GICs	150,000,000	6/27/2024	1.00%
METROPOLITAN LIFE INSURANCE CO.	935GACII0	Traditional GICs	100,000,000	9/27/2024	0.66%
METROPOLITAN LIFE INSURANCE CO.	935UZVII0	Traditional GICs	100,000,000	12/27/2024	0.66%
METROPOLITAN LIFE INSURANCE CO.	935VBII1	Traditional GICs	100,000,000	12/27/2024	0.66%
METROPOLITAN LIFE INSURANCE CO.	935KXLI16	Traditional GICs	100,000,000	6/26/2026	0.63%
METROPOLITAN LIFE INSURANCE CO.	936LKP118	Traditional GICs	50,000,000	9/28/2026	0.31%
METROPOLITAN LIFE INSURANCE CO.	936LLWII2	Traditional GICs	50,000,000	9/28/2026	0.31%
MINNESOTA LIFE INSURANCE CO.	935JNYII2	Traditional GICs	50,000,000	6/27/2024	0.34%
MINNESOTA LIFE INSURANCE CO.	935GIUII2	Traditional GICs	100,000,000	9/27/2024	0.66%
MINNESOTA LIFE INSURANCE CO.	936LJDII7	Traditional GICs	50,000,000	6/26/2026	0.31%
MINNESOTA LIFE INSURANCE CO.	936LLXII0	Traditional GICs	50,000,000	9/28/2026	0.31%
PRINCIPAL LIFE INSURANCE CO.	933DDMII4	Traditional GICs	53,639,819	3/29/2023	0.36%
PRINCIPAL LIFE INSURANCE CO.	964BLZII2	Traditional GICs	53,509,512	6/28/2023	0.35%
PRINCIPAL LIFE INSURANCE CO.	964DUMII7	Traditional GICs	53,799,565	9/27/2023	0.36%
PRINCIPAL LIFE INSURANCE CO.	938CSQII6	Traditional GICs	51,195,000	6/27/2024	0.33%
PRINCIPAL LIFE INSURANCE CO.	935HPBII4	Traditional GICs	102,580,000	12/27/2024	0.66%
PRINCIPAL LIFE INSURANCE CO.	937KEYII7	Traditional GICs	150,000,000	3/28/2025	0.99%
PRINCIPAL LIFE INSURANCE CO.	936LJCI19	Traditional GICs	100,000,000	6/26/2025	0.62%
PRINCIPAL LIFE INSURANCE CO.	936TRQII2	Traditional GICs	100,000,000	9/26/2025	0.63%
PRINCIPAL LIFE INSURANCE CO.	937XJFI15	Traditional GICs	100,000,000	12/29/2025	0.63%
PRINCIPAL LIFE INSURANCE CO.	936LJWII5	Traditional GICs	100,000,000	12/29/2025	0.62%
PRINCIPAL LIFE INSURANCE CO.	936NUBII4	Traditional GICs	50,000,000	3/27/2026	0.31%
PRINCIPAL LIFE INSURANCE CO.	936UFYII5	Traditional GICs	50,000,000	2/25/2027	0.31%
PRINCIPAL LIFE INSURANCE CO.	945HMFII6	Traditional GICs	100,000,000	9/28/2027	0.61%
PRUDENTIAL LIFE INS. COMPANY OF AMERICA	933KNQII8	Traditional GICs	30,000,000	10/16/2023	0.21%
UNITED OF OMAHA LIFE INSURANCE CO.	935PQVII1	Traditional GICs	50,000,000	6/27/2024	0.33%
UNITED OF OMAHA LIFE INSURANCE CO.	935IRPII9	Traditional GICs	50,000,000	6/26/2025	0.31%
UNITED OF OMAHA LIFE INSURANCE CO.	936TDFII1	Traditional GICs	100,000,000	12/29/2025	0.62%
UNITED OF OMAHA LIFE INSURANCE CO.	935JFJII4	Traditional GICs	150,000,000	3/27/2026	0.95%
UNITED OF OMAHA LIFE INSURANCE CO.	935KXKII8	Traditional GICs	50,000,000	6/26/2026	0.31%
UNITED OF OMAHA LIFE INSURANCE CO.	936LKEII3	Traditional GICs	50,000,000	9/28/2026	0.31%
UNITED OF OMAHA LIFE INSURANCE CO.	943RXYII3	Traditional GICs	50,000,000	3/29/2027	0.31%
UNITED OF OMAHA LIFE INSURANCE CO.	936VSKII9	Traditional GICs	125,000,000	6/28/2027	0.78%
UNITED STATES TREASURY	912828P38	U.S. Treasury/agency	40,000,000	1/31/2023	0.26%
UNITED STATES TREASURY	912828P79	U.S. Treasury/agency	110,000,000	2/28/2023	0.72%

Security Detail

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UNITED STATES TREASURY	912828R28	U.S. Treasury/agency	60,000,000	4/30/2023	0.39%
UNITED STATES TREASURY	912828R69	U.S. Treasury/agency	60,000,000	5/31/2023	0.39%
UNITED STATES TREASURY	912828S35	U.S. Treasury/agency	60,000,000	6/30/2023	0.38%
UNITED STATES TREASURY	912828S92	U.S. Treasury/agency	60,000,000	7/31/2023	0.38%
UNITED STATES TREASURY	912828T26	U.S. Treasury/agency	60,000,000	9/30/2023	0.38%
UNITED STATES TREASURY	912828V80	U.S. Treasury/agency	145,000,000	1/31/2024	0.93%
UNITED STATES TREASURY	912828W71	U.S. Treasury/agency	150,000,000	3/31/2024	0.95%
UNITED STATES TREASURY	91282CCC3	U.S. Treasury/agency	100,000,000	5/15/2024	0.61%
UNITED STATES TREASURY	912828YE4	U.S. Treasury/agency	150,000,000	8/31/2024	0.93%
UNITED STATES TREASURY	9128284F4	U.S. Treasury/agency	50,000,000	3/31/2025	0.31%
UNITED STATES TREASURY	912828ZW3	U.S. Treasury/agency	100,000,000	6/30/2025	0.59%
UNITED STATES TREASURY	912828M56	U.S. Treasury/agency	50,000,000	11/15/2025	0.31%
UNITED STATES TREASURY	91282CBH3	U.S. Treasury/agency	100,000,000	1/31/2026	0.57%
UNITED STATES TREASURY	91282CBT7	U.S. Treasury/agency	150,000,000	3/31/2026	0.87%
UNITED STATES TREASURY	91282CCW9	U.S. Treasury/agency	50,000,000	8/31/2026	0.29%
UNITED STATES TREASURY	912828V98	U.S. Treasury/agency	110,000,000	2/15/2027	0.67%
UNITED STATES TREASURY	9128286T2	U.S. Treasury/agency	100,000,000	5/15/2029	0.61%
UNITED STATES TREASURY	91282CAV3	U.S. Treasury/agency	100,000,000	11/15/2030	0.53%
UNITED STATES TREASURY	91282CDY4	U.S. Treasury/agency	100,000,000	2/15/2032	0.56%
UNITED STATES TREASURY	91282CEP2	U.S. Treasury/agency	100,000,000	5/15/2032	0.62%
BPCE	05571CS44	Cash and equivalents	24,340,014	5/4/2023	0.15%
BPCE	05571CT19	Cash and equivalents	24,261,444	6/1/2023	0.15%
BPCE	05571CUC3	Cash and equivalents	24,141,236	7/12/2023	0.15%
CITIBANK N.A.	17305T6Q0	Cash and equivalents	25,000,000	8/25/2023	0.15%
CITIBANK N.A.	17305T6Z0	Cash and equivalents	50,000,000	9/22/2023	0.31%
OLD LINE FUNDING LLC	67983UR47	Cash and equivalents	48,877,222	4/4/2023	0.30%
PUTNAM MONEY MARKET PORTFOLIO	74699B9K4	Cash and equivalents	576,349,271	10/1/2022	3.57%
ROYAL BK OF CANADA	78015JC62	Cash and equivalents	25,000,000	8/25/2023	0.15%
ROYAL BK OF CANADA	78015JGE1	Cash and equivalents	25,000,000	9/22/2023	0.15%
SUMITOMO MTSU BKG CORP	86562LWR9	Cash and equivalents	47,573,333	9/25/2023	0.29%
TORONTO DOMINION BK	89115BGE4	Cash and equivalents	50,000,000	4/12/2023	0.31%
TORONTO DOMINION BK	89115BKS8	Cash and equivalents	25,000,000	5/23/2023	0.15%
TORONTO DOMINION BK	89115BM64	Cash and equivalents	25,000,000	6/26/2023	0.15%
TORONTO DOMINION BK	89115BSJ0	Cash and equivalents	25,000,000	9/14/2023	0.15%
CASH AND EQUIVALENTS	-	Cash and equivalents	528,571,078	-	3.25%

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

