

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FANNIE MAE POOL	3138EBZ4	Agency CMO	156	5/1/2023	0.00%
FANNIE MAE POOL	31418MSV5	Agency CMO	7	11/1/2023	0.00%
FANNIE MAE REMICS 345156	31394EGS1	Agency CMO	360,975	10/25/2031	0.00%
FANNIE MAE REMICS 345156	31396KMG4	Agency CMO	167,832	8/25/2036	0.00%
FANNIE MAE REMICS 345156	31397U3J6	Agency CMO	5,705	10/25/2039	0.00%
FANNIE MAE REMICS 345156	31398TH53	Agency CMO	24,514	7/25/2040	0.00%
FANNIE MAE REMICS 345156	31398TXE6	Agency CMO	260,206	8/25/2040	0.00%
FREDDIE MAC REMICS 345141	3133T12W1	Agency CMO	11,615	11/15/2023	0.00%
FREDDIE MAC REMICS 345141	31398LSE9	Agency CMO	25,365	7/15/2034	0.00%
FREDDIE MAC REMICS 345141	31397HJC3	Agency CMO	26,747	5/15/2037	0.00%
FREDDIE MAC REMICS 345141	31398EHW7	Agency CMO	8,244	5/15/2037	0.00%
FREDDIE MAC REMICS 345141	3137A1Z30	Agency CMO	76,203	6/15/2037	0.00%
GNMA 345184	38374UBP5	Agency CMO	6,896	5/16/2039	0.00%
ROMULUS FUNDING CORP 455755	77619EYA2	Asset-backed commercial paper	10,000,000	11/10/2021	0.06%
1SHARPE MORTGAGE TRUST 2020-1 452410	68257LAA8	Asset-backed securities	36,188,000	7/25/2024	0.23%
CAPITAL ONE MULTI-ASSET EXECUTION TRUST 347160	14041NFL0	Asset-backed securities	14,850,000	1/15/2025	0.10%
CARMAX AUTO OWNER TRUST 2020-3 452211	14315FAD9	Asset-backed securities	19,000,000	3/17/2025	0.12%
CASCADE FUNDING MORTGAGE TRUST 2020-HB2 449488	12527LAA0	Asset-backed securities	8,226,223	6/25/2036	0.05%
CFMT 2021-HB5 LLC 455403	12526PAA2	Asset-backed securities	16,066,381	2/25/2031	0.10%
FINANCE OF AMERICA HECM BUYOUT 2021-HB1 455650	31735RAA5	Asset-backed securities	7,613,236	2/25/2031	0.05%
FORD CREDIT FLOORPLAN MASTER OWNER TRUST A 357218	34528QHK3	Asset-backed securities	31,000,000	9/15/2025	0.20%
GM FINANCIAL CONSUMER AUTOMOBILE RECEIVABLES TRUST 2020-4 453383	36260KAC8	Asset-backed securities	3,000,000	8/18/2025	0.02%
GMF FLOORPLAN OWNER REVOLVING TRUST 425422	361886CH5	Asset-backed securities	26,500,000	8/15/2025	0.17%
GOLDEN CREDIT CARD TRUST 349467	380881ED0	Asset-backed securities	22,680,000	7/15/2024	0.15%
GOLDEN CREDIT CARD TRUST 349467	380881ER9	Asset-backed securities	1,250,000	8/15/2025	0.01%
HONDA AUTO RECEIVABLES 2019-2 OWNER TRUST 446444	43815MAD8	Asset-backed securities	8,000,000	3/21/2025	0.05%
HONDA AUTO RECEIVABLES 2020-3 OWNER TRUST 453125	43813KAC6	Asset-backed securities	12,500,000	10/18/2024	0.08%
MELLO WAREHOUSE SECURITIZATION TRUST 2018-1 442767	58552NAA7	Asset-backed securities	30,633,000	4/25/2055	0.20%
MELLO WAREHOUSE SECURITIZATION TRUST 2020-1 453608	585505AA8	Asset-backed securities	15,023,000	10/25/2053	0.10%
MELLO WAREHOUSE SECURITIZATION TRUST 2020-2 454664	58551VAA0	Asset-backed securities	8,972,000	11/25/2053	0.06%
MELLO WAREHOUSE SECURITIZATION TRUST 2021-1 455436	58550LAA3	Asset-backed securities	26,582,000	2/25/2055	0.17%
MORTGAGE REPURCHASE AGREEMENT FINANCING TRUST 432003	61916BBA7	Asset-backed securities	27,573,000	8/10/2023	0.18%
MORTGAGE REPURCHASE AGREEMENT FINANCING TRUST SERIES 2021-1 458924	61916TAA9	Asset-backed securities	33,981,000	9/10/2022	0.22%
MRA ISSUANCE TRUST 2020-11 454335	55349JAA0	Asset-backed securities	51,544,000	4/22/2022	0.33%
MRA ISSUANCE TRUST 2020-2 450190	55346HAB5	Asset-backed securities	45,609,000	8/15/2022	0.29%
MRA ISSUANCE TRUST 2021-14 458407	55350P104	Asset-backed securities	47,539,000	2/15/2022	0.31%
MRA ISSUANCE TRUST 2021-8 455926	55350J108	Asset-backed securities	45,586,000	5/15/2022	0.29%
MRA ISSUANCE TRUST 2021-EBO1 456385	55349B109	Asset-backed securities	47,356,000	4/15/2022	0.31%
MRA ISSUANCE TRUST 2021-NA1 457850	55350M101	Asset-backed securities	50,895,000	3/8/2022	0.33%
MRA ISSUANCE TRUST 449607	55349E103	Asset-backed securities	32,045,000	1/25/2022	0.21%
MRA ISSUANCE TRUST 449607	62477K109	Asset-backed securities	49,013,000	2/16/2022	0.32%

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MSG III SECURITIZATION TRUST 2021-1 457763	55368MAA9	Asset-backed securities	11,886,000	6/25/2054	0.08%
NEWREZ WAREHOUSE SECURITIZATION TRUST 2021-1 456666	65246PAA9	Asset-backed securities	17,008,000	5/25/2055	0.11%
SANTANDER CONSUMER AUTO RECEIVABLES TRUST 2020-B 452650	802830AK5	Asset-backed securities	8,925,000	4/15/2025	0.06%
STATION PLACE SECURITIZATION TRUST 2021-WL1 455038	857740AA2	Asset-backed securities	31,964,000	1/26/2054	0.21%
STATION PLACE SECURITIZATION TRUST 420170	85772DAA6	Asset-backed securities	49,135,000	11/7/2022	0.32%
STATION PLACE SECURITIZATION TRUST 420170	85777QAA2	Asset-backed securities	31,964,000	3/25/2054	0.21%
STATION PLACE SECURITIZATION TRUST SERIES 2021-10 457942	857707AA1	Asset-backed securities	48,657,000	8/8/2022	0.31%
STATION PLACE SECURITIZATION TRUST SERIES 2021-14 460065	85779JAA6	Asset-backed securities	16,942,000	12/8/2022	0.11%
STATION PLACE SECURITIZATION TRUST SERIES 2021-6 456140	85777PAA4	Asset-backed securities	51,131,000	4/25/2022	0.33%
TOWD POINT ASSET TRUST 2018-SL1 440767	89174UAA4	Asset-backed securities	1,147,985	1/25/2046	0.01%
BANK OF MONTREAL/CHICAGO IL 345870	06367CC88	Certificate of deposit	34,500,000	3/4/2022	0.22%
BANK OF MONTREAL/CHICAGO IL 345870	06367CCY1	Certificate of deposit	20,000,000	3/16/2022	0.13%
CREDIT SUISSE AG/NEW YORK NY 352107	22552G2D1	Certificate of deposit	23,250,000	7/19/2022	0.15%
DEUTSCHE BANK AG/NEW YORK NY 340134	25152XVX5	Certificate of deposit	46,500,000	2/16/2022	0.30%
MORGAN STANLEY BANK NA 450610	61690UUV0	Certificate of deposit	47,000,000	12/2/2021	0.30%
NATIXIS SA/NEW YORK NY 365350	63873QMA9	Certificate of deposit	32,500,000	12/10/2021	0.21%
NORDEA BANK ABP/NEW YORK NY 432247	65558TQJ7	Certificate of deposit	57,000,000	11/19/2021	0.37%
NORDEA BANK ABP/NEW YORK NY 432247	65558TTX3	Certificate of deposit	20,585,000	1/28/2022	0.13%
STANDARD CHARTERED BANK/NEW YORK 398874	85325VL81	Certificate of deposit	49,000,000	3/18/2022	0.32%
STANDARD CHARTERED BANK/NEW YORK 398874	85325VH37	Certificate of deposit	25,000,000	4/25/2022	0.16%
SUMITOMO MITSUI BANKING CORP/NEW YORK 345936	86565B6D8	Certificate of deposit	38,000,000	11/5/2021	0.25%
SVENSKA HANDELSBANKEN/NEW YORK NY 346285	86959RET3	Certificate of deposit	47,000,000	1/6/2022	0.30%
TORONTO-DOMINION BANK/NY 349447	89114WBA2	Certificate of deposit	36,000,000	5/24/2022	0.23%
ALEXANDRIA REAL ESTATE EQUITIES INC 326611	01527LY33	Commercial paper	156,525,000	11/3/2021	1.01%
AMCOR FLEXIBLES NA INC 454867	02343BZ18	Commercial paper	25,000,000	12/1/2021	0.16%
AMERICAN ELECTRIC POWER CO INC 326776	0255E2Y87	Commercial paper	28,000,000	11/8/2021	0.18%
AMERICAN HONDA FINANCE CORP 350834	02665JY87	Commercial paper	25,000,000	11/8/2021	0.16%
AMERICAN HONDA FINANCE CORP 350834	02665JZ60	Commercial paper	17,000,000	12/6/2021	0.11%
ARROW ELECTRONICS INC 327095	04273LY17	Commercial paper	10,000,000	11/1/2021	0.06%
ARROW ELECTRONICS INC 327095	04273LY25	Commercial paper	25,000,000	11/2/2021	0.16%
ARROW ELECTRONICS INC 327095	04273LYC3	Commercial paper	20,000,000	11/12/2021	0.13%
AT&T INC 334697	0020A2YJ5	Commercial paper	46,500,000	11/18/2021	0.30%
AT&T INC 334697	0020A2ZE5	Commercial paper	23,250,000	12/14/2021	0.15%
AT&T INC 334697	0020A2ZF2	Commercial paper	32,500,000	12/15/2021	0.21%
AT&T INC 334697	0020A2ZG0	Commercial paper	46,500,000	12/16/2021	0.30%
AUTONATION INC 327213	05330LY15	Commercial paper	84,000,000	11/1/2021	0.54%
AUTONATION INC 327213	05330LY23	Commercial paper	65,000,000	11/2/2021	0.42%
AVERY DENNISON CORP 327238	05361LZ32	Commercial paper	28,225,000	12/3/2021	0.18%
BAKER HUGHES HOLDINGS LLC 327327	05722EZ24	Commercial paper	46,500,000	12/2/2021	0.30%
CABOT CORP 327876	12705WYA4	Commercial paper	20,000,000	11/10/2021	0.13%
CABOT CORP 327876	12705WYW6	Commercial paper	30,000,000	11/30/2021	0.19%

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CENTERPOINT ENERGY INC 344013	1518T2Y40	Commercial paper	25,000,000	11/4/2021	0.16%
CENTERPOINT ENERGY INC 344013	1518T2Y57	Commercial paper	15,000,000	11/5/2021	0.10%
CENTERPOINT ENERGY INC 344013	1518T2YF5	Commercial paper	25,000,000	11/15/2021	0.16%
CENTERPOINT ENERGY RESOURCES CORP 333216	15200KYH8	Commercial paper	20,000,000	11/17/2021	0.13%
CENTERPOINT ENERGY RESOURCES CORP 333216	15200KZ61	Commercial paper	18,000,000	12/6/2021	0.12%
CIGNA CORP 442163	12553NYH2	Commercial paper	35,000,000	11/17/2021	0.23%
CIGNA CORP 442163	12553NYJ8	Commercial paper	45,000,000	11/18/2021	0.29%
CONAGRA BRANDS INC 328596	20600GYN0	Commercial paper	21,000,000	11/22/2021	0.14%
CONAGRA BRANDS INC 328596	20600HA53	Commercial paper	23,250,000	1/5/2022	0.15%
CONAGRA BRANDS INC 328596	20600HAA2	Commercial paper	23,250,000	1/10/2022	0.15%
CROWN CASTLE INTERNATIONAL CORP 328819	22823PY31	Commercial paper	59,000,000	11/3/2021	0.38%
CROWN CASTLE INTERNATIONAL CORP 328819	22823PYA5	Commercial paper	20,000,000	11/10/2021	0.13%
CROWN CASTLE INTERNATIONAL CORP 328819	22823PYH0	Commercial paper	55,000,000	11/17/2021	0.36%
DANAHER CORP 328955	23585LY10	Commercial paper	32,500,000	11/1/2021	0.21%
DANAHER CORP 328955	23585LY36	Commercial paper	19,000,000	11/3/2021	0.12%
DOMINION ENERGY INC 329198	2574P0Y81	Commercial paper	40,450,000	11/8/2021	0.26%
DOMINION ENERGY INC 329198	2574P0YA6	Commercial paper	20,000,000	11/10/2021	0.13%
DOMINION ENERGY INC 329198	2574P0YG3	Commercial paper	23,500,000	11/16/2021	0.15%
DOMINION ENERGY INC 329198	2574P0Z15	Commercial paper	23,250,000	12/1/2021	0.15%
ENBRIDGE US INC 420993	29251UYK8	Commercial paper	12,500,000	11/19/2021	0.08%
ENBRIDGE US INC 420993	29251UYQ5	Commercial paper	8,676,000	11/24/2021	0.06%
ENBRIDGE US INC 420993	29251UZ68	Commercial paper	23,000,000	12/6/2021	0.15%
ENBRIDGE US INC 420993	29251UZ76	Commercial paper	33,000,000	12/7/2021	0.21%
ENBRIDGE US INC 420993	29251UZD3	Commercial paper	48,000,000	12/13/2021	0.31%
ENEL FINANCE AMERICA LLC 458137	29279HAC9	Commercial paper	44,000,000	1/12/2022	0.28%
ENEL FINANCE AMERICA LLC 458137	29279HAU9	Commercial paper	23,150,000	1/28/2022	0.15%
ENERGY TRANSFER LP 359936	29277EY16	Commercial paper	63,275,000	11/1/2021	0.41%
ENERGY TRANSFER LP 359936	29277EY24	Commercial paper	50,000,000	11/2/2021	0.32%
FIDELITY NATIONAL INFORMATION SERVICES INC 328178	31621YY29	Commercial paper	14,000,000	11/2/2021	0.09%
FIDELITY NATIONAL INFORMATION SERVICES INC 328178	31621YY37	Commercial paper	28,000,000	11/3/2021	0.18%
FIDELITY NATIONAL INFORMATION SERVICES INC 328178	31621YYF0	Commercial paper	6,000,000	11/15/2021	0.04%
FIDELITY NATIONAL INFORMATION SERVICES INC 328178	31621YYG8	Commercial paper	48,500,000	11/16/2021	0.31%
FIDELITY NATIONAL INFORMATION SERVICES INC 328178	31621YYV5	Commercial paper	23,000,000	11/29/2021	0.15%
FISERV INC 330099	33774KY20	Commercial paper	20,000,000	11/2/2021	0.13%
FMC CORP 329784	34410WY14	Commercial paper	42,600,000	11/1/2021	0.28%
FMC CORP 329784	34410WY55	Commercial paper	102,000,000	11/5/2021	0.66%
GENERAL MOTORS FINANCIAL CO INC 326877	37046TY81	Commercial paper	14,250,000	11/8/2021	0.09%
GENERAL MOTORS FINANCIAL CO INC 326877	37046UAB7	Commercial paper	4,500,000	1/11/2022	0.03%
GENERAL MOTORS FINANCIAL CO INC 326877	37046UAD3	Commercial paper	19,000,000	1/13/2022	0.12%
GENERAL MOTORS FINANCIAL CO INC 326877	37046UAJ0	Commercial paper	14,500,000	1/18/2022	0.09%
GENERAL MOTORS FINANCIAL CO INC 326877	37046UAR2	Commercial paper	6,000,000	1/25/2022	0.04%

Putnam Ultra Short Duration Income Fund

As of 10/31/2021

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GENERAL MOTORS FINANCIAL CO INC 326877	37046UB26	Commercial paper	22,750,000	2/2/2022	0.15%
GENERAL MOTORS FINANCIAL CO INC 326877	37046UB34	Commercial paper	9,500,000	2/3/2022	0.06%
GENERAL MOTORS FINANCIAL CO INC 326877	37046UBE0	Commercial paper	32,500,000	2/14/2022	0.21%
GENERAL MOTORS FINANCIAL CO INC 326877	37046UBH3	Commercial paper	19,500,000	2/17/2022	0.13%
GENERAL MOTORS FINANCIAL CO INC 326877	37046UBU4	Commercial paper	14,000,000	2/28/2022	0.09%
GLENCORE FUNDING LLC 351168	37790AY49	Commercial paper	22,000,000	11/4/2021	0.14%
GLENCORE FUNDING LLC 351168	37790AYH0	Commercial paper	15,600,000	11/17/2021	0.10%
GLENCORE FUNDING LLC 351168	37790AZ89	Commercial paper	10,000,000	12/8/2021	0.06%
GLENCORE FUNDING LLC 351168	37790AZ97	Commercial paper	55,250,000	12/9/2021	0.36%
GLENCORE FUNDING LLC 351168	37790AZA4	Commercial paper	23,500,000	12/10/2021	0.15%
GLENCORE FUNDING LLC 351168	37790AZF3	Commercial paper	18,000,000	12/15/2021	0.12%
HEALTHPEAK PROPERTIES INC 330804	42250QY21	Commercial paper	62,000,000	11/2/2021	0.40%
HEALTHPEAK PROPERTIES INC 330804	42250QY96	Commercial paper	12,000,000	11/9/2021	0.08%
HEALTHPEAK PROPERTIES INC 330804	42250QYA3	Commercial paper	28,000,000	11/10/2021	0.18%
HEALTHPEAK PROPERTIES INC 330804	42250QYW5	Commercial paper	32,000,000	11/30/2021	0.21%
HSBC USA INC 345998	40434WEL1	Commercial paper	48,000,000	3/24/2022	0.31%
HSBC USA INC 345998	40434WEM9	Commercial paper	46,750,000	7/8/2022	0.30%
HUMANA INC 331035	44486HYA5	Commercial paper	25,500,000	11/10/2021	0.16%
HUMANA INC 331035	44486HZ22	Commercial paper	6,500,000	12/2/2021	0.04%
HUMANA INC 331035	44486HZD8	Commercial paper	28,000,000	12/13/2021	0.18%
HYUNDAI CAPITAL AMERICA 353560	44890MYV8	Commercial paper	23,500,000	11/29/2021	0.15%
INGREDION INC 328703	45718VY52	Commercial paper	5,000,000	11/5/2021	0.03%
INGREDION INC 328703	45718VY94	Commercial paper	77,500,000	11/9/2021	0.50%
INGREDION INC 328703	45718VZD4	Commercial paper	40,000,000	12/13/2021	0.26%
INTERCONTINENTAL EXCHANGE INC 357660	45856WY29	Commercial paper	33,000,000	11/2/2021	0.21%
INTERCONTINENTAL EXCHANGE INC 357660	45856WY45	Commercial paper	28,000,000	11/4/2021	0.18%
INTERCONTINENTAL EXCHANGE INC 357660	45856WY52	Commercial paper	43,000,000	11/5/2021	0.28%
INTERCONTINENTAL EXCHANGE INC 357660	45856WY94	Commercial paper	10,000,000	11/9/2021	0.06%
INTERCONTINENTAL EXCHANGE INC 357660	45856WZ10	Commercial paper	20,000,000	12/1/2021	0.13%
INTERNATIONAL FLAVORS & FRAGRANCES INC 331481	4595A2YP8	Commercial paper	46,750,000	11/23/2021	0.30%
INTERNATIONAL FLAVORS & FRAGRANCES INC 331481	4595A2ZA0	Commercial paper	36,000,000	12/10/2021	0.23%
INTERNATIONAL FLAVORS & FRAGRANCES INC 331481	4595A2ZM4	Commercial paper	23,500,000	12/21/2021	0.15%
INTESA SANPAOLO FUNDING LLC 370797	4611K0YN1	Commercial paper	17,000,000	11/22/2021	0.11%
INTESA SANPAOLO FUNDING LLC 370797	4611K0YP6	Commercial paper	45,000,000	11/23/2021	0.29%
INTESA SANPAOLO FUNDING LLC 370797	4611K0YS0	Commercial paper	20,000,000	11/26/2021	0.13%
NASDAQ INC 345475	63111EYV9	Commercial paper	51,975,000	11/29/2021	0.34%
NUTRIEN LTD 438130	67077UY87	Commercial paper	28,000,000	11/8/2021	0.18%
ONEOK INC 333461	68269EY97	Commercial paper	23,250,000	11/9/2021	0.15%
PPG INDUSTRIES INC 333620	69350AYF9	Commercial paper	65,000,000	11/15/2021	0.42%
PPG INDUSTRIES INC 333620	69350AYP7	Commercial paper	30,000,000	11/23/2021	0.19%
REALTY INCOME CORP 334448	75611MY16	Commercial paper	46,500,000	11/1/2021	0.30%

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REALTY INCOME CORP 334448	75611MYF5	Commercial paper	48,000,000	11/15/2021	0.31%
REALTY INCOME CORP 334448	75611MYP3	Commercial paper	23,250,000	11/23/2021	0.15%
SOCIETE GENERALE SA 339261	83368YFP7	Commercial paper	46,500,000	12/3/2021	0.30%
SOCIETE GENERALE SA 339261	83368YFR3	Commercial paper	18,000,000	12/10/2021	0.12%
SUNCOR ENERGY INC 311124	86723AZ62	Commercial paper	14,500,000	12/6/2021	0.09%
SUNCOR ENERGY INC 311124	86723AZ70	Commercial paper	23,250,000	12/7/2021	0.15%
SUNCOR ENERGY INC 311124	86723AZ88	Commercial paper	40,000,000	12/8/2021	0.26%
SUNCOR ENERGY INC 311124	86723AZD7	Commercial paper	7,500,000	12/13/2021	0.05%
TELUS CORP 310632	87974PYH0	Commercial paper	34,500,000	11/17/2021	0.22%
TELUS CORP 310632	87974PYJ6	Commercial paper	39,000,000	11/18/2021	0.25%
TRANSCANADA PIPELINES LTD 347511	89355PY51	Commercial paper	23,500,000	11/5/2021	0.15%
TRANSCANADA PIPELINES LTD 347511	89355PYH5	Commercial paper	30,000,000	11/17/2021	0.19%
UDR INC 336286	90352PY86	Commercial paper	33,000,000	11/8/2021	0.21%
VIATRIS INC 451931	92557MY33	Commercial paper	14,000,000	11/3/2021	0.09%
VIATRIS INC 451931	92557MYA7	Commercial paper	32,500,000	11/10/2021	0.21%
VIATRIS INC 451931	92557MYK5	Commercial paper	48,500,000	11/19/2021	0.31%
VW CREDIT INC 351915	91842JY86	Commercial paper	50,000,000	11/8/2021	0.32%
VW CREDIT INC 351915	91842JY94	Commercial paper	22,014,000	11/9/2021	0.14%
VW CREDIT INC 351915	91842JYG8	Commercial paper	61,000,000	11/16/2021	0.39%
WEC ENERGY GROUP INC 336915	92930VY49	Commercial paper	26,000,000	11/4/2021	0.17%
WELLTOWER INC 330821	95040WY13	Commercial paper	15,000,000	11/1/2021	0.10%
WELLTOWER INC 330821	95040WY47	Commercial paper	15,000,000	11/4/2021	0.10%
WELLTOWER INC 330821	95040WY54	Commercial paper	24,525,000	11/5/2021	0.16%
WELLTOWER INC 330821	95040WYA3	Commercial paper	28,000,000	11/10/2021	0.18%
WESTPAC BANKING CORP 309310	9612C4P88	Commercial paper	46,500,000	11/24/2021	0.30%
WESTPAC BANKING CORP 309310	9612C4Q20	Commercial paper	16,000,000	11/24/2021	0.10%
WESTPAC BANKING CORP 309310	9612C4R29	Commercial paper	46,750,000	3/11/2022	0.30%
PUTNAM SHORT TERM INVESTMENT FUND 404853	74676P664	Investment company	5,007	11/1/2021	0.00%
7-ELEVEN INC 334977	817826AH3	Investment-grade corporate bonds	11,625,000	8/10/2022	0.08%
ABBVIE INC 403840	00287YBE8	Investment-grade corporate bonds	9,250,000	11/14/2021	0.06%
ABBVIE INC 403840	00287YBH1	Investment-grade corporate bonds	15,817,000	11/19/2021	0.10%
ABBVIE INC 403840	00287YBK4	Investment-grade corporate bonds	37,000,000	11/19/2021	0.24%
ABBVIE INC 403840	00287YBP3	Investment-grade corporate bonds	22,961,000	11/21/2022	0.15%
ADVANCED MICRO DEVICES INC 326522	007903AX5	Investment-grade corporate bonds	1,800,000	8/15/2022	0.01%
AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 419149	00772BAR2	Investment-grade corporate bonds	17,826,000	2/1/2022	0.12%
AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 419149	00774MBA2	Investment-grade corporate bonds	37,390,000	9/29/2023	0.24%
AIG GLOBAL FUNDING 422116	00138MAA4	Investment-grade corporate bonds	37,000,000	12/15/2023	0.24%
AIR LEASE CORP 380103	00912XAQ7	Investment-grade corporate bonds	5,235,000	2/1/2022	0.03%
AIR LEASE CORP 380103	00914AAN2	Investment-grade corporate bonds	46,500,000	12/15/2022	0.30%
AMERICAN ELECTRIC POWER CO INC 326776	025537AQ4	Investment-grade corporate bonds	9,500,000	11/1/2023	0.06%
AMERICAN ELECTRIC POWER CO INC 326776	025537AS0	Investment-grade corporate bonds	18,500,000	11/1/2023	0.12%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
AMERICAN EXPRESS CO 326782	025816CE7	Investment-grade corporate bonds	61,545,000	5/20/2022	0.40%
AMERICAN EXPRESS CO 326782	025816BM0	Investment-grade corporate bonds	9,300,000	8/1/2022	0.06%
AMERICAN EXPRESS CO 326782	025816BN8	Investment-grade corporate bonds	2,600,000	8/1/2022	0.02%
AMERICAN EXPRESS CO 326782	025816BT5	Investment-grade corporate bonds	5,901,000	2/27/2023	0.04%
AMERICAN EXPRESS CO 326782	025816BX6	Investment-grade corporate bonds	14,155,000	8/3/2023	0.09%
AMERICAN HONDA FINANCE CORP 350834	02665WWDG3	Investment-grade corporate bonds	69,262,000	5/10/2023	0.45%
AMERICAN HONDA FINANCE CORP 350834	02665WWD3	Investment-grade corporate bonds	19,000,000	9/8/2023	0.12%
AMERICAN TOWER CORP 326859	03027XBH2	Investment-grade corporate bonds	21,400,000	1/15/2024	0.14%
ANALOG DEVICES INC 326932	032654AT2	Investment-grade corporate bonds	11,205,000	10/1/2024	0.07%
ARES CAPITAL CORP 352783	04010LAR4	Investment-grade corporate bonds	13,057,000	1/19/2022	0.08%
ASTRAZENECA PLC 317123	046353AS7	Investment-grade corporate bonds	36,320,000	8/17/2023	0.24%
AT&T INC 334697	00206RMH2	Investment-grade corporate bonds	33,300,000	3/25/2024	0.22%
ATHENE GLOBAL FUNDING 426747	04685A3B5	Investment-grade corporate bonds	32,630,000	8/19/2024	0.21%
ATMOS ENERGY CORP 327178	049560AV7	Investment-grade corporate bonds	18,700,000	3/9/2023	0.12%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 309295	05252ACR0	Investment-grade corporate bonds	3,000,000	11/23/2021	0.02%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 309295	05252ADE8	Investment-grade corporate bonds	24,180,000	11/21/2022	0.16%
BANCO BILBAO VIZCAYA ARGENTARIA SA 314314	05946KAH4	Investment-grade corporate bonds	28,200,000	9/18/2023	0.18%
BANCO SANTANDER SA 314338	05964HAA3	Investment-grade corporate bonds	19,870,000	4/11/2022	0.13%
BANCO SANTANDER SA 314338	05964HAC9	Investment-grade corporate bonds	25,349,000	4/11/2022	0.17%
BANCO SANTANDER SA 314338	05964HAD7	Investment-grade corporate bonds	24,000,000	2/23/2023	0.16%
BANCO SANTANDER SA 314338	05964HAH8	Investment-grade corporate bonds	53,074,000	4/12/2023	0.35%
BANK OF AMERICA CORP 327354	06051GGH6	Investment-grade corporate bonds	18,815,000	1/20/2023	0.12%
BANK OF AMERICA CORP 327354	06051GHC6	Investment-grade corporate bonds	16,679,000	12/20/2023	0.11%
BANK OF AMERICA CORP 327354	06051GHE2	Investment-grade corporate bonds	62,949,000	3/5/2024	0.41%
BANK OF AMERICA CORP 327354	06051GJX8	Investment-grade corporate bonds	71,000,000	5/28/2024	0.46%
BANK OF AMERICA CORP 327354	06051GHK8	Investment-grade corporate bonds	11,340,000	7/23/2024	0.07%
BANK OF MONTREAL 310273	06367WJN4	Investment-grade corporate bonds	57,966,000	3/26/2022	0.38%
BANK OF MONTREAL 310273	06368EJS2	Investment-grade corporate bonds	28,038,000	4/14/2023	0.18%
BANK OF MONTREAL 310273	06367WYQ0	Investment-grade corporate bonds	37,695,000	7/9/2024	0.24%
BANK OF NEW YORK MELLON CORP/THE 327365	06406RAY3	Investment-grade corporate bonds	32,723,000	10/25/2024	0.21%
BANK OF NOVA SCOTIA/THE 310274	064159KE5	Investment-grade corporate bonds	5,096,000	9/19/2022	0.03%
BANK OF NOVA SCOTIA/THE 310274	064159VK9	Investment-grade corporate bonds	5,040,000	5/1/2023	0.03%
BANK OF NOVA SCOTIA/THE 310274	0641593Y0	Investment-grade corporate bonds	25,700,000	6/23/2023	0.17%
BANK OF NOVA SCOTIA/THE 310274	0641598L3	Investment-grade corporate bonds	22,930,000	9/15/2023	0.15%
BANK OF NOVA SCOTIA/THE 310274	0641593W4	Investment-grade corporate bonds	74,000,000	4/15/2024	0.48%
BANK OF NOVA SCOTIA/THE 310274	0641596F8	Investment-grade corporate bonds	46,700,000	7/31/2024	0.30%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 346585	06675FAS6	Investment-grade corporate bonds	22,009,000	11/21/2022	0.14%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 346585	06675FAQ0	Investment-grade corporate bonds	7,635,000	7/20/2023	0.05%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 346585	06675FAV9	Investment-grade corporate bonds	35,500,000	2/27/2024	0.23%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 346585	06675FAW7	Investment-grade corporate bonds	70,375,000	2/4/2025	0.46%
BARCLAYS PLC 315536	06738EAT2	Investment-grade corporate bonds	42,803,000	1/10/2023	0.28%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BARCLAYS PLC 315536	06738EBE4	Investment-grade corporate bonds	63,388,000	2/15/2023	0.41%
BARCLAYS PLC 315536	06738EBF1	Investment-grade corporate bonds	9,500,000	2/15/2023	0.06%
BARCLAYS PLC 315536	06738EBC8	Investment-grade corporate bonds	45,440,000	5/16/2024	0.30%
BBVA USA 345976	20453KAB1	Investment-grade corporate bonds	8,545,000	6/29/2022	0.06%
BECTON DICKINSON AND CO 327434	075887BU2	Investment-grade corporate bonds	45,451,000	6/6/2022	0.30%
BMW US CAPITAL LLC 346618	05565EBN4	Investment-grade corporate bonds	24,200,000	4/1/2024	0.16%
BMW US CAPITAL LLC 346618	05565EBV6	Investment-grade corporate bonds	37,400,000	8/12/2024	0.24%
BNP PARIBAS SA 314579	09659W2A1	Investment-grade corporate bonds	21,815,000	5/23/2022	0.14%
BPCE SA 373329	05578AAQ1	Investment-grade corporate bonds	26,050,000	1/14/2022	0.17%
BPCE SA 373329	05578AAR9	Investment-grade corporate bonds	46,500,000	2/17/2022	0.30%
BPCE SA 373329	05583JAB8	Investment-grade corporate bonds	8,035,000	5/22/2022	0.05%
BPCE SA 373329	05583JAD4	Investment-grade corporate bonds	61,337,000	9/12/2023	0.40%
BRISTOL-MYERS SQUIBB CO 327699	110122CJ5	Investment-grade corporate bonds	9,300,000	5/16/2022	0.06%
CANADIAN IMPERIAL BANK OF COMMERCE 310825	136069TZ4	Investment-grade corporate bonds	6,300,000	6/16/2022	0.04%
CANADIAN IMPERIAL BANK OF COMMERCE 310825	13607GKW3	Investment-grade corporate bonds	62,781,000	3/17/2023	0.41%
CANADIAN IMPERIAL BANK OF COMMERCE 310825	13607HVD1	Investment-grade corporate bonds	47,455,000	6/22/2023	0.31%
CANADIAN IMPERIAL BANK OF COMMERCE 310825	13607RAE0	Investment-grade corporate bonds	20,445,000	9/13/2023	0.13%
CANADIAN IMPERIAL BANK OF COMMERCE 310825	13607HYE6	Investment-grade corporate bonds	37,396,000	10/18/2024	0.24%
CAPITAL ONE BANK USA NA 342620	14042TCS4	Investment-grade corporate bonds	19,127,000	1/27/2023	0.12%
CAPITAL ONE FINANCIAL CORP 327975	14040HBL8	Investment-grade corporate bonds	7,680,000	3/9/2022	0.05%
CAPITAL ONE FINANCIAL CORP 327975	14040HBM6	Investment-grade corporate bonds	4,355,000	3/9/2022	0.03%
CAPITAL ONE FINANCIAL CORP 327975	14040HBV6	Investment-grade corporate bonds	39,577,000	1/30/2023	0.26%
CAPITAL ONE NA 373636	14042RHB0	Investment-grade corporate bonds	9,900,000	8/8/2022	0.06%
CAPITAL ONE NA 373636	14042RFJ5	Investment-grade corporate bonds	10,735,000	1/30/2023	0.07%
CATERPILLAR FINANCIAL SERVICES CORP 328079	14913R2R7	Investment-grade corporate bonds	18,650,000	9/13/2024	0.12%
CHARLES SCHWAB CORP/THE 334861	808513BM6	Investment-grade corporate bonds	60,160,000	3/18/2024	0.39%
CHEVRON USA INC 372233	166756AG1	Investment-grade corporate bonds	28,196,000	8/12/2022	0.18%
CHEVRON USA INC 372233	166756AK2	Investment-grade corporate bonds	42,293,000	8/11/2023	0.27%
CIGNA CORP 442163	125523AC4	Investment-grade corporate bonds	64,462,000	7/15/2023	0.42%
CITIGROUP INC 328336	172967LB5	Investment-grade corporate bonds	32,745,000	12/8/2021	0.21%
CITIGROUP INC 328336	172967LH2	Investment-grade corporate bonds	28,085,000	4/25/2022	0.18%
CITIGROUP INC 328336	172967KX8	Investment-grade corporate bonds	30,501,000	9/1/2023	0.20%
CITIGROUP INC 328336	172967MA6	Investment-grade corporate bonds	70,752,000	6/1/2024	0.46%
CITIZENS BANK NA/PROVIDENCE RI 379392	17401QAT8	Investment-grade corporate bonds	43,000,000	2/14/2022	0.28%
CITIZENS BANK NA/PROVIDENCE RI 379392	17401QAM3	Investment-grade corporate bonds	9,960,000	5/26/2022	0.06%
CITIZENS BANK NA/PROVIDENCE RI 379392	17401QAR2	Investment-grade corporate bonds	8,675,000	3/29/2023	0.06%
CONAGRA BRANDS INC 328596	205887CG5	Investment-grade corporate bonds	14,000,000	8/11/2023	0.09%
CONSTELLATION BRANDS INC 328646	21036PAX6	Investment-grade corporate bonds	2,480,000	2/15/2023	0.02%
CREDIT AGRICOLE SA/LONDON 361730	22535WAC1	Investment-grade corporate bonds	10,818,000	1/10/2022	0.07%
CREDIT AGRICOLE SA/LONDON 361730	22535WAF4	Investment-grade corporate bonds	65,372,000	4/24/2023	0.43%
CREDIT SUISSE AG/NEW YORK NY 352107	22550UAA9	Investment-grade corporate bonds	4,520,000	2/4/2022	0.03%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CREDIT SUISSE AG/NEW YORK NY 352107	22550UAD3	Investment-grade corporate bonds	18,345,000	8/9/2023	0.12%
CREDIT SUISSE AG/NEW YORK NY 352107	22550UAB7	Investment-grade corporate bonds	33,500,000	2/2/2024	0.22%
CREDIT SUISSE GROUP AG 311615	225401AH1	Investment-grade corporate bonds	71,642,000	6/12/2024	0.47%
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD 423603	225433AH4	Investment-grade corporate bonds	31,294,000	9/15/2022	0.21%
DAIMLER FINANCE NORTH AMERICA LLC 395362	233851DV3	Investment-grade corporate bonds	14,000,000	2/15/2022	0.09%
DANSKE BANK A/S 314020	23636AAS0	Investment-grade corporate bonds	9,641,000	1/12/2022	0.06%
DEUTSCHE BANK AG/NEW YORK NY 340134	251526BL2	Investment-grade corporate bonds	5,000,000	11/16/2022	0.03%
DEUTSCHE BANK AG/NEW YORK NY 340134	251526BS7	Investment-grade corporate bonds	24,430,000	2/27/2023	0.16%
DISCOVER FINANCIAL SERVICES 365584	254709AG3	Investment-grade corporate bonds	19,857,000	4/27/2022	0.13%
DNB BANK ASA 324133	23329PAD2	Investment-grade corporate bonds	46,725,000	12/2/2022	0.30%
DOMINION ENERGY INC 329198	25746UDH9	Investment-grade corporate bonds	20,688,000	9/15/2023	0.13%
DUKE ENERGY CORP 329253	26441CBD6	Investment-grade corporate bonds	28,667,000	3/11/2022	0.19%
DUKE ENERGY CORP 329253	26441CBK0	Investment-grade corporate bonds	18,629,000	6/10/2023	0.12%
DUKE ENERGY FLORIDA LLC 330137	26444HAG6	Investment-grade corporate bonds	14,825,000	11/26/2021	0.10%
DUKE ENERGY PROGRESS LLC 342767	26442UAJ3	Investment-grade corporate bonds	19,200,000	2/18/2022	0.12%
ENBRIDGE INC 310741	29250NBD6	Investment-grade corporate bonds	18,620,000	2/17/2023	0.12%
ENBRIDGE INC 310741	29250NBG9	Investment-grade corporate bonds	9,341,000	10/4/2023	0.06%
EVERSOURCE ENERGY 333254	30040WAM0	Investment-grade corporate bonds	18,600,000	8/15/2023	0.12%
FEDERATION DES CAISSES DESJARDINS DU QUEBEC 379330	31429KAF0	Investment-grade corporate bonds	41,990,000	5/21/2024	0.27%
FMC CORP 329784	302491AR6	Investment-grade corporate bonds	11,460,000	2/1/2022	0.07%
GENERAL MILLS INC 330392	370334CC6	Investment-grade corporate bonds	11,535,000	10/17/2023	0.08%
GEORGIA-PACIFIC LLC 339310	37331NAM3	Investment-grade corporate bonds	23,275,000	5/15/2024	0.15%
GILEAD SCIENCES INC 330460	375558BW2	Investment-grade corporate bonds	28,000,000	9/29/2023	0.18%
GLENORE FINANCE CANADA LTD 363011	98417EAK6	Investment-grade corporate bonds	11,900,000	11/15/2021	0.08%
GOLDMAN SACHS GROUP INC/THE 330544	38141GXP4	Investment-grade corporate bonds	16,920,000	1/27/2023	0.11%
GOLDMAN SACHS GROUP INC/THE 330544	38141GWU4	Investment-grade corporate bonds	35,149,000	2/23/2023	0.23%
GOLDMAN SACHS GROUP INC/THE 330544	38141GWK6	Investment-grade corporate bonds	7,263,000	6/5/2023	0.05%
GOLDMAN SACHS GROUP INC/THE 330544	38141GXX5	Investment-grade corporate bonds	19,200,000	11/17/2023	0.12%
GOLDMAN SACHS GROUP INC/THE 330544	38141GXW9	Investment-grade corporate bonds	65,854,000	3/8/2024	0.43%
GOLDMAN SACHS GROUP INC/THE 330544	38141GYF5	Investment-grade corporate bonds	37,185,000	9/10/2024	0.24%
GOLDMAN SACHS GROUP INC/THE 330544	38141GYQ1	Investment-grade corporate bonds	18,700,000	10/21/2024	0.12%
HONEYWELL INTERNATIONAL INC 330984	438516BV7	Investment-grade corporate bonds	28,000,000	8/8/2022	0.18%
HUNTINGTON BANCSHARES INC/OH 331048	337915AA0	Investment-grade corporate bonds	7,864,000	2/4/2023	0.05%
ING GROEP NV 323929	456837AG8	Investment-grade corporate bonds	3,337,000	3/29/2022	0.02%
ING GROEP NV 323929	456837AJ2	Investment-grade corporate bonds	34,003,000	3/29/2022	0.22%
ING GROEP NV 323929	456837AL7	Investment-grade corporate bonds	68,704,000	10/2/2023	0.45%
INTERNATIONAL FLAVORS & FRAGRANCES INC 331481	459506AM3	Investment-grade corporate bonds	14,000,000	9/15/2022	0.09%
INTESA SANPAOLO SPA 318907	46115HAZ0	Investment-grade corporate bonds	44,666,000	7/14/2022	0.29%
INTESA SANPAOLO SPA 318907	46115HBC0	Investment-grade corporate bonds	15,185,000	1/12/2023	0.10%
JACKSON NATIONAL LIFE GLOBAL FUNDING 347085	46849LSX0	Investment-grade corporate bonds	33,784,000	6/27/2022	0.22%
JACKSON NATIONAL LIFE GLOBAL FUNDING 347085	46849LTN1	Investment-grade corporate bonds	46,750,000	1/6/2023	0.30%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
JPMORGAN CHASE & CO 331654	48128BAC5	Investment-grade corporate bonds	13,000,000	1/15/2023	0.08%
JPMORGAN CHASE & CO 331654	46647PAD8	Investment-grade corporate bonds	10,291,000	4/25/2023	0.07%
JPMORGAN CHASE & CO 331654	46647PAE6	Investment-grade corporate bonds	11,870,000	4/25/2023	0.08%
JPMORGAN CHASE & CO 331654	46625HRW2	Investment-grade corporate bonds	52,951,000	10/24/2023	0.35%
JPMORGAN CHASE & CO 331654	46647PCA2	Investment-grade corporate bonds	13,994,000	3/16/2024	0.09%
JPMORGAN CHASE & CO 331654	46647PAQ9	Investment-grade corporate bonds	60,212,000	4/23/2024	0.39%
JPMORGAN CHASE & CO 331654	46647PAW6	Investment-grade corporate bonds	28,880,000	7/23/2024	0.19%
KEURIG DR PEPPER INC 369637	49271VAL4	Investment-grade corporate bonds	29,313,000	3/15/2024	0.19%
KEYBANK NA/CLEVELAND OH 341237	49327M2R4	Investment-grade corporate bonds	9,905,000	11/22/2021	0.06%
KEYBANK NA/CLEVELAND OH 341237	49327M2Y9	Investment-grade corporate bonds	40,000,000	2/1/2022	0.26%
KEYBANK NA/CLEVELAND OH 341237	49327M3A0	Investment-grade corporate bonds	28,250,000	1/3/2024	0.18%
KEYBANK NA/CLEVELAND OH 341237	49327M3B8	Investment-grade corporate bonds	54,980,000	1/3/2024	0.36%
KEYBANK NA/CLEVELAND OH 341237	49327M3D4	Investment-grade corporate bonds	27,540,000	6/14/2024	0.18%
KINDER MORGAN ENERGY PARTNERS LP 331832	494550BL9	Investment-grade corporate bonds	8,656,000	9/1/2022	0.06%
L3HARRIS TECHNOLOGIES INC 330760	502431AG4	Investment-grade corporate bonds	64,900,000	3/10/2023	0.42%
LIBERTY MUTUAL GROUP INC 351174	53079EAW4	Investment-grade corporate bonds	4,660,000	5/1/2022	0.03%
LLOYDS BANKING GROUP PLC 316882	53944YAK9	Investment-grade corporate bonds	30,389,000	3/17/2023	0.20%
LLOYDS BANKING GROUP PLC 316882	53944YAM5	Investment-grade corporate bonds	44,200,000	6/15/2023	0.29%
LLOYDS BANKING GROUP PLC 316882	53944YAN3	Investment-grade corporate bonds	42,392,000	5/11/2024	0.27%
MACQUARIE BANK LTD 370989	55608PBD5	Investment-grade corporate bonds	33,250,000	11/24/2021	0.22%
MACQUARIE GROUP LTD 309600	55608JAJ7	Investment-grade corporate bonds	50,815,000	11/28/2023	0.33%
MACQUARIE GROUP LTD 309600	55608JAM0	Investment-grade corporate bonds	51,346,000	3/27/2024	0.34%
MASSMUTUAL GLOBAL FUNDING II 349126	57629WCK4	Investment-grade corporate bonds	7,440,000	7/1/2022	0.05%
MASSMUTUAL GLOBAL FUNDING II 349126	57629WDC1	Investment-grade corporate bonds	74,780,000	4/12/2024	0.49%
MASSMUTUAL GLOBAL FUNDING II 349126	57629WDF4	Investment-grade corporate bonds	28,116,000	10/21/2024	0.18%
MET TOWER GLOBAL FUNDING 449854	58989V2A1	Investment-grade corporate bonds	23,000,000	7/13/2022	0.15%
MET TOWER GLOBAL FUNDING 449854	58989VAA2	Investment-grade corporate bonds	13,300,000	1/17/2023	0.09%
METROPOLITAN LIFE GLOBAL FUNDING I 351142	59217GDB2	Investment-grade corporate bonds	7,400,000	6/17/2022	0.05%
METROPOLITAN LIFE GLOBAL FUNDING I 351142	59217GEF2	Investment-grade corporate bonds	31,350,000	1/13/2023	0.20%
METROPOLITAN LIFE GLOBAL FUNDING I 351142	59217GGW3	Investment-grade corporate bonds	27,300,000	1/7/2024	0.18%
METROPOLITAN LIFE GLOBAL FUNDING I 351142	59217GEQ8	Investment-grade corporate bonds	19,850,000	9/27/2024	0.13%
MITSUBISHI UFJ FINANCIAL GROUP INC 320050	606822AK0	Investment-grade corporate bonds	23,818,000	2/22/2022	0.15%
MITSUBISHI UFJ FINANCIAL GROUP INC 320050	606822AQ7	Investment-grade corporate bonds	24,138,000	7/25/2022	0.16%
MITSUBISHI UFJ FINANCIAL GROUP INC 320050	606822AS3	Investment-grade corporate bonds	16,300,000	3/2/2023	0.11%
MITSUBISHI UFJ FINANCIAL GROUP INC 320050	606822AZ7	Investment-grade corporate bonds	46,550,000	7/26/2023	0.30%
MIZUHO FINANCIAL GROUP INC 347016	60687YAJ8	Investment-grade corporate bonds	45,569,000	2/28/2022	0.30%
MIZUHO FINANCIAL GROUP INC 347016	60687YAN9	Investment-grade corporate bonds	52,440,000	9/11/2022	0.34%
MIZUHO FINANCIAL GROUP INC 347016	60687YAO2	Investment-grade corporate bonds	13,977,000	3/5/2023	0.09%
MIZUHO FINANCIAL GROUP INC 347016	60687YBC2	Investment-grade corporate bonds	36,473,000	5/25/2024	0.24%
MIZUHO FINANCIAL GROUP INC 347016	60687YBG3	Investment-grade corporate bonds	17,800,000	7/10/2024	0.12%
MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 431093	60920LAE4	Investment-grade corporate bonds	6,790,000	9/19/2022	0.04%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
MONDELEZ INTERNATIONAL INC 331875	609207AV7	Investment-grade corporate bonds	25,500,000	7/1/2022	0.17%
MOODY'S CORP 332804	615369AB1	Investment-grade corporate bonds	21,085,000	9/1/2022	0.14%
MORGAN STANLEY 332810	6174824M3	Investment-grade corporate bonds	28,698,000	11/1/2022	0.19%
MORGAN STANLEY 332810	6174468T9	Investment-grade corporate bonds	18,500,000	11/10/2023	0.12%
MORGAN STANLEY 332810	6174468W2	Investment-grade corporate bonds	23,000,000	1/25/2024	0.15%
MORGAN STANLEY 332810	61744YAG3	Investment-grade corporate bonds	62,439,000	5/8/2024	0.41%
NASDAQ INC 345475	63111XAC5	Investment-grade corporate bonds	14,000,000	12/21/2022	0.09%
NATIONAL AUSTRALIA BANK LTD 309613	6325C0DW8	Investment-grade corporate bonds	27,500,000	11/4/2021	0.18%
NATIONAL AUSTRALIA BANK LTD 309613	63254WAA8	Investment-grade corporate bonds	36,650,000	12/13/2022	0.24%
NATIONAL BANK OF CANADA 310815	63307A2L8	Investment-grade corporate bonds	48,000,000	8/15/2023	0.31%
NATIONAL BANK OF CANADA 310815	63307A2Q7	Investment-grade corporate bonds	36,500,000	8/6/2024	0.24%
NATIONWIDE BUILDING SOCIETY 351148	63861VAD9	Investment-grade corporate bonds	68,804,000	4/26/2023	0.45%
NATWEST GROUP PLC 316728	780097BE0	Investment-grade corporate bonds	56,615,000	5/15/2023	0.37%
NATWEST GROUP PLC 316728	780097BF7	Investment-grade corporate bonds	57,732,000	5/15/2023	0.38%
NATWEST GROUP PLC 316728	780097BH3	Investment-grade corporate bonds	54,317,000	6/25/2024	0.36%
NESTLE HOLDINGS INC 346784	641062AQ7	Investment-grade corporate bonds	13,931,000	1/15/2024	0.09%
NEW YORK LIFE GLOBAL FUNDING 351179	64952WDK6	Investment-grade corporate bonds	42,000,000	1/21/2022	0.27%
NEW YORK LIFE GLOBAL FUNDING 351179	64952WCR2	Investment-grade corporate bonds	47,550,000	6/10/2022	0.31%
NEW YORK LIFE GLOBAL FUNDING 351179	64952WDM2	Investment-grade corporate bonds	56,750,000	1/10/2023	0.37%
NEW YORK LIFE GLOBAL FUNDING 351179	64952WDZ3	Investment-grade corporate bonds	27,255,000	2/2/2023	0.18%
NEW YORK LIFE GLOBAL FUNDING 351179	64952WDV2	Investment-grade corporate bonds	9,500,000	10/21/2023	0.06%
NEXTERA ENERGY CAPITAL HOLDINGS INC 342775	65339KBT6	Investment-grade corporate bonds	70,700,000	2/22/2023	0.46%
NEXTERA ENERGY CAPITAL HOLDINGS INC 342775	65339KBV1	Investment-grade corporate bonds	18,700,000	3/1/2023	0.12%
NEXTERA ENERGY CAPITAL HOLDINGS INC 342775	65339KBX7	Investment-grade corporate bonds	61,776,000	11/3/2023	0.40%
NORDEA BANK ABP 442492	65557CAZ6	Investment-grade corporate bonds	8,522,000	8/30/2023	0.06%
NORTHWESTERN MUTUAL GLOBAL FUNDING 454930	66815L2C2	Investment-grade corporate bonds	27,995,000	3/25/2024	0.18%
NUTRIEN LTD 438130	67077MAV0	Investment-grade corporate bonds	15,600,000	5/13/2023	0.10%
ONEOK PARTNERS LP 333255	68268NAJ2	Investment-grade corporate bonds	49,821,000	10/1/2022	0.33%
OTIS WORLDWIDE CORP 450416	68902VAG2	Investment-grade corporate bonds	37,823,000	4/5/2023	0.24%
PACIFIC LIFE GLOBAL FUNDING II 452009	6944PL2C2	Investment-grade corporate bonds	28,215,000	9/23/2023	0.18%
PACIFIC LIFE GLOBAL FUNDING II 452009	6944PL2F5	Investment-grade corporate bonds	47,055,000	4/12/2024	0.30%
PHILLIPS 66 400256	718546AC8	Investment-grade corporate bonds	10,675,000	4/1/2022	0.07%
PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 334001	72650RAZ5	Investment-grade corporate bonds	26,001,000	6/1/2022	0.17%
PNC BANK NA 340868	69353RFR4	Investment-grade corporate bonds	48,700,000	12/9/2022	0.32%
PNC BANK NA 340868	69353RFU7	Investment-grade corporate bonds	46,065,000	2/24/2023	0.30%
PPL ELECTRIC UTILITIES CORP 347221	69351UAX1	Investment-grade corporate bonds	9,000,000	9/28/2023	0.06%
PPL ELECTRIC UTILITIES CORP 347221	69351UAY9	Investment-grade corporate bonds	7,765,000	6/24/2024	0.05%
PRINCIPAL LIFE GLOBAL FUNDING II 401520	74256LEM7	Investment-grade corporate bonds	28,000,000	4/12/2024	0.18%
PRINCIPAL LIFE GLOBAL FUNDING II 401520	74256LER6	Investment-grade corporate bonds	18,615,000	8/23/2024	0.12%
PROTECTIVE LIFE GLOBAL FUNDING 427100	74368CAZ7	Investment-grade corporate bonds	11,851,000	10/13/2023	0.08%
PUBLIC SERVICE ENTERPRISE GROUP INC 334244	744573AK2	Investment-grade corporate bonds	32,058,000	11/15/2021	0.21%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
PUBLIC STORAGE 334247	74460WAB3	Investment-grade corporate bonds	28,100,000	4/23/2024	0.18%
RABOBANK NEDERLAND 345704	74977RDD3	Investment-grade corporate bonds	27,341,000	9/26/2023	0.18%
RABOBANK NEDERLAND NV NY 354209	21688AAK8	Investment-grade corporate bonds	29,100,000	1/10/2022	0.19%
RABOBANK NEDERLAND NV NY 354209	21688AAR3	Investment-grade corporate bonds	46,000,000	1/12/2024	0.30%
ROYAL BANK OF CANADA 311050	78015K7F5	Investment-grade corporate bonds	27,800,000	8/5/2022	0.18%
ROYAL BANK OF CANADA 311050	78015K7E8	Investment-grade corporate bonds	42,500,000	1/17/2023	0.28%
ROYAL BANK OF CANADA 311050	78015K7K4	Investment-grade corporate bonds	27,919,000	10/26/2023	0.18%
ROYAL BANK OF CANADA 311050	78016EZV2	Investment-grade corporate bonds	37,500,000	7/29/2024	0.24%
ROYAL BANK OF CANADA 311050	78016EZY6	Investment-grade corporate bonds	45,925,000	10/7/2024	0.30%
SANTANDER HOLDINGS USA INC 335241	80282KAU0	Investment-grade corporate bonds	23,191,000	12/3/2021	0.15%
SECURED FORWARD-BACKED NOTE 2021-05 457768	81374JAA4	Investment-grade corporate bonds	52,500,000	12/28/2021	0.34%
SECURED FORWARD-BACKED NOTE 2021-05 457768	81374JAB2	Investment-grade corporate bonds	82,500,000	6/28/2022	0.53%
SECURED FORWARD-BACKED NOTE 2021-05 457768	81374JAC0	Investment-grade corporate bonds	30,000,000	9/28/2022	0.19%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 346666	82620KAQ6	Investment-grade corporate bonds	37,850,000	3/16/2022	0.25%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 346666	82620KBB8	Investment-grade corporate bonds	42,200,000	3/11/2024	0.27%
SKANDINAVISKA ENSKILDA BANKEN AB 324831	83051GAL2	Investment-grade corporate bonds	20,000,000	12/12/2022	0.13%
SKANDINAVISKA ENSKILDA BANKEN AB 324831	83051GAN8	Investment-grade corporate bonds	23,478,000	9/1/2023	0.15%
SKANDINAVISKA ENSKILDA BANKEN AB 324831	83051GAP3	Investment-grade corporate bonds	57,957,000	9/1/2023	0.38%
STRYKER CORP 335448	863667BB6	Investment-grade corporate bonds	14,000,000	12/1/2023	0.09%
SUMITOMO MITSUI FINANCIAL GROUP INC 345069	86562MAL4	Investment-grade corporate bonds	25,439,000	1/11/2022	0.16%
SUMITOMO MITSUI FINANCIAL GROUP INC 345069	86562MAP5	Investment-grade corporate bonds	10,614,000	7/12/2022	0.07%
SUMITOMO MITSUI FINANCIAL GROUP INC 345069	86562MBE9	Investment-grade corporate bonds	32,710,000	10/16/2023	0.21%
SUMITOMO MITSUI TRUST BANK LTD 339323	86563VAQ2	Investment-grade corporate bonds	47,459,000	9/12/2023	0.31%
SUMITOMO MITSUI TRUST BANK LTD 339323	86563VAX7	Investment-grade corporate bonds	38,160,000	9/16/2024	0.25%
SVENSKA HANDELSBANKEN AB 324964	86959LAF0	Investment-grade corporate bonds	17,000,000	6/30/2023	0.11%
SWEDBANK AB 324835	87020PAJ6	Investment-grade corporate bonds	9,300,000	3/14/2022	0.06%
SWEDBANK AB 324835	87020PAK3	Investment-grade corporate bonds	19,500,000	6/2/2023	0.13%
SWEDBANK AB 324835	87020PAL1	Investment-grade corporate bonds	9,653,000	9/25/2023	0.06%
SYNCHRONY FINANCIAL 420399	87165BAQ6	Investment-grade corporate bonds	38,670,000	7/25/2022	0.25%
SYNOVUS BANK/COLUMBUS GA 450205	87164DOS2	Investment-grade corporate bonds	13,485,000	2/10/2023	0.09%
TD AMERITRADE HOLDING CORP 326888	87236YAG3	Investment-grade corporate bonds	70,400,000	11/1/2021	0.46%
THERMO FISHER SCIENTIFIC INC 335848	883556CN0	Investment-grade corporate bonds	46,751,000	4/18/2023	0.30%
THERMO FISHER SCIENTIFIC INC 335848	883556CR1	Investment-grade corporate bonds	32,726,000	10/18/2023	0.21%
THERMO FISHER SCIENTIFIC INC 335848	883556CQ3	Investment-grade corporate bonds	14,025,000	10/18/2024	0.09%
TORONTO-DOMINION BANK/THE 311150	89114Q3J5	Investment-grade corporate bonds	42,000,000	7/22/2022	0.27%
TORONTO-DOMINION BANK/THE 311150	89114QCF3	Investment-grade corporate bonds	57,295,000	1/27/2023	0.37%
TORONTO-DOMINION BANK/THE 311150	89114QCJ5	Investment-grade corporate bonds	11,127,000	9/11/2023	0.07%
TORONTO-DOMINION BANK/THE 311150	89114TZF2	Investment-grade corporate bonds	36,820,000	9/10/2024	0.24%
TOYOTA MOTOR CREDIT CORP 346160	89236THN8	Investment-grade corporate bonds	18,500,000	10/14/2022	0.12%
TOYOTA MOTOR CREDIT CORP 346160	89236TJE6	Investment-grade corporate bonds	32,700,000	4/6/2023	0.21%
TOYOTA MOTOR CREDIT CORP 346160	89236THV0	Investment-grade corporate bonds	55,600,000	1/11/2024	0.36%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
TOYOTA MOTOR CREDIT CORP 346160	89236TJP1	Investment-grade corporate bonds	47,610,000	9/13/2024	0.31%
TRANSCANADA PIPELINES LTD 347511	89352HBB4	Investment-grade corporate bonds	23,370,000	10/12/2024	0.15%
TRUIST BANK 368940	86787EBD8	Investment-grade corporate bonds	36,600,000	5/17/2022	0.24%
TRUIST BANK 368940	89788JAC3	Investment-grade corporate bonds	38,890,000	3/9/2023	0.25%
TRUIST BANK 368940	89788JAD1	Investment-grade corporate bonds	55,450,000	1/17/2024	0.36%
TRUIST FINANCIAL CORP 327272	05531FAY9	Investment-grade corporate bonds	26,180,000	4/1/2022	0.17%
UBS AG/LONDON 368657	902674YA2	Investment-grade corporate bonds	9,355,000	4/21/2022	0.06%
UBS AG/LONDON 368657	902674YC8	Investment-grade corporate bonds	47,500,000	2/9/2024	0.31%
UBS GROUP AG 422005	90351DAG2	Investment-grade corporate bonds	20,587,000	2/1/2022	0.13%
UBS GROUP AG 422005	90352JAB9	Investment-grade corporate bonds	15,030,000	5/23/2023	0.10%
UBS GROUP AG 422005	90352JAD5	Investment-grade corporate bonds	50,313,000	8/15/2023	0.33%
UBS GROUP AG 422005	90352JAE3	Investment-grade corporate bonds	46,684,000	8/15/2023	0.31%
UNICREDIT SPA 318944	904678AJ8	Investment-grade corporate bonds	73,583,000	1/14/2022	0.48%
UNICREDIT SPA 318944	904678AL3	Investment-grade corporate bonds	5,902,000	1/14/2022	0.04%
UNICREDIT SPA 318944	904678AA7	Investment-grade corporate bonds	68,691,000	4/12/2022	0.45%
US BANCORP 336163	91159HHQ6	Investment-grade corporate bonds	13,507,000	1/24/2022	0.09%
US BANK NA/CINCINNATI OH 345942	90331HPD9	Investment-grade corporate bonds	47,990,000	5/23/2022	0.31%
US BANK NA/CINCINNATI OH 345942	90331HPG2	Investment-grade corporate bonds	47,500,000	12/9/2022	0.31%
VERIZON COMMUNICATIONS INC 336511	92343VDX9	Investment-grade corporate bonds	24,750,000	3/16/2022	0.16%
VMWARE INC 366798	928563AB1	Investment-grade corporate bonds	27,166,000	8/21/2022	0.18%
VMWARE INC 366798	928563AH8	Investment-grade corporate bonds	18,765,000	8/15/2024	0.12%
WELLS FARGO & CO 336786	949746SL6	Investment-grade corporate bonds	25,159,000	1/24/2023	0.16%
WELLS FARGO & CO 336786	94986RPV7	Investment-grade corporate bonds	9,100,000	5/17/2023	0.06%
WELLS FARGO & CO 336786	949746SJ1	Investment-grade corporate bonds	53,206,000	10/31/2023	0.35%
WESTLAKE CHEMICAL CORP 348654	960413AX0	Investment-grade corporate bonds	4,660,000	8/15/2024	0.03%
WESTPAC BANKING CORP 309310	961214DH3	Investment-grade corporate bonds	21,400,000	1/11/2022	0.14%
WESTPAC BANKING CORP 309310	961214EK5	Investment-grade corporate bonds	17,300,000	1/13/2023	0.11%
WHIRLPOOL CORP 336847	96332HCE7	Investment-grade corporate bonds	18,328,000	6/1/2022	0.12%
WILLIAMS COS INC/THE 336870	96949LAA3	Investment-grade corporate bonds	3,723,000	3/15/2022	0.02%
XCEL ENERGY INC 337000	98389BAZ3	Investment-grade corporate bonds	9,189,000	10/15/2023	0.06%
BNP PARIBAS SA	----	Repurchase agreement	75,000,000	12/6/2021	0.48%
ROYAL BANK OF CANADA	----	Repurchase agreement	25,000,000	12/6/2021	0.16%
AMERIQUEST MORTGAGE SECURITIES INC ASSET BACKED PASS-THROUG 406380	03072SV28	Residential MBS (non-agency)	6,056,467	1/25/2036	0.04%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUG 406355	03072SJ97	Residential MBS (non-agency)	306,437	9/25/2035	0.00%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUG 406365	03072SQ32	Residential MBS (non-agency)	10,095,609	11/25/2035	0.07%
ANGEL OAK MORTGAGE FUND EU TRUST 447049	03463UAA5	Residential MBS (non-agency)	8,692,879	7/26/2049	0.06%
ANGEL OAK MORTGAGE TRUST 2020-3 442185	03465LAA3	Residential MBS (non-agency)	21,442,748	4/25/2065	0.14%
ANGEL OAK MORTGAGE TRUST I LLC 2018-3 444767	03464NAA0	Residential MBS (non-agency)	2,993,096	9/25/2048	0.02%
ANGEL OAK MORTGAGE TRUST I LLC 2019-1 443753	03464MAA2	Residential MBS (non-agency)	4,093,451	11/25/2048	0.03%
ARROYO MORTGAGE TRUST 2019-2 446182	042858AA8	Residential MBS (non-agency)	7,149,437	4/25/2049	0.05%
ARROYO MORTGAGE TRUST 2019-3 446989	04285AAA3	Residential MBS (non-agency)	9,250,936	10/25/2048	0.06%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2004-R5 406373	03072SRX5	Residential MBS (non-agency)	546,483	7/25/2034	0.00%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2007-HE7 435922	07387VAA7	Residential MBS (non-agency)	2,319,372	10/25/2037	0.02%
BELLEMEADE RE 2018-1 LTD 441386	078768AD0	Residential MBS (non-agency)	4,534,869	4/25/2028	0.03%
BRAVO RESIDENTIAL FUNDING TRUST 2019-1 445329	10568GAD9	Residential MBS (non-agency)	3,560,635	3/25/2058	0.02%
BRAVO RESIDENTIAL FUNDING TRUST 2019-NQM2 449036	10569AAA7	Residential MBS (non-agency)	10,209,831	11/25/2059	0.07%
BRAVO RESIDENTIAL FUNDING TRUST 2020-NQM1 452583	105699AA0	Residential MBS (non-agency)	10,203,648	5/25/2060	0.07%
BRAVO RESIDENTIAL FUNDING TRUST 2021-HE1 455871	10569QAA2	Residential MBS (non-agency)	14,967,229	1/25/2070	0.10%
BRAVO RESIDENTIAL FUNDING TRUST 2021-NQM1 457617	10569TAA6	Residential MBS (non-agency)	6,512,689	2/25/2049	0.04%
BRAVO RESIDENTIAL FUNDING TRUST 445341	10568HAA3	Residential MBS (non-agency)	6,361,726	7/25/2059	0.04%
BRAVO RESIDENTIAL FUNDING TRUST 445341	10569EAA9	Residential MBS (non-agency)	15,295,637	3/25/2060	0.10%
CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-RFC1 406793	14453EAD4	Residential MBS (non-agency)	2,501,314	3/25/2036	0.02%
CIT MORTGAGE LOAN TRUST 2007-1 427939	12559QAD4	Residential MBS (non-agency)	781,905	10/25/2037	0.01%
CITIGROUP MORTGAGE LOAN TRUST 2019-IMC1 454268	17328BAA2	Residential MBS (non-agency)	1,062,405	7/25/2049	0.01%
CITIGROUP MORTGAGE LOAN TRUST INC 349762	17307G2R8	Residential MBS (non-agency)	1,761,366	1/25/2036	0.01%
COLT 2020-1 MORTGAGE LOAN TRUST 449763	12597KAA7	Residential MBS (non-agency)	4,191,873	2/25/2050	0.03%
COLT 2020-1R MORTGAGE LOAN TRUST 452968	12597VAA3	Residential MBS (non-agency)	4,184,745	9/25/2065	0.03%
COLT 2021-HX1 MORTGAGE LOAN TRUST 459535	19688KAA2	Residential MBS (non-agency)	24,952,957	10/25/2066	0.16%
COLT FUNDING LLC 438274	19688DAA8	Residential MBS (non-agency)	5,572,609	12/25/2064	0.04%
COUNTRYWIDE ASSET-BACKED CERTIFICATES 346865	1266733F7	Residential MBS (non-agency)	1,353,916	6/25/2035	0.01%
COUNTRYWIDE ASSET-BACKED CERTIFICATES 346865	1266737E6	Residential MBS (non-agency)	43,382	8/25/2035	0.00%
COUNTRYWIDE ASSET-BACKED CERTIFICATES 346865	126670NG9	Residential MBS (non-agency)	800,513	1/25/2036	0.01%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES 361087	12659LAA0	Residential MBS (non-agency)	6,271,587	4/25/2065	0.04%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES 361087	12659LAB8	Residential MBS (non-agency)	6,500,000	4/25/2065	0.04%
CREDIT-BASED ASSET SERVICING AND SECURITIZATION 339901	12489WPL2	Residential MBS (non-agency)	1,131,891	11/25/2035	0.01%
CSMC 2020-AFC1 TRUST 450307	12597MAA3	Residential MBS (non-agency)	17,432,001	2/25/2050	0.11%
CSMC SERIES 2015-2R 442782	12649QBG8	Residential MBS (non-agency)	1,494,388	8/27/2036	0.01%
CSMC SERIES 2019-NQM1 449094	12655VAA2	Residential MBS (non-agency)	8,957,584	10/25/2059	0.06%
CWABS ASSET-BACKED CERTIFICATES TRUST 2004-10 421428	126673JV5	Residential MBS (non-agency)	3,120,031	12/25/2034	0.02%
CWABS ASSET-BACKED CERTIFICATES TRUST 2004-AB2 445656	126673QG0	Residential MBS (non-agency)	368,026	5/25/2036	0.00%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-3 421425	126673B84	Residential MBS (non-agency)	549,324	8/25/2035	0.00%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-4 421429	126673R20	Residential MBS (non-agency)	199,358	10/25/2035	0.00%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2019-4 448596	24381MAA8	Residential MBS (non-agency)	1,891,047	10/25/2059	0.01%
ELLINGTON FINANCIAL MORTGAGE TRUST 2020-2 453607	31573WAA9	Residential MBS (non-agency)	3,109,501	10/25/2065	0.02%
ELLINGTON FINANCIAL MORTGAGE TRUST 437296	31573TAA6	Residential MBS (non-agency)	6,005,728	11/25/2059	0.04%
ENCORE CREDIT RECEIVABLES TRUST 2005-3 402451	29256PAG9	Residential MBS (non-agency)	1,243,201	10/25/2035	0.01%
ENCORE CREDIT RECEIVABLES TRUST 2005-4 454949	29256PAY0	Residential MBS (non-agency)	5,534,289	1/25/2036	0.04%
EQUIFIRST MORTGAGE LOAN TRUST 2005-1 407073	29445FCQ9	Residential MBS (non-agency)	1,097,642	4/25/2035	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES 416248	30711XAH7	Residential MBS (non-agency)	889,650	5/25/2024	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES 416248	30711XAM6	Residential MBS (non-agency)	2,961,795	7/25/2024	0.02%
FANNIE MAE CONNECTICUT AVENUE SECURITIES 416248	30711XAZ7	Residential MBS (non-agency)	957,799	5/25/2025	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES 416248	30711XBD5	Residential MBS (non-agency)	736,490	7/25/2025	0.00%

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Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FANNIE MAE CONNECTICUT AVENUE SECURITIES 416248	30711XBM5	Residential MBS (non-agency)	9,580,994	8/25/2028	0.07%
FANNIE MAE CONNECTICUT AVENUE SECURITIES 416248	30711XCB8	Residential MBS (non-agency)	10,639,234	9/25/2028	0.07%
FANNIE MAE CONNECTICUT AVENUE SECURITIES 416248	30711XDA9	Residential MBS (non-agency)	2,845,981	1/25/2029	0.02%
FANNIE MAE CONNECTICUT AVENUE SECURITIES 416248	30711XDC5	Residential MBS (non-agency)	1,003,403	1/25/2029	0.01%
FANNIE MAE REMICS 345156	64828EAA3	Residential MBS (non-agency)	4,004,061	9/25/2059	0.03%
FIRST FRANKIN MORTGAGE LOAN TRUST 2006-FF3 402565	362334AV6	Residential MBS (non-agency)	5,707,400	2/25/2036	0.04%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2004-FF7 402497	32027NLA7	Residential MBS (non-agency)	559,437	9/25/2034	0.00%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FF9 402505	32027NVV0	Residential MBS (non-agency)	828,884	10/25/2035	0.01%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH4 443188	32027NXD8	Residential MBS (non-agency)	230,194	12/25/2035	0.00%
FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF7 402472	320277AB2	Residential MBS (non-agency)	7,028,610	5/25/2036	0.05%
FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2005-FF12 402506	32027NXW6	Residential MBS (non-agency)	309,394	11/25/2036	0.00%
FREDDIE MAC STACR TRUST 2018-DNA2 441006	35563TAA9	Residential MBS (non-agency)	187,187	12/25/2030	0.00%
FREDDIE MAC STACR TRUST 2018-HQA2 443377	35563XAA0	Residential MBS (non-agency)	49,225	10/25/2048	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 414131	3137G0BW8	Residential MBS (non-agency)	653,379	8/25/2024	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 414131	3137G0DF3	Residential MBS (non-agency)	558,966	10/25/2024	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 414131	3137G0LJ6	Residential MBS (non-agency)	3,539,183	3/25/2029	0.02%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 414131	3137G0QC6	Residential MBS (non-agency)	23,252,488	12/25/2029	0.15%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 414131	3137G0QP7	Residential MBS (non-agency)	125,821	3/25/2030	0.00%
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 414131	3137G0QX0	Residential MBS (non-agency)	13,169,500	3/25/2030	0.08%
FWD SECURITIZATION TRUST 2020-INV1 450251	302985AA4	Residential MBS (non-agency)	4,671,797	1/25/2050	0.03%
FWD SECURITIZATION TRUST 446646	302980AA5	Residential MBS (non-agency)	5,737,022	6/25/2049	0.04%
FWD SECURITIZATION TRUST 446646	36167VAA2	Residential MBS (non-agency)	4,380,712	11/25/2059	0.03%
GALTON FUNDING MORTGAGE TRUST 2019-2 447012	36418AAJ6	Residential MBS (non-agency)	6,653,836	6/25/2059	0.04%
GALTON FUNDING MORTGAGE TRUST 2019-H1 448956	36418XAA5	Residential MBS (non-agency)	918,749	10/25/2059	0.01%
GCAT 2019-NQM1 LLC 446411	36166PAA6	Residential MBS (non-agency)	8,449,639	2/25/2059	0.05%
GCAT 2019-NQM2 TRUST 447887	36166MAA3	Residential MBS (non-agency)	8,211,469	9/25/2059	0.05%
GS MORTGAGE-BACKED SECURITIES TRUST 2020-NQM1 452785	36259WAA9	Residential MBS (non-agency)	3,043,440	9/27/2060	0.02%
GSAA HOME EQUITY TRUST 2005-8 436065	362341CT4	Residential MBS (non-agency)	2,094,909	6/25/2035	0.01%
GSAA TRUST 343992	362334AA2	Residential MBS (non-agency)	5,140,802	12/25/2035	0.03%
GSAMP TRUST 2006-HE7 433387	36245EAE8	Residential MBS (non-agency)	467,315	10/25/2046	0.00%
HOME EQUITY ASSET TRUST 2006-1 407503	437084RY4	Residential MBS (non-agency)	5,295,468	4/25/2036	0.03%
HOME EQUITY ASSET TRUST 2006-4 407507	437084VJ2	Residential MBS (non-agency)	3,689,026	8/25/2036	0.02%
HOME RE 2018-1 LTD 442724	43730MAA6	Residential MBS (non-agency)	2,462,849	10/25/2028	0.02%
HOMEANC MORTGAGE TRUST 2005-4 442813	43739EBS5	Residential MBS (non-agency)	2,730,128	10/25/2035	0.02%
HOMEWARD OPPORTUNITIES FUND I TRUST 2018-2 443404	43789CAA8	Residential MBS (non-agency)	3,107,979	11/25/2058	0.02%
HOMEWARD OPPORTUNITIES FUND I TRUST 2019-3 455897	43800KAA5	Residential MBS (non-agency)	5,352,091	11/25/2059	0.03%
HOMEWARD OPPORTUNITIES FUND I TRUST 2020-2 452176	43789XAA2	Residential MBS (non-agency)	4,966,868	5/25/2065	0.03%
JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH2 434080	46630MAX0	Residential MBS (non-agency)	6,660,000	1/25/2037	0.04%
JP MORGAN RESECURITIZATION TRUST SERIES 2014-1 418820	46641TBG8	Residential MBS (non-agency)	2,263,078	6/26/2035	0.01%
LONG BEACH MORTGAGE LOAN TRUST 2004-1 403079	542514EU4	Residential MBS (non-agency)	402,443	2/25/2034	0.00%
MASTR ASSET-BACKED SECURITIES TRUST 2006-FRE1 439411	57643LPP5	Residential MBS (non-agency)	560,644	12/25/2035	0.00%

Security Detail

Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2005-AR1 408651	59020UG90	Residential MBS (non-agency)	367,094	6/25/2036	0.00%
MFA 2020-NQM1 TRUST 452766	552754AA1	Residential MBS (non-agency)	2,865,005	3/25/2065	0.02%
MFA 2021-NQM1 TRUST 456371	55283FAA6	Residential MBS (non-agency)	13,675,874	4/25/2065	0.09%
MORGAN STANLEY ABS CAPITAL I INC TRUST 2006-NC1 407756	61744CYB6	Residential MBS (non-agency)	7,166,913	12/25/2035	0.05%
NATIONSTAR HOME EQUITY LOAN TRUST 2007-B 407853	63860LAE0	Residential MBS (non-agency)	6,651,966	4/25/2037	0.04%
NEW CENTURY HOME EQUITY LOAN TRUST SERIES 2005-C 455601	64352VNY3	Residential MBS (non-agency)	1,876,496	12/25/2035	0.01%
NEW RESIDENTIAL MORTGAGE LOAN TRUST 2018-4 442639	64828FCQ3	Residential MBS (non-agency)	6,085,937	1/25/2048	0.04%
NEW RESIDENTIAL MORTGAGE LOAN TRUST 2020-NQM1 449724	64830VAA1	Residential MBS (non-agency)	2,382,819	1/26/2060	0.02%
NOMURA HOME EQUITY LOAN INC HOME EQUITY LOAN TRUST SERIES 2 442712	65536HAG3	Residential MBS (non-agency)	539,929	5/25/2035	0.00%
OBX 2020-EXP2 TRUST 458923	67448VAM2	Residential MBS (non-agency)	20,502,121	5/25/2060	0.13%
OBX 2020-EXP3 TRUST 452972	67448WBD9	Residential MBS (non-agency)	963,453	1/25/2060	0.01%
PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFI 407962	70069FCX3	Residential MBS (non-agency)	2,325,822	12/25/2034	0.02%
RADNOR RE 2019-1 LTD 446480	75049SAB9	Residential MBS (non-agency)	3,851,475	9/1/2021	0.02%
RAMP SERIES 2005-RS2 TRUST 408185	76112BKE9	Residential MBS (non-agency)	1,882,478	2/25/2035	0.01%
RAMP SERIES 2005-RS6 TRUST 419910	76112BTV2	Residential MBS (non-agency)	1,448,489	6/25/2035	0.01%
RAMP SERIES 2006-EFC2 TRUST 437070	749238AD3	Residential MBS (non-agency)	1,164,651	12/25/2036	0.01%
RASC SERIES 2004-KS10 TRUST 408131	76110WG34	Residential MBS (non-agency)	2,490,276	11/25/2034	0.02%
RASC SERIES 2005-KS1 TRUST 408143	76110WM45	Residential MBS (non-agency)	1,697,423	2/25/2035	0.01%
RASC SERIES 2006-KS3 TRUST 408196	76113ABL4	Residential MBS (non-agency)	2,707,909	4/25/2036	0.02%
RASC SERIES 2006-KS6 TRUST 408058	75406WAD3	Residential MBS (non-agency)	3,536,847	8/25/2036	0.02%
RASC SERIES 2006-KS7 TRUST 408059	75406XAD1	Residential MBS (non-agency)	394,254	9/25/2036	0.00%
RESIDENTIAL MORTGAGE LOAN TRUST 2019-2 455370	76119DAA7	Residential MBS (non-agency)	1,067,458	5/25/2059	0.01%
RESIDENTIAL MORTGAGE LOAN TRUST 2019-3 448227	76119NAA5	Residential MBS (non-agency)	5,223,721	9/25/2059	0.03%
SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-CB1 407213	81375WHF6	Residential MBS (non-agency)	5,823,040	1/25/2036	0.04%
SG RESIDENTIAL MORTGAGE TRUST 2019-3 448384	78432BAA7	Residential MBS (non-agency)	381,981	9/25/2059	0.00%
SOUNDVIEW HOME LOAN TRUST 2005-OPT3 403355	83611MGU6	Residential MBS (non-agency)	6,134,413	11/25/2035	0.04%
SOUNDVIEW HOME LOAN TRUST 2006-OPT1 403360	83611MLZ9	Residential MBS (non-agency)	2,235,920	3/25/2036	0.01%
STACR TRUST 2018-DNA3 443378	35563WAA2	Residential MBS (non-agency)	4,263	9/25/2048	0.00%
STACR TRUST 2018-HRP2 443376	35564AAK7	Residential MBS (non-agency)	5,134,207	2/25/2047	0.03%
STACR TRUST 2018-HRP2 443376	35564ABN0	Residential MBS (non-agency)	14,000,000	2/25/2047	0.09%
STAR 2021-1 TRUST 456130	85573GAA0	Residential MBS (non-agency)	10,241,896	5/25/2065	0.07%
STARWOOD MORTGAGE RESIDENTIAL TRUST 2018-IMC2 444766	85572PAA1	Residential MBS (non-agency)	5,182,712	10/25/2048	0.03%
STARWOOD MORTGAGE RESIDENTIAL TRUST 2019-INV1 448284	85572JAA5	Residential MBS (non-agency)	5,581,065	9/27/2049	0.04%
STARWOOD MORTGAGE RESIDENTIAL TRUST 2020-2 451616	85573DAA7	Residential MBS (non-agency)	11,419,838	4/25/2060	0.07%
STARWOOD MORTGAGE RESIDENTIAL TRUST 2021-4 459561	85573PAA0	Residential MBS (non-agency)	14,365,429	8/25/2056	0.09%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2004-7 403383	86358EKH8	Residential MBS (non-agency)	554,679	8/25/2034	0.00%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-1 403390	86358EQJ8	Residential MBS (non-agency)	891,361	2/25/2035	0.01%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE3 403399	86358EWX0	Residential MBS (non-agency)	4,554,076	9/25/2035	0.03%
STRUCTURED ASSET SECURITIES CORP 2005-WF1 408912	86359BV73	Residential MBS (non-agency)	2,079,727	2/25/2035	0.01%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2005-N 456553	86359DCQ8	Residential MBS (non-agency)	1,123,105	5/25/2035	0.01%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2005-N 456553	86359DCR6	Residential MBS (non-agency)	2,900,000	5/25/2035	0.02%

Security Detail

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STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-G 408924	86360XAC4	Residential MBS (non-agency)	185,805	7/25/2036	0.00%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-O 435734	86359UAE9	Residential MBS (non-agency)	888,951	4/25/2036	0.01%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-W 408891	863576FL3	Residential MBS (non-agency)	1,953,000	2/25/2036	0.01%
TOWD POINT HE TRUST 2019-HE1 446586	89178AAA4	Residential MBS (non-agency)	3,198,077	4/25/2048	0.02%
TOWD POINT HE TRUST 446752	89180DAA4	Residential MBS (non-agency)	12,308,459	2/25/2063	0.08%
TOWD POINT MORTGAGE TRUST 2015-2 458036	89171YBB6	Residential MBS (non-agency)	3,500,000	11/25/2057	0.02%
TOWD POINT MORTGAGE TRUST 2017-3 437168	89169DAA9	Residential MBS (non-agency)	5,473,492	7/25/2057	0.04%
TOWD POINT MORTGAGE TRUST 2018-1 439696	89176EAA8	Residential MBS (non-agency)	6,854,713	1/25/2058	0.04%
TOWD POINT MORTGAGE TRUST 2019-HY1 448926	89177EAA7	Residential MBS (non-agency)	7,588,367	10/25/2048	0.05%
TOWD POINT MORTGAGE TRUST 2019-HY2 450100	89177HAA0	Residential MBS (non-agency)	950,247	5/25/2058	0.01%
VERUS SECURITIZATION TRUST 2019-4 456667	92537KAA2	Residential MBS (non-agency)	10,128,248	11/25/2059	0.07%
VERUS SECURITIZATION TRUST 2019-INV2 448242	92537HAA9	Residential MBS (non-agency)	12,845,006	7/25/2059	0.08%
VERUS SECURITIZATION TRUST 2019-INV3 448981	92537MAA8	Residential MBS (non-agency)	4,560,562	11/25/2059	0.03%
VERUS SECURITIZATION TRUST 2020-1 449861	92536PAA2	Residential MBS (non-agency)	2,569,076	1/25/2060	0.02%
VERUS SECURITIZATION TRUST 2020-5 453505	92538CAA9	Residential MBS (non-agency)	10,057,464	5/25/2065	0.07%
VERUS SECURITIZATION TRUST 437333	92537JAA5	Residential MBS (non-agency)	3,628,660	7/25/2059	0.02%
WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2005-2 TRUS 409026	9497ENAF0	Residential MBS (non-agency)	1,390,997	11/25/2035	0.01%
AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST 345173	02588QAB4	Short-term asset-backed securities	32,889,000	10/15/2024	0.21%
BANK OF THE WEST AUTO TRUST 2019-1 446534	06560AC9	Short-term asset-backed securities	9,681,148	4/15/2024	0.06%
BMW VEHICLE LEASE TRUST 2021-2 458922	09690AAB9	Short-term asset-backed securities	11,000,000	11/27/2023	0.07%
BMW VEHICLE OWNER TRUST 2020-A 452186	09661RAB7	Short-term asset-backed securities	416,873	2/27/2023	0.00%
CANADIAN PACER AUTO RECEIVABLES TRUST 2020-1 450814	13645YAB5	Short-term asset-backed securities	106,933	11/21/2022	0.00%
CANADIAN PACER AUTO RECEIVABLES TRUST 2021-1 459510	13646CAB2	Short-term asset-backed securities	6,500,000	10/19/2023	0.04%
CAPITAL ONE MULTI-ASSET EXECUTION TRUST 347160	14041NFT3	Short-term asset-backed securities	30,000,000	12/15/2024	0.20%
CAPITAL ONE PRIME AUTO RECEIVABLES TRUST 2020-1 450306	14043MAC5	Short-term asset-backed securities	12,396,777	11/15/2024	0.08%
CARMAX AUTO OWNER TRUST 2018-4 442794	14315EAC4	Short-term asset-backed securities	9,357,889	9/15/2023	0.06%
CARMAX AUTO OWNER TRUST 2019-1 443846	14315NAC4	Short-term asset-backed securities	3,943,043	3/15/2024	0.03%
CARMAX AUTO OWNER TRUST 2019-3 447450	14315PAD7	Short-term asset-backed securities	11,450,751	8/15/2024	0.07%
CARMAX AUTO OWNER TRUST 2020-1 450725	14315XAB4	Short-term asset-backed securities	513,187	4/17/2023	0.00%
CARMAX AUTO OWNER TRUST 2020-1 450725	14315XAC2	Short-term asset-backed securities	16,120,000	12/16/2024	0.11%
CARMAX AUTO OWNER TRUST 2021-1 455380	14316NAB5	Short-term asset-backed securities	2,128,128	2/15/2024	0.01%
CARVANA AUTO RECEIVABLES TRUST 2020-P1 454500	14687AAM0	Short-term asset-backed securities	3,916,232	11/8/2023	0.03%
DISCOVER CARD EXECUTION NOTE TRUST 413400	254683BX2	Short-term asset-backed securities	15,481,000	7/15/2024	0.10%
FORD CREDIT AUTO OWNER TRUST 2018-A 440967	34528FAE8	Short-term asset-backed securities	2,791,216	10/15/2023	0.02%
FORD CREDIT AUTO OWNER TRUST 2019-B 446560	34532DAD9	Short-term asset-backed securities	6,985,279	10/15/2023	0.05%
FORD CREDIT AUTO OWNER TRUST 2020-A 451615	34528GAK2	Short-term asset-backed securities	32,278,932	8/15/2024	0.21%
FORD CREDIT AUTO OWNER TRUST 2020-B 451925	34533GAB5	Short-term asset-backed securities	1,149,879	2/15/2023	0.01%
FORD CREDIT AUTO OWNER TRUST 2021-A 455649	34532NAB1	Short-term asset-backed securities	17,759,253	10/15/2023	0.11%
GM FINANCIAL AUTOMOBILE LEASING TRUST 2020-3 453149	362569AA3	Short-term asset-backed securities	5,628,794	11/21/2022	0.04%
GM FINANCIAL AUTOMOBILE LEASING TRUST 2020-3 453149	362569AC9	Short-term asset-backed securities	59,271,000	8/21/2023	0.38%
GM FINANCIAL AUTOMOBILE LEASING TRUST 2021-3 458926	36262XAB0	Short-term asset-backed securities	4,050,000	12/20/2023	0.03%

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GM FINANCIAL CONSUMER AUTOMOBILE RECEIVABLES TRUST 2018-3 441586	36255JAD6	Short-term asset-backed securities	1,223,886	5/16/2023	0.01%
GM FINANCIAL CONSUMER AUTOMOBILE RECEIVABLES TRUST 2018-4 442666	38013FAD3	Short-term asset-backed securities	7,302,060	10/16/2023	0.05%
GM FINANCIAL CONSUMER AUTOMOBILE RECEIVABLES TRUST 2020-3 452577	362590AB7	Short-term asset-backed securities	2,212,053	7/17/2023	0.01%
GM FINANCIAL CONSUMER AUTOMOBILE RECEIVABLES TRUST 2021-1 454904	36261LAB7	Short-term asset-backed securities	11,865,719	11/16/2023	0.08%
HARLEY-DAVIDSON MOTORCYCLE TRUST 2021-B 458596	41285AAB3	Short-term asset-backed securities	12,000,000	12/16/2024	0.08%
HONDA AUTO RECEIVABLES 2018-3 OWNER TRUST 442165	43815HAC1	Short-term asset-backed securities	143,143	8/22/2022	0.00%
HONDA AUTO RECEIVABLES 2019-4 OWNER TRUST 449156	43813VAC2	Short-term asset-backed securities	6,657,630	1/18/2024	0.04%
HONDA AUTO RECEIVABLES 2020-2 OWNER TRUST 451562	43813DAC2	Short-term asset-backed securities	12,500,000	7/15/2024	0.08%
HONDA AUTO RECEIVABLES 2021-1 OWNER TRUST 455648	43813GAB7	Short-term asset-backed securities	14,708,874	7/21/2023	0.10%
HONDA AUTO RECEIVABLES 2021-2 OWNER TRUST 457880	43811JAB3	Short-term asset-backed securities	10,000,000	11/15/2023	0.06%
HYUNDAI AUTO LEASE SECURITIZATION TRUST 2020-B 453007	44891PAB0	Short-term asset-backed securities	8,040,407	1/17/2023	0.05%
HYUNDAI AUTO RECEIVABLES TRUST 2020-B 452212	44933FAB2	Short-term asset-backed securities	3,009,968	3/15/2023	0.02%
MERCEDES-BENZ AUTO RECEIVABLES TRUST 2018-1 441747	58772RAD6	Short-term asset-backed securities	266,189	1/17/2023	0.00%
MERCEDES-BENZ AUTO RECEIVABLES TRUST 2019-1 447886	58769TAD7	Short-term asset-backed securities	21,509,434	3/15/2024	0.14%
MERCEDES-BENZ AUTO RECEIVABLES TRUST 2021-1 459137	58772WAB9	Short-term asset-backed securities	12,700,000	7/15/2024	0.08%
NISSAN AUTO LEASE TRUST 2020-B 453386	65480EAB7	Short-term asset-backed securities	11,450,384	12/15/2022	0.07%
NISSAN AUTO RECEIVABLES 2019-A OWNER TRUST 444321	65479KAD2	Short-term asset-backed securities	5,612,356	10/16/2023	0.04%
NISSAN AUTO RECEIVABLES 2019-B OWNER TRUST 446445	65479HAC1	Short-term asset-backed securities	12,414,861	11/15/2023	0.08%
NISSAN AUTO RECEIVABLES 2019-C OWNER TRUST 448365	65479JAD5	Short-term asset-backed securities	15,736,164	7/15/2024	0.10%
NISSAN AUTO RECEIVABLES 2020-B OWNER TRUST 452158	65479CAD0	Short-term asset-backed securities	35,000,000	7/15/2024	0.23%
SANTANDER CONSUMER AUTO RECEIVABLES TRUST 2021-A 456271	80282YAB2	Short-term asset-backed securities	4,979,882	11/15/2023	0.03%
SANTANDER RETAIL AUTO LEASE TRUST 2020-B 453609	80286RAB3	Short-term asset-backed securities	5,050,893	11/20/2023	0.03%
SECURITIZED TERM AUTO RECEIVABLES TRUST 2019-1 445236	81377DAC0	Short-term asset-backed securities	1,702,170	2/27/2023	0.01%
TOYOTA AUTO RECEIVABLES 2017-D OWNER TRUST 437777	89238KAE2	Short-term asset-backed securities	1,257,486	2/15/2023	0.01%
TOYOTA AUTO RECEIVABLES 2018-C OWNER TRUST 442002	89231AAD3	Short-term asset-backed securities	2,707,511	12/15/2022	0.02%
TOYOTA AUTO RECEIVABLES 2018-C OWNER TRUST 442002	89231AAE1	Short-term asset-backed securities	6,852,000	2/15/2024	0.05%
TOYOTA AUTO RECEIVABLES 2018-D OWNER TRUST 442998	89231PAE8	Short-term asset-backed securities	2,200,000	2/15/2024	0.01%
TOYOTA AUTO RECEIVABLES 2019-B OWNER TRUST 446156	89239JAD6	Short-term asset-backed securities	909,918	8/15/2023	0.01%
TOYOTA AUTO RECEIVABLES 2020-B OWNER TRUST 451314	89239RAC0	Short-term asset-backed securities	35,000,000	8/15/2024	0.23%
TOYOTA AUTO RECEIVABLES 2020-C OWNER TRUST 452290	89237VAA7	Short-term asset-backed securities	3,259,828	2/15/2023	0.02%
TOYOTA AUTO RECEIVABLES 2021-A OWNER TRUST 455323	89240BAB4	Short-term asset-backed securities	10,522,097	7/17/2023	0.07%
TOYOTA AUTO RECEIVABLES 2021-C OWNER TRUST 459507	89239BAB7	Short-term asset-backed securities	5,900,000	5/15/2024	0.04%
UNIFY AUTO RECEIVABLES TRUST 2021-1 456143	90775QAB2	Short-term asset-backed securities	15,517,471	2/15/2024	0.10%
VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2020-1 451350	92868JAD8	Short-term asset-backed securities	9,540,337	11/20/2024	0.06%
WORLD OMNI AUTO RECEIVABLES TRUST 2018-A 440741	98161VAC4	Short-term asset-backed securities	383,092	4/17/2023	0.00%
WORLD OMNI AUTO RECEIVABLES TRUST 2018-C 441748	98163EAD8	Short-term asset-backed securities	8,170,686	11/15/2023	0.05%
WORLD OMNI AUTO RECEIVABLES TRUST 2021-A 455375	98164EAB1	Short-term asset-backed securities	19,613,585	2/15/2024	0.13%
FEDERAL FARM CREDIT BANKS FUNDING CORP 329861	3133EK6W1	U.S. Treasury/agency	93,000,000	11/7/2022	0.60%

¹ Certain securities effective maturity is less than the stated final maturity due to certain structural features.

