

Security Detail

Security Description	Percent of Portfolio
JPMORGAN CHASE & CO 03.3750 05/01/2023	1.18%
COMCAST CORPORATION 03.7000 04/15/2024	0.88%
AT&T INC 03.8000 03/01/2024	0.87%
PNC BANK NA 03.3000 10/30/2024	0.86%
BRISTOL-MYERS P/P 144A 02.9000 07/26/2024	0.82%
MET LIFE GLOB FUNDIN P/P 144A 02.5000 12/03/2020	0.74%
CAS 2017-C01 1EB1 03.3953 07/25/2029	0.73%
HSBC USA INC 05.0000 09/27/2020	0.72%
STACR 2016-DNA2 M3 06.7953 10/25/2028	0.72%
UBS GROUP FUNDIN P/P 144A 02.6500 02/01/2022	0.71%
VERIZON COMMUNICATIONS 03.5000 11/01/2024	0.68%
CITIGROUP INC 04.0440 06/01/2024	0.68%
NORTHROP GRUMMAN CORP 02.5500 10/15/2022	0.64%
UNITED TECHNOLOGIES CORP 03.1000 06/01/2022	0.63%
CAS 2016-C01 1M2 08.8953 08/25/2028	0.63%
TOTAL CAPITAL INTL SA USD 02.4340 01/10/2025	0.63%
HONEYWELL INTERNATIONAL 02.1500 08/08/2022	0.62%
JPMORGAN CHASE & CO. 03.8750 09/10/2024	0.58%
GOLDMAN SACHS GROUP INC 03.6250 02/20/2024	0.58%
CAS 2014-C04 2M2 07.1453 11/25/2024	0.57%
ALPHABET INC 03.3750 02/25/2024	0.56%
MORGAN STANLEY 04.8750 11/01/2022	0.55%
CAS 2016-C02 1M2 08.1453 09/25/2028	0.55%
GEORGIA-PACIFIC LLC P/P 144A 05.4000 11/01/2020	0.54%
MSBAM 2016-C32 XA IO 00.8813 12/15/2049	0.54%
STACR 2015-DNA2 M3 06.0453 12/25/2027	0.53%
NEW YORK LIFE GLOBAL P/P 144A 01.7000 09/14/2021	0.53%
BANK OF AMERICA CORPORATION 04.2000 08/26/2024	0.53%
FIDELITY NATIONAL INFORM 04.5000 10/15/2022	0.52%
US BANCORP 03.6000 09/11/2024	0.50%
NEW YORK LIFE GL P/P 144A 02.3000 06/10/2022	0.49%
CAS 2016-C01 2M2 09.0953 08/25/2028	0.48%
CAS 2014-C01 M2 06.5453 01/25/2024	0.47%
TOTAL SYSTEM SERVICES IN 04.0000 06/01/2023	0.45%
WASTE MANAGEMENT INC 02.9000 09/15/2022	0.45%
AMERICAN TOWER CORP 03.5000 01/31/2023	0.45%
UNITEDHEALTH GROUP INC 03.3500 07/15/2022	0.45%
CAS 2013-C01 M2 07.3953 10/25/2023	0.44%
COX COMM INC P/P 144A 03.1500 08/15/2024	0.44%
NEXTERA ENERGY CAPITAL 02.4030 09/01/2021	0.43%
CAS 2014-C02 2M2 04.7453 05/25/2024	0.43%

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Security Description	Percent of Portfolio
FMC CORP 34410XW30 DCP 09/03/2019	0.43%
BELL CANADA INC 07787QX84 DCP 10/08/2019	0.43%
SPST 2019-7 A 02.8453 09/24/2020	0.43%
FWD 2019-INV1 A3 03.1100 06/25/2049	0.42%
MICROSOFT CORP 02.3750 02/12/2022	0.40%
SABINE PASS LIQU 06.2500 03/15/2022	0.40%
GSMS 2011-GC5 AS P/P 144A 05.2090 08/10/2044	0.40%
ANHEUSER-BUSCH INBEV WOR 03.5000 01/12/2024	0.39%
WFRBS 2012-C8 B 04.3110 08/15/2045	0.39%
SALESFORCE.COM INC 03.2500 04/11/2023	0.38%
GSMS 2012-GCJ7 AS 04.0850 05/10/2045	0.38%
OMNICOM GP/OMNICOM CAP 03.6250 05/01/2022	0.38%
CD 2016-CD2 XA IO 00.8100 11/10/2049	0.38%
CVS HEALTH CORP 03.7000 03/09/2023	0.38%
REPUBLIC SERVICES INC 02.5000 08/15/2024	0.37%
OCCIDENTAL PETROLEUM COR 03.4370 08/13/2021	0.37%
CABOT CORP 12705XW30 DCP 09/03/2019	0.37%
ERAC USA FINANCE LLC 26882SWP7 DCP 09/23/2019	0.37%
ENGIE SA 29287BXA1 DCP 10/10/2019	0.37%
CHARTA LLC 16115VBEB DCP 02/14/2020	0.36%
CFCRE 2016-C4 XA IO 01.8783 05/10/2058	0.36%
RAYTHEON COMPANY 02.5000 12/15/2022	0.36%
GSMS 2010-C2 D P/P 144A 05.3529 12/10/2043	0.36%
GCAT 2019-NQM1 A2 03.2410 02/25/2059	0.35%
DBUBS 2011-LC3A D P/P 144A 05.5117 08/10/2044	0.35%
S&P GLOBAL INC 03.3000 08/14/2020	0.35%
MSBAM 2012-C6 B 03.9300 11/15/2045	0.34%
CISCO SYSTEMS INC 01.8500 09/20/2021	0.34%
DUKE ENERGY CAROLINAS 03.3500 05/15/2022	0.33%
SPST 2019-3 A 02.9611 06/24/2020	0.33%
GSMS 2011-GC3 D P/P 144A 05.8246 03/10/2044	0.33%
ARRW 2019-1 A3 04.2080 01/25/2049	0.33%
CAS 2014-C04 1M2 07.0453 11/25/2024	0.32%
WFRBS 2011-C5 C P/P 144A 05.8580 11/15/2044	0.32%
CAS 2014-C02 1M2 04.7453 05/25/2024	0.32%
GSMS 2012-GC6 AS P/P 144A 04.9480 01/12/2045	0.32%
CROWN CASTLE INTL CORP 03.2000 09/01/2024	0.32%
ENERGY TRANSFER OPERATNG 05.2000 02/01/2022	0.32%
STACR 2014-HQ1 M3 06.2453 08/25/2024	0.31%
BANK OF AMERICA CORP 03.5500 03/05/2024	0.31%
CITIBANK NA 03.1650 02/19/2022	0.31%

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Security Description	Percent of Portfolio
CAS 2014-C03 2M2 05.0453 07/25/2024	0.31%
WFCM 2010-C1 C P/P 144A 05.7831 11/15/2043	0.31%
TRK 2019-1 A1 04.3356 03/25/2022	0.31%
DIAMOND 1 FIN/DIAMON P/P 144A 04.4200 06/15/2021	0.31%
ROGERS COMMUNICATIONS INC 77511MW56 DCP 09/05/2019	0.31%
NATIONAL AUSTRALIA BK/NY 02.8000 01/10/2022	0.30%
STAR 2019-1 A3 03.1750 06/25/2049	0.30%
GOLDMAN SACHS GROUP INC 03.3281 11/15/2021	0.30%
WESTPAC BANKING CORP USD 02.1500 03/06/2020	0.30%
DBUBS 2011-LC2A D P/P 144A 05.7142 07/10/2044	0.29%
INTERPUBLIC GROUP COS 04.2000 04/15/2024	0.29%
FAIRFAX US INC P/P 144A 04.8750 08/13/2024	0.29%
ALIMENTATION COUCHE-TARD 2.700000 07/26/2022	0.28%
GOLDMAN SACHS GROUP INC 03.0000 04/26/2022	0.28%
CAS 2017-C02 2ED4 02.9953 09/25/2029	0.28%
SKANDINAVISKA ENSKILDA USD 02.3000 03/11/2020	0.28%
BANK OF NY MELLON CORP 01.9500 08/23/2022	0.28%
APPLE INC 02.4000 05/03/2023	0.28%
WFRBS 2014-C23 XA IO 00.7377 10/15/2057	0.27%
JPMCC 2012-C6 B 04.8186 05/15/2045	0.27%
KINDER MORGAN ENER PART 03.4500 02/15/2023	0.27%
MORGAN STANLEY 03.4576 01/20/2022	0.27%
MORGAN STANLEY 02.7500 05/19/2022	0.27%
FOX CORP P/P 144A 04.0300 01/25/2024	0.27%
THE WILLIAMS COMPANIES INC. 04.5500 06/24/2024	0.26%
COMM 2015-CR26 XA IO 01.1033 10/10/2048	0.26%
WELLS FARGO & COMPANY 03.7500 01/24/2024	0.26%
WELLS FARGO BANK NA 03.6250 10/22/2021	0.26%
MERCK & CO INC 02.9000 03/07/2024	0.26%
RBIT 2019-1 M3 P/P 144A 03.0110 07/25/2029	0.26%
ENERGY TRANSFER OPERATNG 04.5000 04/15/2024	0.26%
JPMCC 2016-JP2 XA IO 01.9837 08/15/2049	0.26%
ECOLAB INC 04.3500 12/08/2021	0.26%
BANK OF AMERICA CORP 02.8810 04/24/2023	0.26%
ANZ NEW ZEALAND INTL P/P 144A 03.2755 01/25/2022	0.26%
BP CAPITAL MARKETS PLC USD 03.5610 11/01/2021	0.25%
VERIZON COMMUNICATIONS 03.1250 03/16/2022	0.25%
NEWFIELD EXPLORATION CO 05.6250 07/01/2024	0.25%
SPST 2019-WL1 A 02.7953 08/25/2052	0.25%
FISERV INC 02.7500 07/01/2024	0.25%
VERUS 2019-1 A3 03.9850 02/25/2059	0.25%

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Security Description	Percent of Portfolio
MASSMUTUAL GLOBAL P/P 144A 02.5000 10/17/2022	0.25%
UNITEDHEALTH GROUP INC 02.3750 08/15/2024	0.25%
SIEMENS FINANCIERING P/P 144A 02.2000 03/16/2020	0.25%
GOLDMAN SACHS GROUP INC 02.8760 10/31/2022	0.25%
VISTRA OPERATION P/P 144A 03.5500 07/15/2024	0.25%
EMIR 2019-1 M1B 03.9453 04/25/2029	0.25%
RMIR 2019-2 M1B P/P 144A 03.8953 06/25/2029	0.25%
PPL CAPITAL FUNDING INC 69354HW54 DCP 09/05/2019	0.25%
KEURIG DR PEPPER INC 49271KW91 DCP 09/09/2019	0.25%
MARRIOTT INTERNATIONAL INC/MD 57163UW93 DCP 09/09/2019	0.25%
AMEREN ILLINOIS CO 02361LWG3 DCP 09/16/2019	0.24%
CHARIOT FUNDING LLC 15963UXF8 DCP 10/15/2019	0.24%
COMM 2015-LC21 XA IO 00.9100 07/10/2048	0.24%
SOUTHERN CO 02.3500 07/01/2021	0.24%
IHS MARKIT LTD P/P 144A 05.0000 11/01/2022	0.24%
STACR 2014-HQ2 M2 04.3453 09/25/2024	0.24%
HMIR 2018-1 M1 P/P 144A 03.7453 10/25/2028	0.23%
FASST 2018-HB1 M2 P/P 144A 04.0869 09/25/2028	0.23%
CF INDUSTRIES INC 03.4500 06/01/2023	0.22%
FFML 2006-FF15 A5 02.3053 11/25/2036	0.21%
JPMCC 2010-C2 D P/P 144A 05.7860 11/15/2043	0.21%
FISERV INC. 03.8000 10/01/2023	0.21%
RCO 2018-1 A1 P/P 144A 04.0000 05/25/2023	0.21%
VERUS 2019-1 A1 03.7300 02/25/2059	0.21%
ELANCO ANIMAL HEALTH P/P 03.9120 08/27/2021	0.21%
CISCO SYSTEMS INC 02.6000 02/28/2023	0.20%
AOMT 2019-1 A3 04.1240 11/25/2048	0.20%
LIBERTY MUTUAL GROUP P/P 144A 05.0000 06/01/2021	0.20%
ECOLAB INC 02.2500 01/12/2020	0.20%
OBX 2018-EXP1 1A3 04.0000 04/25/2048	0.20%
CHARTER COMM OPT LLC/CAP 03.9031 02/01/2024	0.20%
BRDCOM CRP / FIN 03.0000 01/15/2022	0.20%
CSMC 2016-NXSR XA IO 00.9322 12/15/2049	0.20%
AMERICAN ELECTRIC POWER 03.6500 12/01/2021	0.20%
JPMORGAN CHASE & CO 02.2500 01/23/2020	0.20%
STACR 2018-HRP2 M2 03.3953 02/25/2047	0.20%
GLENCORE FUNDING LLC P/P 144A 04.6250 04/29/2024	0.20%
ROYAL BANK OF CANADA USD 03.7000 10/05/2023	0.20%
RMIR 2019-1 M2 P/P 144A 05.3453 02/25/2029	0.19%
CAS 2015-C04 1M2 07.8453 04/25/2028	0.19%
DELL INT LLC / EM P/P 144A 04.0000 07/15/2024	0.19%

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Security Description	Percent of Portfolio
UBSCM 2012-C1 AS 04.1710 05/10/2045	0.19%
BSCMS 2006-T22 E P/P 144A 05.9192 04/12/2038	0.19%
GSMS 2011-GC5 B P/P 144A 05.5565 08/10/2044	0.19%
PENSKE TRUCK LEASING P/P 144A 03.6500 07/29/2021	0.19%
MSC 2012-C4 B P/P 144A 05.2130 03/15/2045	0.19%
DUPONT DE NEMOURS INC 03.7660 11/15/2020	0.19%
BECTON DICKINSON AND CO 02.8940 06/06/2022	0.19%
VERIZON COMMUNICATIONS 02.6995 05/22/2020	0.18%
CRH AMERICA FINANCE INC 12636DWT1 DCP 09/27/2019	0.18%
AMERICAN TRANS SYS P/P 144A 05.2500 01/15/2022	0.18%
LENNAR CORP 04.5000 04/30/2024	0.18%
GSMS 2010-C1 D P/P 144A 06.1972 08/10/2043	0.18%
THE SHERWIN-WILLIAMS COMPANY 02.7500 06/01/2022	0.17%
ZOETIS INC 03.4500 11/13/2020	0.17%
STACR 2015-DNA3 M2 04.9953 04/25/2028	0.17%
AIR LEASE CORP 03.5000 01/15/2022	0.17%
GSMS 2011-GC5 C P/P 144A 05.5565 08/10/2044	0.17%
WELLS FARGO & COMPANY 02.6000 07/22/2020	0.17%
GSMS 2014-GC24 XA IO 00.8752 09/10/2047	0.17%
AMAZON.COM INC. 02.5000 11/29/2022	0.17%
CREDIT SUISSE NEW YORK 05.4000 01/14/2020	0.17%
1.70 R ISWP FWD US0003M P 09/18/2021	0.17%
MOODY'S CORPORATION 02.7500 12/15/2021	0.17%
CITIGROUP INC 03.2355 04/25/2022	0.17%
BANK OF AMERICA CORP 02.9993 06/25/2022	0.17%
WFRBS 2013-C16 AS 04.6680 09/15/2046	0.17%
ELANCO ANIMAL HEALTH 04.2720 08/28/2023	0.17%
US BANCORP 02.9500 07/15/2022	0.17%
WFRBS 2011-C4 D P/P 144A 05.3966 06/15/2044	0.16%
US BANK NA CINCINNATI 03.1500 04/26/2021	0.16%
CITIGROUP INC. 03.5000 05/15/2023	0.16%
GSMS 2015-GC30 XA IO 00.9755 05/10/2050	0.15%
CIGNA CORP 03.7500 07/15/2023	0.15%
MSRR 2015-R4 CB1 03.0889 08/26/2047	0.15%
HOF 2018-2 A2 04.1370 11/25/2058	0.15%
DRMT 2017-3A A1 02.5770 10/25/2047	0.15%
INTL FLAVOR & FRAGRANCES 03.4000 09/25/2020	0.15%
COMMONWEALTH BK AUST P/P 144A 02.2000 11/09/2020	0.14%
MSBAM 2015-C26 XA IO 01.1780 10/15/2048	0.14%
MET LIFE GLOB FUND P/P 144A 03.0000 01/10/2023	0.14%
STACR 2014-DN1 M2 04.3453 02/25/2024	0.14%

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Security Description	Percent of Portfolio
MICROCHIP TECH INC 04.3330 06/01/2023	0.14%
DIGITAL REALTY TRUST LP 04.7500 10/01/2025	0.14%
STACR 2015-DNA3 M3 06.8453 04/25/2028	0.13%
VERUS SECURITIZATION TRUST 03.6350 06/01/2058	0.13%
AT&T INC 04.4500 04/01/2024	0.13%
CHARTER COMM OPT LLC/CAP 04.5000 02/01/2024	0.13%
MWST 2019-1 A 02.9453 06/25/2052	0.13%
ZOETIS INC 03.2500 08/20/2021	0.13%
BANK OF MONTREAL USD 03.1000 07/13/2020	0.13%
CBS CORP 02.9000 06/01/2023	0.13%
GSMS 2010-C1 B P/P 144A 05.1480 08/10/2043	0.12%
MARSH & MCLENNAN COS INC 03.5000 12/29/2020	0.12%
MARSH & MCLENNAN COS INC 02.7500 01/30/2022	0.12%
ROYAL BANK OF CANADA USD 02.1250 03/02/2020	0.12%
GFMT 2018-2 A41 04.5000 10/25/2058	0.12%
CITIZENS FIN GRP P/P 144A 04.1500 09/28/2022	0.12%
JPMORGAN CHASE & CO 03.0120 06/18/2022	0.12%
DRMT 2018-2A A1 03.4790 04/25/2058	0.12%
ENBRIDGE US INC 29251VXR2 DCP 10/25/2019	0.12%
TEVA PHARMA FIN IV LLC 02.2500 03/18/2020	0.12%
FORD MOTOR CREDIT COMPANY LLC 03.2195 10/12/2021	0.12%
MSBAM 2013-C7 XA IO 01.4889 02/15/2046	0.12%
CELANESE US HOLDINGS LLC 04.6250 11/15/2022	0.12%
WFRBS 2014-C22 XA IO 00.9649 09/15/2057	0.12%
GSMS 2011-GC3 C P/P 144A 05.8246 03/10/2044	0.12%
COMM 2013-LC6 AM 03.2820 01/10/2046	0.12%
IHS MARKIT LTD USD 03.6250 05/01/2024	0.11%
CELANESE US HOLDINGS LLC 03.5000 05/08/2024	0.11%
CBS CORP 03.3750 03/01/2022	0.11%
WFCM 2013-LC12 C 04.4205 07/15/2046	0.11%
SPRINT SPECTRUM P/P 144A 03.3600 09/20/2021	0.11%
WFCM 2013-LC12 D P/P 144A 04.4205 07/15/2046	0.11%
BECTON DICKINSON AND COMPANY 03.1250 11/08/2021	0.11%
CAS 2015-C04 2M2 07.6953 04/25/2028	0.11%
BMIR 2018-3A M1A P/P 144A 03.3453 10/25/2027	0.11%
HOF 2018-1 A1 03.7800 06/25/2048	0.11%
SVENSKA HANDELSBANKEN AB USD 01.9500 09/08/2020	0.11%
COLT 2019-1 A3 04.0880 03/25/2049	0.11%
VOLT 2017-NPL9 A1 P/P 144A 03.1250 09/25/2047	0.11%
JPMCC 2012-C6 E P/P 144A 05.3188 05/15/2045	0.11%
BNP PARIBAS USD 05.0000 01/15/2021	0.10%

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Security Description	Percent of Portfolio
CITIGROUP INC 02.6500 10/26/2020	0.10%
AUTONATION INC. 05.5000 02/01/2020	0.10%
BANQUE FED CRED MUTU P/P 144A 02.2000 07/20/2020	0.10%
COMM 2014-LC15 XA IO 01.2709 04/10/2047	0.10%
AVIATION CAPITAL GRP P/P 144A 03.0818 06/01/2021	0.10%
NRG P/P 144A 03.7500 06/15/2024	0.10%
CAS 2018-C04 2M1 02.8953 12/25/2030	0.10%
CSAIL 2015-C1 XA IO 01.0052 04/15/2050	0.10%
VOLT 2017-NP11 A1 P/P 144A 03.3750 10/25/2047	0.10%
MANUF & TRADERS TRUST CO 02.0500 08/17/2020	0.10%
CIT GROUP INC. 05.2500 03/07/2025	0.10%
STACR 2015-HQ2 M2 04.0953 05/25/2025	0.10%
GSMS 2014-GC18 C 05.1566 01/10/2047	0.09%
WALGREENS BOOTS ALLIANCE 03.3000 11/18/2021	0.09%
INTERPUBLIC GROUP COS 03.7500 10/01/2021	0.09%
AES CORP/THE 04.5000 03/15/2023	0.09%
JPMBB 2013-C14 C 04.8586 08/15/2046	0.09%
JPMBB 2015-C31 XA IO 01.0770 08/15/2048	0.09%
STEEL DYNAMICS INC 05.5000 10/01/2024	0.09%
BANK OF AMERICA CORP 02.1510 11/09/2020	0.09%
WFCM 2012-LC5 AS 03.5390 10/15/2045	0.09%
LAMB WESTON HOLDINGS P/P 144A 04.6250 11/01/2024	0.09%
CSMC 2018-RPL7 A1 04.0000 08/26/2058	0.09%
COMM 2012-LC4 C 05.7223 12/10/2044	0.09%
OMIR 2018-1A M1 03.6953 07/25/2028	0.09%
TREASURY BILL 00.0000 11/14/2019	0.09%
WILLIAMS COMPANIES INC 04.3000 03/04/2024	0.09%
CD 2016-CD1 XA IO 01.5493 08/10/2049	0.09%
EQUINIX INC 05.8750 01/15/2026	0.09%
COMM 2012-CR1 AM 03.9120 05/15/2045	0.09%
SERVICE CORP INTL 05.3750 05/15/2024	0.09%
BMW US CAPITAL LLC P/P 144A 02.0000 04/11/2021	0.09%
CCO HLDGS LLC/CAP CO P/P 144A 05.8750 04/01/2024	0.08%
BNP PARIBAS P/P 144A 02.9500 05/23/2022	0.08%
BOARDWALK PIPELINES LLC 05.7500 09/15/2019	0.08%
EMIR 2018-1 M1 03.8453 11/25/2028	0.08%
STACR 2014-HQ2 M3 05.8953 09/25/2024	0.08%
KINDER MORGAN ENER PART 03.5000 03/01/2021	0.08%
DIAMOND 1 FIN/DIAMON P/P 144A 07.1250 06/15/2024	0.08%
CROWN CASTLE INTL CORP 03.4000 02/15/2021	0.08%
ARRW 2019-3 A3 03.4160 10/25/2048	0.08%

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Security Description	Percent of Portfolio
NRZT 2018-4A A1M 03.0453 01/25/2048	0.08%
APPLE INC 02.1000 09/12/2022	0.08%
ASHTHEAD CAPITAL INC P/P 144A 05.2500 08/01/2026	0.08%
AVIATION CAPITAL GRP P/P 144A 02.9358 07/30/2021	0.08%
WFCM 2016-BNK1 XA IO 01.9127 08/15/2049	0.08%
EMERA US FINANCE LP 02.7000 06/15/2021	0.08%
WFRBS 2011-C2 D P/P 144A 05.8388 02/15/2044	0.08%
MITSUBISHI UFJ FIN GRP USD 03.5350 07/26/2021	0.08%
ENERGY TRANSFER OPERA 05.8750 01/15/2024	0.08%
CHENIERE CORP CHRIST 07.0000 06/30/2024	0.08%
COMM 2014-CR17 C 04.9480 05/10/2047	0.08%
PENNSYLVANIA ELECTRIC CO 05.2000 04/01/2020	0.07%
HILTON WORLDWIDE FIN LLC 04.6250 04/01/2025	0.07%
MSRR 2014-R8 2A 02.4260 06/26/2047	0.07%
CIT GROUP INC 05.0000 08/01/2023	0.07%
EMIR 2018-1 M2 05.1453 11/25/2028	0.07%
GSMS 2014-GC22 C 04.8474 06/10/2047	0.07%
T-MOBILE USA INC 05.1250 04/15/2025	0.07%
CENTENE ESCROW I CO P/P 144A 05.3750 06/01/2026	0.07%
TREASURY BILL 00.0000 11/07/2019	0.07%
WR GRACE & CO-CONN P/P 144A 05.6250 10/01/2024	0.07%
UBS AG LONDON P/P 144A 02.2000 06/08/2020	0.07%
GSMS 2013-GC10 XA IO 01.6549 02/10/2046	0.07%
TREASURY BILL 00.0000 12/05/2019	0.07%
GALTON FUNDING MORTGAGE TRUST 03.5000 11/25/2057	0.07%
CAS 2015-C02 2M2 06.1453 05/25/2025	0.07%
INTERNATIONAL PAPER CO 04.7500 02/15/2022	0.07%
UBSCM 2017-C7 XA IO 01.2152 12/15/2050	0.07%
MSBAM 2012-C5 AS 03.7920 08/15/2045	0.07%
NMRR 2015-8R 4A1 04.5093 11/25/2047	0.07%
WFRBS 2013-C18 AS 04.3870 12/15/2046	0.07%
CITIGROUP INC 04.5000 01/14/2022	0.06%
BANK 2017-BNK9 XA IO 00.9557 11/15/2054	0.06%
CAS 2016-C04 1M2 06.3953 01/25/2029	0.06%
RBIT 2018-1 M3 P/P 144A 04.4475 11/25/2028	0.06%
FISERV INC 04.7500 06/15/2021	0.06%
VIDEOTRON LTD USD 05.0000 07/15/2022	0.06%
JPMCC 2012-C6 AS 04.1166 05/15/2045	0.06%
COMM 2010-C1 D P/P 144A 06.2872 07/10/2046	0.06%
UNITED RENTALS NORTH AM 04.6250 07/15/2023	0.06%
TPAT 2018-SL1 A P/P 144A 02.7453 01/25/2046	0.06%



Security Detail

Security Description	Percent of Portfolio
DUKE ENERGY OHIO INC 03.8000 09/01/2023	0.06%
SHIRE ACQ INV IRELAND DA USD 01.9000 09/23/2019	0.06%
COMMONWEALTH BK AUST P/P 144A 01.7500 11/07/2019	0.06%
ENBRIDGE US INC 29251VWQ5 DCP 09/24/2019	0.06%
UBSC 2011-C1 AS P/P 144A 05.1540 01/10/2045	0.06%
CAS 2015-C01 2M2 06.6953 02/25/2025	0.06%
HUNTSMAN INTERNATIONAL LLC 05.1250 11/15/2022	0.06%
BSCMS 2007-T26 AJ 05.5660 01/12/2045	0.06%
BANK OF MONTREAL USD 03.1000 04/13/2021	0.06%
BRAVO 2019-NQM1 A3 02.9960 07/25/2059	0.06%
SAMI 2007-AR7 1A1 02.9953 05/25/2047	0.06%
CAS 2019-R02 1M1 02.9953 08/25/2031	0.06%
PROTECTIVE LIFE GLO P/P 144A 02.2620 04/08/2020	0.06%
GOLDMAN SACHS GROUP INC 02.6000 12/27/2020	0.06%
UBSBB 2012-C2 XA IO P/P 144A 01.4713 05/10/2063	0.06%
WFRBS 2013-C11 AS 03.3110 03/15/2045	0.05%
AIG GLOBAL FUNDING P/P 144A 02.1500 07/02/2020	0.05%
BANK OF AMERICA CORP 02.3280 10/01/2021	0.05%
CONSOLIDATED EDISON INC 02.0000 03/15/2020	0.05%
INTL FLAVOR & FRAGRANCES 03.2000 05/01/2023	0.05%
WASTE MANAGEMENT INC. 04.7500 06/30/2020	0.05%
WFRBS 2013-C12 AS 03.5600 03/15/2048	0.05%
OMIR 2017-1A M2 P/P 144A 06.1453 04/25/2027	0.05%
WILLIAMS COMPANIES INC 05.2500 03/15/2020	0.05%
CAS 2016-C03 2M2 08.0453 10/25/2028	0.05%
AOMT 2017-1 A1 02.8100 01/25/2047	0.05%
WFRBS 2013-UBS1 AS 04.3060 03/15/2046	0.05%
COLT 2018-2 A1 03.4700 07/27/2048	0.05%
TECK RESOURCES LIMITED USD 03.7500 02/01/2023	0.05%
WFCM 2016-C37 XA IO 01.1450 12/15/2049	0.04%
BP CAPITAL MARKETS PLC USD 01.7680 09/19/2019	0.04%
PNC BANK NA 02.0000 05/19/2020	0.04%
CSMC 2008-C1 AJ P/P 144A 05.9967 02/15/2041	0.04%
CGCMT 2014-GC21 AS 04.0260 05/10/2047	0.04%
BMIR 2018-2A M1B P/P 144A 03.4953 08/25/2028	0.04%
UBSBB 2012-C3 C P/P 144A 05.1983 08/10/2049	0.04%
GECCM 2005-C1 D 04.5596 06/10/2048	0.04%
GSMS 2013-GC12 XA IO 01.5598 06/10/2046	0.04%
JPMBB 2014-C22 XA IO 01.0051 09/15/2047	0.04%
CFCRE 2011-C2 D P/P 144A 05.9394 12/15/2047	0.04%
JPMCC 2005-CB11 C 05.7320 08/12/2037	0.03%

## Security Detail

Security Description	Percent of Portfolio
UBSBB 2012-C2 D P/P 144A 05.0478 05/10/2063	0.03%
BSCMS 2006-PW11 B P/P 144A 05.8095 03/11/2039	0.03%
CMLTI 2005-2 1A2A 04.9388 05/25/2035	0.03%
WFRBS 2012-C10 C 04.5203 12/15/2045	0.03%
BMIR 2017-1 M1 P/P 144A 03.8453 10/25/2027	0.03%
WFCM 2015-LC20 XB IO 00.6247 04/15/2050	0.03%
MSC 2005-T19 D 05.2890 06/12/2047	0.03%
JPMBB 2013-C17 AS 04.4584 01/15/2047	0.03%
MSBAM 2013-C7 XB IO P/P 144A 00.4212 02/15/2046	0.03%
MSBAM 2014-C17 XA IO 01.2738 08/15/2047	0.03%
WFCM 2015-C27 XA IO 01.0381 02/15/2048	0.03%
NBCUNIVERSAL MEDIA LLC 05.1500 04/30/2020	0.03%
MSC 2012-C4 C P/P 144A 05.6002 03/15/2045	0.03%
STAR 2018-IMC1 A1 03.7930 03/25/2048	0.03%
GSA 2006-8 2A2 02.3253 05/25/2036	0.03%
JPMCC 2013-C10 XA IO 01.1237 12/15/2047	0.03%
BUMT 2005-1 1A1 02.7453 09/25/2045	0.03%
STACR 2014-HQ3 M3 06.8953 10/25/2024	0.03%
COMM 2014-CR14 XA IO 00.7655 02/10/2047	0.02%
PPSI 2004-WCW2 M3 03.1953 10/25/2034	0.02%
COMM 2014-CR17 XA IO 01.1456 05/10/2047	0.02%
MWST 2018-W1 A 02.9953 11/25/2051	0.02%
TREASURY BILL 00.0000 11/21/2019	0.02%
COMM 2013-LC13 XA IO 01.3275 08/10/2046	0.02%
JPMCC 2012-LC9 D P/P 144A 04.5472 12/15/2047	0.02%
TREASURY BILL 00.0000 10/10/2019	0.02%
CWHL 2005-3 1A1 02.7653 04/25/2035	0.02%
FNR 2011-4 CS 08.6095 05/25/2040	0.02%
FNR 2005-75 GS 13.8143 08/25/2035	0.01%
FNR 2003-43 YA 04.0000 03/25/2033	0.01%
AOMT 2017-2 A1 02.4780 07/25/2047	0.01%
CSMC 2012-4R 7A2 04.2555 01/27/2036	0.01%
LBUBS 2006-C6 AJ 05.4520 09/15/2039	0.01%
MLMI 2005-A2 A2 04.4548 02/25/2035	0.01%
BMW US CAPITAL LLC P/P 144A 02.6756 08/13/2021	0.01%
GNR 2010-151 KO PO 00.0000 06/16/2037	0.01%
COLT 2018-1 A1 02.9300 02/25/2048	0.01%
SASC 2006-AM1 A4 02.3053 04/25/2036	0.01%
MSC 2012-C4 XA IO P/P 144A 02.2573 03/15/2045	0.01%
FNR 2010-81 AP 02.5000 07/25/2040	0.01%
MARSH & MCLENNAN COS INC 03.5189 12/29/2021	0.01%

Security Detail

Security Description	Percent of Portfolio
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 JP	0.01%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 CS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	0.00%
WFRBS 2011-C4 E P/P 144A 05.3966 06/15/2044	0.00%
FHR 3724 CM 05.5000 06/15/2037	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 ML	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CS	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CS	0.00%
FHR 2976 LC 16.3712 05/15/2035	0.00%
GNR 2009-32 AB 04.0000 05/16/2039	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CG	0.00%
FNW 1998-W2 X IO 00.7902 06/25/2028	0.00%
CAS 2015-C03 2M2 07.1453 07/25/2025	0.00%
FHR 3539 PM 04.5000 05/15/2037	0.00%
FNR 2011-60 PA 04.0000 10/25/2039	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 MS	0.00%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CG	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 JP	0.00%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CG	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 MS	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 MS	0.00%
FNR 2005-68 PC 05.5000 07/25/2035	0.00%
CSFB 2003-C3 AX IO P/P 144A 02.2120 05/15/2038	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CG	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CG	0.00%
MLCFC 2006-4 XC IO P/P 144A 00.7539 12/12/2049	0.00%
FHR 3609 LK 02.0000 12/15/2024	0.00%
FNR 2010-155 A 03.5000 09/25/2025	0.00%
FNW 1998-W5 X IO 01.4499 07/25/2028	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 GS	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 GS	0.00%
FSPC T-48 AIO2 IO 00.2120 07/25/2033	0.00%
FSPC T-59 1AX IO 00.2798 10/25/2043	0.00%
FSPC T-8 A9 IO 00.4263 11/15/2028	0.00%
CMB CMBX.NA.A.7 2047-01-17 200.0 01/17/2047 GS	0.00%
GSMPS 1999-2 IO IO 00.8396 09/19/2027	0.00%
CMB CMBX.NA.BB.9 2058-09-17 500.0 09/17/2058 CS	0.00%
BACM 2007-1 XW IO 00.4019 01/15/2049	0.00%

## Security Detail

Security Description	Percent of Portfolio
CMB CMBX.NA.A.7 2047-01-17 200.0 01/17/2047 MS	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 GS	0.00%
MLMT 2005-MCP1 XC IO P/P 144A 00.0012 06/12/2043	0.00%
WBCMT 2006-C29 IO IO 00.4767 11/15/2048	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 GS	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 GS	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 ML	0.00%
WBCMT 2007-C31 IO IO P/P 144A 00.0000 04/15/2047	0.00%
LBUBS 2007-C2 XW IO 00.4810 02/15/2040	0.00%
FNMA FN15 725993 06.0000 09/01/2019	0.00%
GSMPS 1998-4 IO IO 00.0000 12/19/2026	0.00%
GSMPS 1998-2 IO IO 01.0041 05/19/2027	0.00%
GSMPS 1998-3 IO IO 00.0000 09/19/2027	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 MS	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 MS	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 MS	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 CG	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 ML	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 JP	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 CS	0.00%
CMB CMBX.NA.A.7 2047-01-17 200.0 01/17/2047 CG	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 MS	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 CS	0.00%
CMB CMBX.NA.A.6 2063-05-11 200.0 05/11/2063 JP	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 GS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 BA	0.00%
CMB CMBX.NA.BB.7 2047-01-17 500.0 01/17/2047 CG	0.00%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 MS	0.00%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 JP	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 BA	0.00%
CMB CMBX.NA.BBB-.7 2047-01-17 300.0 01/17/2047 CS	0.00%
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 MS	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 BA	0.00%
CMB CMBX.NA.BBB-.6 2063-05-11 300.0 05/11/2063 BA	0.00%

## Security Detail

Security Description	Percent of Portfolio
CMB CMBX.NA.BB.6 2063-05-11 500.0 05/11/2063 CG	0.00%
1.80 R ISWP FWD US0003M P 09/18/2024	-0.29%

