

Security Detail			Dringing		Dorgant of
Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
FANNIE MAE REMICS	31398RCS2	Agency CMO	61	1/25/2021	0.00%
FANNIE MAE REMICS	31358NCV2	Agency CMO	24	5/25/2022	0.00%
FANNIE MAE REMICS	31394EGS1	Agency CMO	479,547	10/25/2031	0.00%
FANNIE MAE REMICS	31393A5B9	Agency CMO	50,106	3/25/2033	0.00%
FANNIE MAE REMICS	31396KMG4	Agency CMO	237,000	8/25/2036	0.00%
FANNIE MAE REMICS	31396YHT2	Agency CMO	5,452	2/25/2038	0.00%
FANNIE MAE REMICS	31397U3J6	Agency CMO	7,374	10/25/2039	0.00%
FANNIE MAE REMICS	31398TH53	Agency CMO	44,157	7/25/2040	0.00%
FANNIE MAE REMICS	31398TXE6	Agency CMO	474,943	8/25/2040	0.00%
FREDDIE MAC GOLD POOL	3132A6E41	Agency CMO	6	5/1/2021	0.00%
FREDDIE MAC REMICS	3133T12W1	Agency CMO	26,303	11/15/2023	0.00%
FREDDIE MAC REMICS	31398LSE9	Agency CMO	33,996	7/15/2034	0.00%
FREDDIE MAC REMICS	31398EHW7	Agency CMO	10,985	5/15/2037	0.00%
FREDDIE MAC REMICS	31397HJC3	Agency CMO	37,381	5/15/2037	0.00%
FREDDIE MAC REMICS	3137A1Z30	Agency CMO	104,103	6/15/2037	0.00%
GNMA	38374UBP5	Agency CMO	10,450	5/16/2039	0.00%
FANNIE MAE POOL	3138EHBZ4	Agency pass-through	2,469	5/1/2023	0.00%
FANNIE MAE POOL	31418MSV5	Agency pass-through	181	11/1/2023	0.00%
ARABELLA FINANCE LLC	03846XJR1	Asset-backed commercial paper	12,210,000	9/25/2020	0.07%
ARABELLA FINANCE LLC	03846XK57	Asset-backed commercial paper	19,000,000	10/5/2020	0.11%
ARABELLA FINANCE LLC	03846XK65	Asset-backed commercial paper	24,500,000	10/6/2020	0.15%
ARABELLA FINANCE LLC	03846XKD0	Asset-backed commercial paper	8,200,000	10/13/2020	0.05%
ARABELLA FINANCE LLC	03846XKK4	Asset-backed commercial paper	29,450,000	10/19/2020	0.17%
ARABELLA FINANCE LLC	03846XL23	Asset-backed commercial paper	13,530,000	11/2/2020	0.08%
ARABELLA FINANCE LLC	03846XM14	Asset-backed commercial paper	31,500,000	12/1/2020	0.19%
1SHARPE MORTGAGE TRUST 2020-1	68257LAA8	Asset-backed securities	36,163,000	7/25/2024	0.21%
AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST	02582JJM3	Asset-backed securities	58,000,000	4/15/2025	0.36%
BA CREDIT CARD TRUST	05522RCY2	Asset-backed securities	17,690,000	7/17/2023	0.11%
BANK OF THE WEST AUTO TRUST 2019-1	065606AC9	Asset-backed securities	18,171,000	4/15/2024	0.11%
CAPITAL ONE MULTI-ASSET EXECUTION TRUST	14041NFL0	Asset-backed securities	14,850,000	1/15/2025	0.09%
CARMAX AUTO OWNER TRUST 2019-3	14315PAD7	Asset-backed securities	15,300,000	8/15/2024	0.09%
CARMAX AUTO OWNER TRUST 2020-3	14315FAD9	Asset-backed securities	19,000,000	3/17/2025	0.11%
FORD CREDIT AUTO OWNER TRUST 2019-C	34531KAC6	Asset-backed securities	18,054,250	7/15/2022	0.11%
FORD CREDIT FLOORPLAN MASTER OWNER TRUST A	34528QFZ2	Asset-backed securities	5,600,000	5/15/2023	0.03%
GOLDEN CREDIT CARD TRUST	380881EX6	Asset-backed securities	7,355,000	12/15/2022	0.04%
GOLDEN CREDIT CARD TRUST	380881ER9	Asset-backed securities	1,250,000	10/15/2025	0.01%
HONDA AUTO RECEIVABLES 2020-2 OWNER TRUST	43813DAC2	Asset-backed securities	12,500,000	7/15/2024	0.07%
MELLO WAREHOUSE SECURITIZATION TRUST 2018-1	585492AA9	Asset-backed securities	13,368,667	11/25/2051	0.08%
MELLO WAREHOUSE SECURITIZATION TRUST 2019-1	585503AA3	Asset-backed securities	21,799,000	6/25/2052	0.13%
MERCEDES-BENZ AUTO RECEIVABLES TRUST 2019-1	58769TAD7	Asset-backed securities	34,000,000	3/15/2024	0.21%
MORTGAGE REPURCHASE AGREEMENT FINANCING TRUST SERIES 2020-2	61916BAU4	Asset-backed securities	30,000,000	5/29/2022	0.18%



Security Detail			Principal		Percent of
Issuer Name	Cusip	Security Type	Amount	Maturity Date ¹	Percent of
MORTGAGE REPURCHASE AGREEMENT FINANCING TRUST SERIES 2020-4	61916BAY6	Asset-backed securities	19,594,000	4/23/2023	0.12%
NISSAN AUTO RECEIVABLES 2019-B OWNER TRUST	65479HAC1	Asset-backed securities	25,000,000	11/15/2023	0.15%
NISSAN AUTO RECEIVABLES 2019-C OWNER TRUST	65479JAD5	Asset-backed securities	20,500,000	7/15/2024	0.12%
SANTANDER CONSUMER AUTO RECEIVABLES TRUST 2020-B	802830AD1	Asset-backed securities	14,400,000	2/15/2023	0.09%
SANTANDER CONSUMER AUTO RECEIVABLES TRUST 2020-B	802830AK5	Asset-backed securities	8,925,000	4/15/2025	0.05%
STATION PLACE SECURITIZATION TRUST SERIES 2020-6	85775EAA1	Asset-backed securities	39,975,000	9/7/2021	0.24%
STATION PLACE SECURITIZATION TRUST SERIES 2020-WL1	85771KAA1	Asset-backed securities	38,593,000	6/25/2051	0.23%
TOWD POINT ASSET TRUST 2018-SL1	89174UAA4	Asset-backed securities	1,870,913	1/25/2046	0.01%
TOYOTA AUTO RECEIVABLES 2020-B OWNER TRUST	89239RAC0	Asset-backed securities	35,000,000	8/15/2024	0.21%
VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2020-1	92868JAD8	Asset-backed securities	10,000,000	11/20/2024	0.06%
BANK OF MONTREAL/CHICAGO IL	06367BHD4	Certificate of deposit	29,500,000	3/2/2021	0.17%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606B5L6	Certificate of deposit	80,000,000	9/30/2020	0.47%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606B5R3	Certificate of deposit	38,000,000	10/9/2020	0.23%
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	13606C7B4	Certificate of deposit	24,250,000	3/3/2021	0.14%
CREDIT SUISSE AG/NEW YORK NY	22549LU86	Certificate of deposit	46,000,000	1/15/2021	0.27%
GOLDMAN SACHS BANK USA/NEW YORK NY	40054PBN4	Certificate of deposit	36,000,000	12/10/2020	0.21%
MORGAN STANLEY BANK NA	61690UUV0	Certificate of deposit	47,000,000	12/2/2021	0.28%
NATIXIS SA/NEW YORK NY	63873N2C4	Certificate of deposit	51,250,000	12/11/2020	0.30%
NORDEA BANK ABP/NEW YORK NY	65558TQC2	Certificate of deposit	35,000,000	2/12/2021	0.21%
NORDEA BANK ABP/NEW YORK NY	65558TEF8	Certificate of deposit	28,000,000	2/12/2021	0.17%
NORDEA BANK ABP/NEW YORK NY	65558TQJ7	Certificate of deposit	57,000,000	11/19/2021	0.34%
RABOBANK NEDERLAND NV NY	21684L3W0	Certificate of deposit	32,500,000	6/17/2021	0.19%
RABOBANK NEDERLAND NV NY	21684L5B4	Certificate of deposit	28,500,000	9/24/2021	0.17%
STANDARD CHARTERED BANK/NEW YORK	85325T4J1	Certificate of deposit	52,000,000	11/6/2020	0.31%
SUMITOMO MITSUI BANKING CORP/NEW YORK	86565BZV6	Certificate of deposit	28,000,000	5/13/2021	0.17%
SUMITOMO MITSUI BANKING CORP/NEW YORK	86565BG39	Certificate of deposit	27,900,000	7/12/2021	0.17%
SUMITOMO MITSUI BANKING CORP/NEW YORK	86565B6D8	Certificate of deposit	38,000,000	11/5/2021	0.23%
SVENSKA HANDELSBANKEN/NEW YORK NY	86959RET3	Certificate of deposit	47,000,000	1/6/2022	0.28%
ALBEMARLE CORP	01265QJ27	Commercial paper	23,500,000	9/2/2020	0.14%
ALBEMARLE CORP	01265QJ92	Commercial paper	10,250,000	9/9/2020	0.06%
ALBEMARLE CORP	01265QJQ4	Commercial paper	9,500,000	9/24/2020	0.06%
ALBEMARLE CORP	01265QN55	Commercial paper	35,000,000	1/5/2021	0.21%
ALBEMARLE CORP	01265QN63	Commercial paper	21,500,000	1/6/2021	0.13%
ALBEMARLE CORP	01265QNM8	Commercial paper	33,000,000	1/21/2021	0.20%
ALBEMARLE CORP	01265QNN6	Commercial paper	14,000,000	1/22/2021	0.08%
ALEXANDRIA REAL ESTATE EQUITIES INC	01527LJ22	Commercial paper	101,500,000	9/2/2020	0.60%
AMERICAN HONDA FINANCE CORP	02665JK58	Commercial paper	20,000,000	10/5/2020	0.12%
AMERICAN HONDA FINANCE CORP	02665JL40	Commercial paper	10,750,000	11/4/2020	0.06%
AMERICAN HONDA FINANCE CORP	02665JLK4	Commercial paper	9,000,000	11/19/2020	0.05%
AMERICAN HONDA FINANCE CORP	02665JLQ1	Commercial paper	32,000,000	11/24/2020	0.19%
BAKER HUGHES HOLDINGS LLC	05722EJ89	Commercial paper	51,750,000	9/8/2020	0.31%
			2 . , . 2 0 10 00		3.61%



Security Detail			8.1.1.1			
Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio	
BAKER HUGHES HOLDINGS LLC	05722EJ97	Commercial paper	37,500,000	9/9/2020	0.22%	
BAKER HUGHES HOLDINGS LLC	05722EJE6	Commercial paper	68,750,000	9/14/2020	0.41%	
BANCO SANTANDER SA	05970RVG7	Commercial paper	15,250,000	8/16/2021	0.09%	
BANCO SANTANDER SA	05970RVP7	Commercial paper	9,400,000	8/23/2021	0.06%	
BASF SE	05526LJA6	Commercial paper	9,614,000	9/10/2020	0.06%	
BASF SE	05526LJB4	Commercial paper	10,000,000	9/11/2020	0.06%	
BASF SE	05526LJU2	Commercial paper	87,000,000	9/28/2020	0.52%	
BASF SE	05526LJV0	Commercial paper	6,000,000	9/29/2020	0.04%	
BP CAPITAL MARKETS PLC	05568TKM0	Commercial paper	25,000,000	10/21/2020	0.15%	
BP CAPITAL MARKETS PLC	05568TL23	Commercial paper	28,500,000	11/2/2020	0.17%	
CABOT CORP	12705WJ11	Commercial paper	25,500,000	9/1/2020	0.15%	
CABOT CORP	12705WJ29	Commercial paper	60,750,000	9/2/2020	0.36%	
CABOT CORP	12705WJA1	Commercial paper	42,250,000	9/10/2020	0.25%	
CABOT CORP	12705WJW3	Commercial paper	36,500,000	9/30/2020	0.22%	
CNH INDUSTRIAL CAPITAL LLC	18977GKL8	Commercial paper	23,500,000	10/20/2020	0.14%	
CROWN CASTLE INTERNATIONAL CORP	22823PJ20	Commercial paper	9,250,000	9/2/2020	0.05%	
CROWN CASTLE INTERNATIONAL CORP	22823PJF1	Commercial paper	55,500,000	9/15/2020	0.33%	
DUPONT DE NEMOURS INC	26082MJ16	Commercial paper	8,500,000	9/1/2020	0.05%	
DUPONT DE NEMOURS INC	26082MJA6	Commercial paper	9,500,000	9/10/2020	0.06%	
DUPONT DE NEMOURS INC	26082MJE8	Commercial paper	9,500,000	9/14/2020	0.06%	
EASTMAN CHEMICAL CO	27743JJ12	Commercial paper	17,000,000	9/1/2020	0.10%	
EASTMAN CHEMICAL CO	27743JJ95	Commercial paper	10,000,000	9/9/2020	0.06%	
EI DU PONT DE NEMOURS AND CO	2635J4M25	Commercial paper	15,000,000	12/2/2020	0.09%	
ENBRIDGE US INC	29251UJ25	Commercial paper	44,000,000	9/2/2020	0.26%	
ENBRIDGE US INC	29251UJ33	Commercial paper	9,500,000	9/3/2020	0.06%	
ENBRIDGE US INC	29251UJB5	Commercial paper	20,000,000	9/11/2020	0.12%	
ENBRIDGE US INC	29251UJM1	Commercial paper	48,000,000	9/21/2020	0.28%	
ENBRIDGE US INC	29251UJR0	Commercial paper	25,000,000	9/25/2020	0.15%	
ENGIE SA	29287AK58	Commercial paper	43,500,000	10/5/2020	0.26%	
ENGIE SA	29287AK66	Commercial paper	28,500,000	10/6/2020	0.17%	
ENGIE SA	29287AKN9	Commercial paper	17,750,000	10/22/2020	0.11%	
ENGIE SA	29287AL57	Commercial paper	28,000,000	11/5/2020	0.17%	
ENGIE SA	29287AL99	Commercial paper	34,000,000	11/9/2020	0.20%	
ENI FINANCE USA INC	26876AKP7	Commercial paper	9,360,000	10/23/2020	0.06%	
ENI FINANCE USA INC	26876AKS1	Commercial paper	9,500,000	10/26/2020	0.06%	
ENI FINANCE USA INC	26876AKT9	Commercial paper	19,000,000	10/27/2020	0.11%	
ENI FINANCE USA INC	26876AKV4	Commercial paper	9,500,000	10/29/2020	0.06%	
ENI FINANCE USA INC	26876AL50	Commercial paper	18,750,000	11/5/2020	0.11%	
ENI FINANCE USA INC	26876ALA9	Commercial paper	23,500,000	11/10/2020	0.14%	
ENI FINANCE USA INC	26876ALJ0	Commercial paper	23,500,000	11/18/2020	0.14%	
ENI FINANCE USA INC	26876ALQ4	Commercial paper	23,500,000	11/24/2020	0.14%	
LIVET IIVANGE USA IIVO	20070ALU4	commerciai papei	23,300,000	11/24/2020	0.14%	



Security Detail			5.1.1.1		
Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
ENTERGY CORP	29366EJ23	Commercial paper	12,000,000	9/2/2020	0.07%
ENTERGY CORP	29366EJ31	Commercial paper	23,500,000	9/3/2020	0.14%
ENTERGY CORP	29366EJ80	Commercial paper	15,000,000	9/8/2020	0.09%
ENTERGY CORP	29366EJ98	Commercial paper	12,000,000	9/9/2020	0.07%
ENTERGY CORP	29366EK88	Commercial paper	13,000,000	10/8/2020	0.08%
ENTERGY CORP	29366EKS4	Commercial paper	9,500,000	10/26/2020	0.06%
ENTERGY CORP	29366ELH7	Commercial paper	52,750,000	11/17/2020	0.31%
ENTERGY CORP	29366EPP5	Commercial paper	25,000,000	2/23/2021	0.15%
ETP LEGACY LP	29277EJ13	Commercial paper	118,000,000	9/1/2020	0.70%
ETP LEGACY LP	29277EJ21	Commercial paper	47,000,000	9/2/2020	0.28%
FMC CORP	34410WJ11	Commercial paper	52,250,000	9/1/2020	0.31%
FMC CORP	34410WJE3	Commercial paper	47,000,000	9/14/2020	0.28%
FMC CORP	34410WJG8	Commercial paper	18,750,000	9/16/2020	0.11%
FMC CORP	34410WJJ2	Commercial paper	23,500,000	9/18/2020	0.14%
FMC CORP	34410WJP8	Commercial paper	23,500,000	9/23/2020	0.14%
GENERAL MOTORS FINANCIAL CO INC	37046TJ13	Commercial paper	58,500,000	9/1/2020	0.35%
GENERAL MOTORS FINANCIAL CO INC	37046TJ39	Commercial paper	28,000,000	9/3/2020	0.17%
GENERAL MOTORS FINANCIAL CO INC	37046TJ47	Commercial paper	9,500,000	9/4/2020	0.06%
GENERAL MOTORS FINANCIAL CO INC	37046TJ96	Commercial paper	9,500,000	9/9/2020	0.06%
GENERAL MOTORS FINANCIAL CO INC	37046TJB1	Commercial paper	8,500,000	9/11/2020	0.05%
GENERAL MOTORS FINANCIAL CO INC	37046TJH8	Commercial paper	31,500,000	9/17/2020	0.19%
GENERAL MOTORS FINANCIAL CO INC	37046TJV7	Commercial paper	19,500,000	9/29/2020	0.12%
GLAXOSMITHKLINE LLC	37737PJ15	Commercial paper	25,000,000	9/1/2020	0.15%
HSBC USA INC	40434PQ33	Commercial paper	47,000,000	3/3/2021	0.28%
HSBC USA INC	40434PQN9	Commercial paper	44,700,000	3/22/2021	0.26%
HUMANA INC	44486HJF1	Commercial paper	19,750,000	9/15/2020	0.12%
HUMANA INC	44486HJG9	Commercial paper	28,000,000	9/16/2020	0.17%
HUMANA INC	44486HJH7	Commercial paper	9,500,000	9/17/2020	0.06%
HUMANA INC	44486HKE2	Commercial paper	32,000,000	10/14/2020	0.19%
HUMANA INC	44486HKL6	Commercial paper	19,750,000	10/20/2020	0.12%
HUMANA INC	44486HKN2	Commercial paper	17,750,000	10/22/2020	0.11%
HUMANA INC	44486HKS1	Commercial paper	16,500,000	10/26/2020	0.10%
HYUNDAI CAPITAL AMERICA	44890MJH6	Commercial paper	27,515,000	9/17/2020	0.16%
HYUNDAI CAPITAL AMERICA	44890MJN3	Commercial paper	80,137,000	9/22/2020	0.47%
HYUNDAI CAPITAL AMERICA	44890MJP8	Commercial paper	25,000,000	9/23/2020	0.15%
HYUNDAI CAPITAL AMERICA	44890MK19	Commercial paper	21,250,000	10/1/2020	0.13%
INTERCONTINENTAL EXCHANGE INC	45856WKT5	Commercial paper	51,750,000	10/27/2020	0.31%
INTERCONTINENTAL EXCHANGE INC	45856WKU2	Commercial paper	23,500,000	10/28/2020	0.14%
INTERCONTINENTAL EXCHANGE INC	45856WLD9	Commercial paper	33,000,000	11/13/2020	0.20%
INTESA SANPAOLO FUNDING LLC	4611K0JM0	Commercial paper	75,000,000	9/21/2020	0.44%
INTESA SANPAOLO FUNDING LLC	4611K0JU2	Commercial paper	47,250,000	9/28/2020	0.28%



Security Detail					
Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
INTESA SANPAOLO FUNDING LLC	4611K0MM6	Commercial paper	23,500,000	12/21/2020	0.14%
KEURIG DR PEPPER INC	49271JJP3	Commercial paper	34,350,000	9/23/2020	0.20%
LVMH MOET HENNESSY LOUIS VUITTON INC	50244LN42	Commercial paper	71,500,000	1/4/2021	0.42%
MARRIOTT INTERNATIONAL INC/MD	57163TJ42	Commercial paper	23,500,000	9/4/2020	0.14%
MYLAN INC	62852LJ11	Commercial paper	17,225,000	9/1/2020	0.10%
NOBLE ENERGY INC	65505LJ15	Commercial paper	35,300,000	9/1/2020	0.21%
NOBLE ENERGY INC	65505LJ31	Commercial paper	46,500,000	9/3/2020	0.28%
NOBLE ENERGY INC	65505LJ80	Commercial paper	43,250,000	9/8/2020	0.26%
NUTRIEN LTD	67077UJG6	Commercial paper	23,500,000	9/16/2020	0.14%
NUTRIEN LTD	67077UK17	Commercial paper	23,500,000	10/1/2020	0.14%
NUTRIEN LTD	67077UK58	Commercial paper	15,000,000	10/5/2020	0.09%
PLAINS ALL AMERICAN PIPELINE LP	72650WJ28	Commercial paper	56,500,000	9/2/2020	0.33%
PLAINS ALL AMERICAN PIPELINE LP	72650WJ36	Commercial paper	89,500,000	9/3/2020	0.53%
PLAINS ALL AMERICAN PIPELINE LP	72650WJ85	Commercial paper	19,000,000	9/8/2020	0.11%
SCHLUMBERGER HOLDINGS CORP	80686DJE5	Commercial paper	23,750,000	9/14/2020	0.14%
SCHLUMBERGER HOLDINGS CORP	80686DKK9	Commercial paper	21,750,000	10/19/2020	0.13%
SCHLUMBERGER HOLDINGS CORP	80686DKM5	Commercial paper	4,300,000	10/21/2020	0.03%
SCHLUMBERGER HOLDINGS CORP	80686DL28	Commercial paper	30,000,000	11/2/2020	0.18%
SCHLUMBERGER HOLDINGS CORP	80686DLP7	Commercial paper	43,000,000	11/23/2020	0.25%
SCHLUMBERGER HOLDINGS CORP	80686DPB4	Commercial paper	29,500,000	2/11/2021	0.17%
SCHLUMBERGER HOLDINGS CORP	80686DVD3	Commercial paper	23,750,000	8/13/2021	0.14%
SHELL INTERNATIONAL FINANCE BV	8225X2S39	Commercial paper	38,000,000	5/3/2021	0.22%
SHELL INTERNATIONAL FINANCE BV	8225X2TE4	Commercial paper	48,000,000	6/14/2021	0.28%
SHELL INTERNATIONAL FINANCE BV	8225X2TN4	Commercial paper	48,000,000	6/22/2021	0.28%
SOCIETE GENERALE SA	83368YFG7	Commercial paper	33,000,000	6/2/2021	0.20%
SOCIETE GENERALE SA	83368YFJ1	Commercial paper	29,000,000	6/8/2021	0.17%
SOCIETE GENERALE SA	83368YFL6	Commercial paper	49,000,000	6/14/2021	0.29%
SUNCOR ENERGY INC	86723AJ45	Commercial paper	10,000,000	9/4/2020	0.06%
SUNCOR ENERGY INC	86723AJ94	Commercial paper	10,000,000	9/9/2020	0.06%
SUNCOR ENERGY INC	86723AJJ2	Commercial paper	4,500,000	9/18/2020	0.03%
SUNCOR ENERGY INC	86723AJM5	Commercial paper	25,000,000	9/21/2020	0.15%
SUNCOR ENERGY INC	86723AJN3	Commercial paper	10,000,000	9/22/2020	0.06%
SUNCOR ENERGY INC	86723AJQ6	Commercial paper	9,000,000	9/24/2020	0.05%
SUNCOR ENERGY INC	86723AK68	Commercial paper	30,000,000	10/6/2020	0.18%
SUNCOR ENERGY INC	86723AK76	Commercial paper	18,250,000	10/7/2020	0.11%
SUNCOR ENERGY INC	86723AKD3	Commercial paper	29,500,000	10/13/2020	0.17%
SUNCOR ENERGY INC	86723AL34	Commercial paper	13,750,000	11/3/2020	0.08%
SYNGENTA WILMINGTON INC	8716A2JJ7	Commercial paper	87,500,000	9/18/2020	0.52%
SYNGENTA WILMINGTON INC	8716A2JR9	Commercial paper	47,000,000	9/25/2020	0.28%
SYNGENTA WILMINGTON INC	8716A2LQ8	Commercial paper	14,000,000	11/24/2020	0.08%
TOTAL CAPITAL CANADA LTD	89153PLP5	Commercial paper	48,000,000	11/23/2020	0.28%



TRANSCAMADA PRELINE USA LTD	Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
MAI	TRANSCANADA PIPELINE USA LTD	89356TJG5	Commercial paper		9/16/2020	
MAIL FERNES BOOTS ALLIANCE INC	TRANSCANADA PIPELINE USA LTD	89356TJQ3	Commercial paper	47,000,000	9/24/2020	0.28%
NALGREENS BOOTS ALLIANCE INC 9314/WLJ Commercial paper 9312/WLJ Commercial paper 9312/WLJ Commercial paper 932/BOOD 9712/2020	TRANSCANADA PIPELINE USA LTD	89356TJR1	Commercial paper	31,000,000	9/25/2020	0.18%
MALGERENS BOOTS ALLIANCE INC 9314/WJJN Commercial paper 32250.00 9725/2020 9	UDR INC	90352PJ26	Commercial paper	37,000,000	9/2/2020	0.22%
MAL GREENS EDOTS ALLIANCE INC 9314-WIPP Commercial papers 3.0 50.000 9.737/2001 0.198 MALCREENS EDOTS ALLIANCE INC 9314-WIPP Commercial papers 3.0 50.000 17/17/201 0.218 WALT DISNEY CO/THE 2546-2748 Commercial papers 2.75.0000 17/17/201 0.228 WALT DISNEY CO/THE 2546-2748 Commercial papers 4.000.0000 12/17/202 0.028 WALT DISNEY CO/THE 2546-2748 Commercial paper 4.000.0000 12/17/202 0.248 WALT DISNEY CO/THE 2546-2748 Commercial paper 4.000.0000 17/17/202 0.248 WALT DISNEY CO/THE 2546-2748 Commercial paper 2.250.000 16/18/2021 0.148 WALT DISNEY CO/THE 2546-2748 Commercial paper 5.150.000 16/18/2021 0.148 WALT DISNEY CO/THE 2546-2748 Commercial paper 5.150.000 16/18/2021 0.158 WALT DISNEY CO/THE 2546-2748 Commercial paper 5.150.000 16/18/2021 0.158 WALT DISNEY CO/THE Commercial paper 5.150.000 16/18/2021 0.158 WALT DISNEY CO/THE Commercial paper 5.150.000 16/18/2021 0.158 WALT DISNEY CO/THE Commercial paper 5.150.000 2.174/2021 0.158 WALT DISNEY CO/THE Commercial paper 5.150.000 5.174/2021 0.158 WALT DISNEY CO/THE Commercial papers 5.150.000 5.174/2021 0.158	WALGREENS BOOTS ALLIANCE INC	93142WJ12	Commercial paper	50,000,000	9/1/2020	0.30%
MALE DISNEY COTHE 2546PX15 Commercial paper 3,000,000 107/2021 0.218 WALT DISNEY COTHE 2546PX16 Commercial paper 2,750,000 1274/2020 0.208 WALT DISNEY COTHE 2546PX16 Commercial paper 2,750,000 1274/2020 0.208 WALT DISNEY COTHE 2546PX16 Commercial paper 2,750,000 1274/2020 0.208 WALT DISNEY COTHE 2546PX16 Commercial paper 2,750,000 12718/2020 0.208 WALT DISNEY COTHE 2546PX16 Commercial paper 2,350,000 12718/2020 0.208 WALT DISNEY COTHE 2546PX16 Commercial paper 3,000,000 12718/2020 0.208 WESTPAC BANKING CORP 3,1024H38 Commercial paper 3,150,000 16719/2020 0.318 WESTPAC BANKING CORP 3,1024H38 Commercial paper 3,150,000 16719/2020 0.318 WESTPAC BANKING CORP 3,1024H38 Commercial paper 3,150,000 16719/2020 0.318 WESTPAC BANKING CORP 3,1024H38 Commercial paper 3,150,000 16719/2020 0.318 WESTPAC BANKING CORP 3,1024H38 Commercial paper 3,150,000 16719/2020 0.318 WESTPAC BANKING CORP 3,1024H38 Commercial paper 3,150,000 16719/2020 0.318 WESTPAC BANKING CORP 3,1024H38 Commercial paper 3,150,000 16719/2020 0.318 WESTPAC BANKING CORP 3,1024H38 Commercial paper 3,150,000 16719/2020 0.318 WESTPAC BANKING CORP 4,1024H38 Commercial paper 3,150,000 16719/2020 0.318 WESTPAC BANKING CORP 4,1024H38 Commercial paper 3,150,000 16719/2020 0.318 WESTPAC BANKING CORP 4,1024H38 Commercial paper 3,150,000 16719/2020 0.318 WESTPAC BANKING CORP 4,1024H38 Commercial paper 4,1024C00 1.174/2020 0.318 WESTPAC BANKING CORP 4,1024H38 Commercial paper 4,1024C00 1.174/2020 0.318 WESTPAC BANKING CORP 4,1024H38 Commercial paper 4,1024C00 1.174/2021 0.178 WESTPAC BANKING CORP 4,1024C00 1.174/2021 0.178 WESTPAC	WALGREENS BOOTS ALLIANCE INC	93142WJJ3	Commercial paper	47,000,000	9/18/2020	0.28%
MALT DISNEY CO/THE	WALGREENS BOOTS ALLIANCE INC	93142WJP9	Commercial paper	32,250,000	9/23/2020	0.19%
MAIT DISNEY CO/THE	WALGREENS BOOTS ALLIANCE INC	93142WN74	Commercial paper	35,095,000	1/7/2021	0.21%
MALT DISNEY COTHE	WALT DISNEY CO/THE	2546R2K13	Commercial paper	34,000,000	10/1/2020	0.20%
MALT DISNEY CO/THE	WALT DISNEY CO/THE	2546R2M45	Commercial paper	2,750,000	12/4/2020	0.02%
WESTRACE BANKING CORP 9612C4188 Commercial paper 51,500,000 10/19/2020 3.318 PUTINAL SHORT TERKI INVESTMENT FUND 74676P664 Investment croppany 355,555,117 9/1/2020 2.118 ABBVIE INC 0.0287YCD9 Investment-grade corporate bonds 6,200,000 2/15/2021 0.048 ABBVIE INC 0.0287YBE8 Investment-grade corporate bonds 7,800,000 5/14/2021 0.048 ABBVIE INC 0.0287YBE8 Investment-grade corporate bonds 9,250,000 11/14/2021 0.068 ABBVIE INC 0.0287YBE8 Investment-grade corporate bonds 37,000,000 11/19/2021 0.228 ABBVIE INC 0.0287YBE8 Investment-grade corporate bonds 15,817,000 11/19/2021 0.128 ABBVIE INC 0.0287YBE9 Investment-grade corporate bonds 15,817,000 11/19/2021 0.138 ABBVIE INC 0.0287YBE9 Investment-grade corporate bonds 18,910,00 11/19/2021 0.138 ABBVIE INC 0.0287YBE9 Investment-grade corporate bonds 18,910,00 11/19/2022 0.138 <tr< td=""><td>WALT DISNEY CO/THE</td><td>2546R2MF0</td><td>Commercial paper</td><td>40,000,000</td><td>12/15/2020</td><td>0.24%</td></tr<>	WALT DISNEY CO/THE	2546R2MF0	Commercial paper	40,000,000	12/15/2020	0.24%
PUTNAM SHORT TERM INVESTMENT FUND 74676P664 Investment company 355.655.117 971/2020 2.113 ABBVIE INC 00287/V13 Investment-grade corporate bonds 6.20,0000 5.715/2021 0.058 ABBVIE INC 00287/V13 Investment-grade corporate bonds 5.80,0000 5.711/2021 0.058 ABBVIE INC 00287/V13 Investment-grade corporate bonds 5.80,0000 5.711/2021 0.058 ABBVIE INC 00287/V13 Investment-grade corporate bonds 7.800,000 5.711/2021 0.058 ABBVIE INC 00287/V13 Investment-grade corporate bonds 3.700,000 11/14/2021 0.058 ABBVIE INC 00287/V13 Investment-grade corporate bonds 3.700,000 11/14/2021 0.108 ABBVIE INC 00287/V13 Investment-grade corporate bonds 18,961,000 11/14/2021 0.108 ABBVIE INC 00287/V13 Investment-grade corporate bonds 18,961,000 11/14/2021 0.118 ABBVIE INC 00287/V13 Investment-grade corporate bonds 18,961,000 11/14/2021 0.118 ABBVIE INC 00084DA13 Investment-grade corporate bonds 18,961,000 11/14/2021 0.118 ABBVIE INC 00084DA13 Investment-grade corporate bonds 7,000,000 11/14/2021 0.118 ABBVIE INC 00084DA13 Investment-grade corporate bonds 7,000,000 11/14/2021 0.108 ABBVIE INC 00084DA13 Investment-grade corporate bonds 7,000,000 3/27/2021 0.408 ABIC GLOBAL FUNDING 00138CA11 Investment-grade corporate bonds 7,000,000 3/27/2021 0.298 AIG GLOBAL FUNDING 00138CA11 Investment-grade corporate bonds 7,000,000 3/27/2021 0.298 AIG GLOBAL FUNDING 00138CA11 Investment-grade corporate bonds 7,000,000 3/27/2021 0.298 AIG GLOBAL FUNDING 00138CA11 Investment-grade corporate bonds 7,000,000 3/27/2021 0.298 AIG GLOBAL FUNDING 00138CA11 Investment-grade corporate bonds 3,910,000 6/25/2021 0.128 AIG GLOBAL FUNDING 00138CA11 Investment-grade corporate bonds 3,910,000 6/25/2021 0.298 AIG GLOBAL FUNDING 00138CA12 Investment-grade corporate bonds 3,910,000 6/25/2021 0.298 AIG GLOBAL FUNDING 00138CA1	WALT DISNEY CO/THE	2546R2TF3	Commercial paper	23,250,000	6/15/2021	0.14%
ABBVIE INC 00287YEQP Investment-grade corporate bonds 6,200,000 2/15/2021 0.48 ABBVIE INC 00287YAIJ Investment-grade corporate bonds 8,200,000 5/11/2021 0.534 ABBVIE INC 00287YEBS Investment-grade corporate bonds 9,250,000 11/14/2021 0.68 ABBVIE INC 00287YEBS Investment-grade corporate bonds 9,250,000 11/14/2021 0.08 ABBVIE INC 00287YEBS Investment-grade corporate bonds 37,000,000 11/19/2021 0.108 ABBVIE INC 00287YEBS Investment-grade corporate bonds 15,817,000 11/19/2021 0.138 ABBVIE INC 00287YEBS Investment-grade corporate bonds 20,846,000 12/15/2021 0.138 ABBVIE INC 00287YEBS Investment-grade corporate bonds 18,961,000 11/19/2021 0.138 ABBVIE INC 00287YBBS Investment-grade corporate bonds 46,550,000 1/19/2021 0.138 ABBVIE INC 00284DAPS Investment-grade corporate bonds 7,000,000 1/19/2021 0.278 ABI NARIO BANK INV </td <td>WESTPAC BANKING CORP</td> <td>9612C4H38</td> <td>Commercial paper</td> <td>51,500,000</td> <td>10/19/2020</td> <td>0.31%</td>	WESTPAC BANKING CORP	9612C4H38	Commercial paper	51,500,000	10/19/2020	0.31%
ABBVIE INC 00287YAU Investment-grade corporate bonds 8,00,000 5/14/2021 0.058 ABBVIE INC 00287YBF85 Investment-grade corporate bonds 57,800,000 5/21/2021 0.348 ABBVIE INC 00287YBF86 Investment-grade corporate bonds 9,500,000 11/14/2021 0.228 ABBVIE INC 00287YBF63 Investment-grade corporate bonds 15,817,000 11/19/2021 0.228 ABBVIE INC 00287YBF63 Investment-grade corporate bonds 15,817,000 11/19/2021 0.138 ABBVIE INC 00287YBF63 Investment-grade corporate bonds 15,817,000 11/19/2021 0.138 ABBVIE INC 00287YBF83 Investment-grade corporate bonds 16,961,000 11/12/2022 0.118 ABBVIE INC 00287YBF83 Investment-grade corporate bonds 46,550,000 11/19/2021 0.278 ABBVIE INC 00287YBF83 Investment-grade corporate bonds 46,550,000 11/19/2021 0.278 ABBVIE INC 00287YBF83 Investment-grade corporate bonds 77,000,000 8/11/2021 0.48	PUTNAM SHORT TERM INVESTMENT FUND	74676P664	Investment company	355,655,117	9/1/2020	2.11%
ABBVIE INC 00287YBT5 Investment-grade corporate bonds 57,800,000 5/21/2021 0.348 ABBVIE INC 00287YBT6 Investment-grade corporate bonds 9,250,000 11/14/2021 0.068 ABBVIE INC 00287YBT7 Investment-grade corporate bonds 37,000,000 11/19/2021 0.228 ABBVIE INC 00287YBT8 Investment-grade corporate bonds 15,817,000 11/19/2021 0.108 ABBVIE INC 00287YBT8 Investment-grade corporate bonds 15,817,000 11/19/2021 0.108 ABBVIE INC 00287YBT8 Investment-grade corporate bonds 15,817,000 11/19/2021 0.108 ABBVIE INC 00287YBT8 Investment-grade corporate bonds 18,961,000 11/21/2022 0.118 ABN AMRO BANK NV 00084DAT8 Investment-grade corporate bonds 46,350,000 11/19/2021 0.278 ABN AMRO BANK NV 00084DAT9 Investment-grade corporate bonds 46,350,000 11/19/2021 0.048 ABRO LINDING 00188CA17 Investment-grade corporate bonds 77,000,000 7/19/2021 0.048 AIG GLOBAL FUNDING 00188CA17 Investment-grade corporate bonds 48,580,000 1/22/2021 0.298 AIG GLOBAL FUNDING 00188CA17 Investment-grade corporate bonds 48,580,000 1/22/2021 0.298 AIG GLOBAL FUNDING 00188CA10 Investment-grade corporate bonds 48,580,000 1/22/2021 0.298 AIG GLOBAL FUNDING 0.0138CA11 Investment-grade corporate bonds 48,580,000 1/22/2021 0.128 AIG GLOBAL FUNDING 0.0138CA11 Investment-grade corporate bonds 48,580,000 1/22/2021 0.128 AIG GLOBAL FUNDING 0.0138CA11 Investment-grade corporate bonds 48,580,000 1/22/2021 0.128 AIG GLOBAL FUNDING 0.0138CA11 Investment-grade corporate bonds 50,961,000 6/15/2023 0.098 ALEXANDRIA REAL ESTATE EQUITIES INC 0.0158CA11 Investment-grade corporate bonds 50,961,000 6/15/2023 0.098 ALEXANDRIA REAL ESTATE EQUITIES INC 0.0586BAT Investment-grade corporate bonds 50,961,000 6/15/2023 0.298 AMERICAN EXPRESS CO 0.025816BVI Investment-grade corporate bonds 9,500,000 5/17/2021 0.088 AMERICAN EXPRESS CO 0.025816BVI Investment-grade corporate bonds 9,500,000 5/17/2021 0.088 AMERICAN EXPRESS CO 0.025816BVI Investment-grade corporate bonds 9,300,000 8/17/2021 0.088 AMERICAN EXPRESS CO 0.025816BVI Investment-grade corporate bonds 9,300,000 8/17/2021 0.058 AMERICAN EX	ABBVIE INC	00287YCD9	Investment-grade corporate bonds	6,200,000	2/15/2021	0.04%
ABBVIE INC 00287YBE8 Investment-grade corporate bonds 9,250,000 11/14/2021 0.06% ABBVIE INC 00287YBJT Investment-grade corporate bonds 37,000,000 11/19/2021 0.22% ABBVIE INC 00287YGSG Investment-grade corporate bonds 15,817,000 11/19/2021 0.13% ABBVIE INC 00287YGBG Investment-grade corporate bonds 18,961,000 11/21/2022 0.11% ABB AMRO BANK NV 00084DAR1 Investment-grade corporate bonds 46,350,000 11/19/2021 0.04% ABN AMRO BANK NV 00084DAG3 Investment-grade corporate bonds 7,000,000 11/19/2021 0.04% AIG GLOBAL FUNDING 00138CAJT Investment-grade corporate bonds 7,000,000 8/27/2021 0.46% AIG GLOBAL FUNDING 00138CAJT Investment-grade corporate bonds 48,580,000 1/22/2021 0.29% AIG GLOBAL FUNDING 00138CAJM Investment-grade corporate bonds 48,580,000 1/22/2021 0.29% AIG GLOBAL FUNDING 00138CAJM Investment-grade corporate bonds 30,961,000 6/15/2023 <t< td=""><td>ABBVIE INC</td><td>00287YAU3</td><td>Investment-grade corporate bonds</td><td>8,200,000</td><td>5/14/2021</td><td>0.05%</td></t<>	ABBVIE INC	00287YAU3	Investment-grade corporate bonds	8,200,000	5/14/2021	0.05%
ABBVIE INC 00287YBJ7 Investment-grade corporate bonds 37,000,000 11/19/2021 0.22% ABBVIE INC 00287YBG3 Investment-grade corporate bonds 15,817,000 11/19/2021 0.10% ABBVIE INC 00287YCB7 Investment-grade corporate bonds 20,984,000 12/15/2021 0.13% ABBVIE INC 00287YBM8 Investment-grade corporate bonds 18,961,000 11/21/2022 0.11% ABB ABVIE INC 00287YBM8 Investment-grade corporate bonds 18,961,000 11/21/2022 0.11% ABB ABVIE INC 00284DAR1 Investment-grade corporate bonds 46,350,000 11/19/2021 0.27% ABN AMRO BANK NV 00084DAR1 Investment-grade corporate bonds 7,000,000 11/19/2021 0.04% ABB AMRO BANK NV 00084DAS9 Investment-grade corporate bonds 7,000,000 8/27/2021 0.04% ABB AMRO BANK NV 00084DAS9 Investment-grade corporate bonds 77,000,000 8/27/2021 0.04% AIG GLOBAL FUNDING 00138CAJ7 Investment-grade corporate bonds 77,000,000 8/27/2021 0.29% AIG GLOBAL FUNDING 00138CAJ7 Investment-grade corporate bonds 20,134,000 6/25/2021 0.12% AIG GLOBAL FUNDING 00138CAMI Investment-grade corporate bonds 20,134,000 6/25/2021 0.12% AIG GLOBAL FUNDING 0138CAMI Investment-grade corporate bonds 20,134,000 6/25/2021 0.12% AIG GLOBAL FUNDING 0138CAMI Investment-grade corporate bonds 20,940,000 6/15/2023 0.09% ALEXANDRIA REAL ESTATE EQUITIES INC 015271AD1 Investment-grade corporate bonds 30,961,000 6/15/2023 0.29% AMERICAN EXPRESS CO 0.25816BB3 investment-grade corporate bonds 30,961,000 6/15/2023 0.29% AMERICAN EXPRESS CO 0.25816BB3 investment-grade corporate bonds 37,000,000 10/30/2020 0.22% AMERICAN EXPRESS CO 0.25816BV1 investment-grade corporate bonds 37,000,000 5/17/2021 0.04% AMERICAN EXPRESS CO 0.25816BV1 investment-grade corporate bonds 37,000,000 5/17/2021 0.04% AMERICAN EXPRESS CO 0.25816BW1 investment-grade corporate bonds 36,700,000 5/17/2021 0.04% AMERICAN EXPRESS CO 0.25816BW1 investment-grade corporate bonds 36,700,000 5/17/2021 0.04% AMERICAN EXPRESS CO 0.25816BW1 investment-grade corporate bonds 9,300,000 8/1/2022 0.02% AMERICAN EXPRESS CO 0.25816BW1 investment-grade corporate bonds 9,300,000 8/1/2022 0.05% AMERICAN EXPRE	ABBVIE INC	00287YBT5	Investment-grade corporate bonds	57,800,000	5/21/2021	0.34%
ABBVIE INC 00287YBG3 Investment-grade corporate bonds 15,817,000 11/19/2021 0.10% ABBVIE INC 00287YBR8 Investment-grade corporate bonds 20,984,000 12/15/2021 0.13% ABBVIE INC 00287YBR8 Investment-grade corporate bonds 18,961,000 11/21/2022 0.11% ABBN AMRO BANK NV 00084DAR1 Investment-grade corporate bonds 46,550,000 17/19/2021 0.27% ABN AMRO BANK NV 00084DAR3 Investment-grade corporate bonds 70,000,000 17/19/2021 0.04% ABN AMRO BANK NV 00084DAR3 Investment-grade corporate bonds 77,000,000 17/19/2021 0.04% AGIS GLOBAL FUNDING 00138CAJ7 Investment-grade corporate bonds 77,000,000 17/22/2021 0.29% AGIS GLOBAL FUNDING 00138CAJ7 Investment-grade corporate bonds 48,580,000 17/22/2021 0.29% AGIS GLOBAL FUNDING 00138CAJ1 Investment-grade corporate bonds 20,134,000 6.25/2021 0.12% AIG GLOBAL FUNDING 00138CAJ1 Investment-grade corporate bonds 15,000,000 777/2023 0.09% AIG GLOBAL FUNDING 00138CAJ1 Investment-grade corporate bonds 15,000,000 777/2023 0.09% AIG GLOBAL FUNDING 00138CAJ1 Investment-grade corporate bonds 30,961,000 6.715/2023 0.09% AIG GLOBAL FUNDING 00138CAJ1 Investment-grade corporate bonds 30,961,000 6.715/2023 0.09% AIG GLOBAL FUNDING 00138CAJ1 Investment-grade corporate bonds 30,961,000 6.715/2023 0.09% AIG GLOBAL FUNDING 00138CAJ1 Investment-grade corporate bonds 30,961,000 6.715/2023 0.09% AIG GLOBAL FUNDING 00138CAJ1 Investment-grade corporate bonds 30,961,000 6.715/2023 0.09% AIG GLOBAL FUNDING 00138CAJ1 Investment-grade corporate bonds 30,961,000 6.715/2023 0.09% AIG GLOBAL FUNDING 00138CAJ1 Investment-grade corporate bonds 9.00,000 6.717/2023 0.09% AIG GLOBAL FUNDING 00138CAJ1 Investment-grade corporate bonds 9.00,000 6.717/2023 0.09% AIG GLOBAL FUNDING 00138CAJ1 Investment-grade corporate bonds 9.00,000 6.717/2021 0.06% AIG GLOBAL FUNDING 00138CAJ1 Investment-grade corporate bonds 9.00,000 6.717/2021 0.06% AIG GLOBAL FUNDING 00138CAJ1 Investment-grade corporate bonds 9.00,000 6.717/2021 0.06% AIG GLOBAL FUNDING 00138CAJ1 Investment-grade corporate bonds 9.00,000 6.717/2023 0.05% AIG GLOBAL FUNDING	ABBVIE INC	00287YBE8	Investment-grade corporate bonds	9,250,000	11/14/2021	0.06%
ABBVIE INC 00287YCE7 Investment-grade corporate bonds 20,984,000 12/15/2021 0.13% ABBVIE INC 00287YBN8 Investment-grade corporate bonds 18,961,000 11/21/2022 0.11% ABIN AMRO BANK NV 00084DAR1 Investment-grade corporate bonds 46,350,000 11/9/2021 0.27% ABIN AMRO BANK NV 00084DA03 Investment-grade corporate bonds 7,000,000 1/19/2021 0.04% ABIN AMRO BANK NV 00084DA03 Investment-grade corporate bonds 77,000,000 8/27/2021 0.46% AIG GLOBAL FUNDING 00138CAV1 Investment-grade corporate bonds 48,580,000 1/22/2021 0.29% AIG GLOBAL FUNDING 00138CAV1 Investment-grade corporate bonds 48,580,000 1/22/2021 0.29% AIG GLOBAL FUNDING 00138CAV1 Investment-grade corporate bonds 48,580,000 1/22/2021 0.29% AIG GLOBAL FUNDING 00138CAV1 Investment-grade corporate bonds 51,000,000 7/7/2023 0.09% ALEXANDRIA REAL ESTATE EQUITIES INC 015271AD1 Investment-grade corporate bonds 51,000,000 7/7/2023 0.09% ALEXANDRIA REAL ESTATE EQUITIES INC 015271AD1 Investment-grade corporate bonds 30,961,000 6/15/2023 0.20% AMERICAN EXPRESS CO 0.25816BV1 Investment-grade corporate bonds 37,100,000 10/30/2020 0.77% AMERICAN EXPRESS CO 0.25816BV1 Investment-grade corporate bonds 9,500,000 5/17/2021 0.06% AMERICAN EXPRESS CO 0.25816BV1 Investment-grade corporate bonds 9,500,000 5/17/2021 0.06% AMERICAN EXPRESS CO 0.25816BV1 Investment-grade corporate bonds 9,500,000 5/17/2021 0.06% AMERICAN EXPRESS CO 0.25816BV1 Investment-grade corporate bonds 9,500,000 5/17/2021 0.06% AMERICAN EXPRESS CO 0.25816BV1 Investment-grade corporate bonds 9,500,000 5/17/2021 0.06% AMERICAN EXPRESS CO 0.25816BV1 Investment-grade corporate bonds 0.285,000 0.571/2021 0.06% AMERICAN EXPRESS CO 0.25816BV1 Investment-grade corporate bonds 0.260,000 0.81/1/2022 0.02% AMERICAN EXPRESS CO 0.25816BV1 Investment-grade corporate bonds 0.260,000 0.81/1/2022 0.02% AMERICAN EXPRESS CO 0.25816BW1 Investment-grade corporate bonds 0.260,000 0.81/1/2022 0.06% AMERICAN EXPRESS CO 0.25816BW1 Investment-grade corporate bonds 0.2580,000 0.571/2021 0.06% AMERICAN EXPRESS CO 0.25816BW1 Investment-grade corp	ABBVIE INC	00287YBJ7	Investment-grade corporate bonds	37,000,000	11/19/2021	0.22%
ABBVIE INC 00287YBN8 Investment-grade corporate bonds 18,961,000 11/21/2022 0.11% ABN AMRO BANK NV 00084DAR1 Investment-grade corporate bonds 46,350,000 1/19/2021 0.27% ABN AMRO BANK NV 00084DAC3 Investment-grade corporate bonds 7,000,000 1/19/2021 0.04% ABN AMRO BANK NV 00084DAC3 Investment-grade corporate bonds 77,000,000 8/27/2021 0.04% ABN AMRO BANK NV 00084DAC3 Investment-grade corporate bonds 77,000,000 8/27/2021 0.04% AGN GLOBAL FUNDING 00138CAH1 Investment-grade corporate bonds 48,580,000 1/22/2021 0.29% AIG GLOBAL FUNDING 00138CAH1 Investment-grade corporate bonds 20,134,000 6/25/2021 0.12% AIG GLOBAL FUNDING 00138CAM1 Investment-grade corporate bonds 15,000,000 7/7/2023 0.09% ALEXANDRIA REAL ESTATE EQUITIES INC 01527IAD1 Investment-grade corporate bonds 30,961,000 6/15/2023 0.20% AMERICAN EXPRESS CO 025816BP3 Investment-grade corporate bonds 28,319,000 10/30/2020 0.17% AMERICAN EXPRESS CO 025816BP3 Investment-grade corporate bonds 37,100,000 10/30/2020 0.22% AMERICAN EXPRESS CO 025816BZ1 Investment-grade corporate bonds 9,500,000 5/17/2021 0.06% AMERICAN EXPRESS CO 025816BZ1 Investment-grade corporate bonds 22,853,000 11/30/2020 0.22% AMERICAN EXPRESS CO 025816BZ1 Investment-grade corporate bonds 22,853,000 11/5/2021 0.06% AMERICAN EXPRESS CO 025816BZ1 Investment-grade corporate bonds 22,853,000 5/17/2021 0.06% AMERICAN EXPRESS CO 025816BZ1 Investment-grade corporate bonds 36,700,000 5/20/2022 0.22% AMERICAN EXPRESS CO 025816BZ1 Investment-grade corporate bonds 9,300,000 8/1/2021 0.04% AMERICAN EXPRESS CO 025816BZ1 Investment-grade corporate bonds 9,300,000 5/17/2021 0.06% AMERICAN EXPRESS CO 025816BZ1 Investment-grade corporate bonds 9,300,000 5/17/2021 0.06% AMERICAN EXPRESS CO 025816BZ1 Investment-grade corporate bonds 9,300,000 5/17/2021 0.06% AMERICAN EXPRESS CO 025816BZ1 Investment-grade corporate bonds 9,300,000 5/17/2021 0.06% AMERICAN EXPRESS CO 025816BZ1 Investment-grade corporate bonds 9,300,000 5/17/2021 0.06% AMERICAN EXPRESS CO 0.06% AMERICAN EXPRESS CO 0.06% AMERICAN EXPRESS CO 0.06% AM	ABBVIE INC	00287YBG3	Investment-grade corporate bonds	15,817,000	11/19/2021	0.10%
ABN AMRO BANK NV 00084DAR1 Investment-grade corporate bonds 46,350,000 1/19/2021 0.278 ABN AMRO BANK NV 00084DAG3 Investment-grade corporate bonds 7,000,000 1/19/2021 0.048 ABN AMRO BANK NV 00084DAG9 Investment-grade corporate bonds 77,000,000 8/27/2021 0.468 ABN AMRO BANK NV 00084DAG9 Investment-grade corporate bonds 77,000,000 8/27/2021 0.468 AGG GLOBAL FUNDING 00138CAH1 Investment-grade corporate bonds 48,850,000 1/22/2021 0.298 AIG GLOBAL FUNDING 00138CAH1 Investment-grade corporate bonds 20,134,000 6/25/2021 0.128 AIG GLOBAL FUNDING 00138CAM0 Investment-grade corporate bonds 15,000,000 7/7/2023 0.098 ALEXANDRIA REAL ESTATE EQUITIES INC 015271AD1 Investment-grade corporate bonds 30,961,000 6/15/2023 0.208 AMERICAN EXPRESS CO 025816BP3 Investment-grade corporate bonds 28,319,000 10/30/2020 0.178 AMERICAN EXPRESS CO 025816BP0 Investment-grade corporate bonds 37,100,000 10/30/2020 0.228 AMERICAN EXPRESS CO 025816BP1 Investment-grade corporate bonds 37,100,000 10/30/2020 0.228 AMERICAN EXPRESS CO 025816BP1 Investment-grade corporate bonds 9,500,000 5/17/2021 0.068 AMERICAN EXPRESS CO 025816BP1 Investment-grade corporate bonds 22,853,000 11/5/2021 0.148 AMERICAN EXPRESS CO 025816BP1 Investment-grade corporate bonds 9,500,000 5/17/2021 0.068 AMERICAN EXPRESS CO 025816BP1 Investment-grade corporate bonds 9,500,000 5/17/2021 0.068 AMERICAN EXPRESS CO 025816BP1 Investment-grade corporate bonds 9,500,000 5/17/2021 0.068 AMERICAN EXPRESS CO 025816BP1 Investment-grade corporate bonds 9,500,000 5/17/2021 0.068 AMERICAN EXPRESS CO 025816BP1 Investment-grade corporate bonds 9,300,000 5/17/2021 0.068 AMERICAN EXPRESS CO 025816BP1 Investment-grade corporate bonds 9,300,000 5/17/2021 0.068 AMERICAN EXPRESS CO 025816BP1 Investment-grade corporate bonds 9,300,000 5/17/2022 0.028 AMERICAN EXPRESS CO 025816BP1 Investment-grade corporate bonds 9,300,000 5/17/2021 0.068 AMERICAN EXPRESS CO 025816BP1 Investment-grade corporate bonds 9,300,000 5/17/2022 0.028 AMERICAN EXPRESS CO 025816BP1 Investment-grade corporate bonds 9,300,000 5	ABBVIE INC	00287YCE7	Investment-grade corporate bonds	20,984,000	12/15/2021	0.13%
ABN AMRO BANK NV 00084DAO3 Investment-grade corporate bonds 7,000,000 1/19/2021 0.04% ABN AMRO BANK NV 00084DAS9 Investment-grade corporate bonds 77,000,000 8/27/2021 0.46% AIG GLOBAL FUNDING 00138CAJ7 Investment-grade corporate bonds 48,580,000 1/22/2021 0.29% AIG GLOBAL FUNDING 00138CAJ7 Investment-grade corporate bonds 48,580,000 1/22/2021 0.29% AIG GLOBAL FUNDING 00138CAJ1 Investment-grade corporate bonds 51,000,000 7/7/2023 0.09% ALEXANDRIA REAL ESTATE EQUITIES INC 015271AD1 Investment-grade corporate bonds 30,961,000 6/15/2023 0.20% AMERICAN EXPRESS CO 025816BP3 Investment-grade corporate bonds 30,961,000 10/30/2020 0.17% AMERICAN EXPRESS CO 025816BO1 Investment-grade corporate bonds 37,100,000 10/30/2020 0.22% AMERICAN EXPRESS CO 025816BO1 Investment-grade corporate bonds 9,500,000 5/17/2021 0.04% AMERICAN EXPRESS CO 025816BO1 Investment-grade corporate bonds 0.500,000 5/17/2021 0.04% AMERICAN EXPRESS CO 0.25816BO1 Investment-grade corporate bonds 0.500,000 5/17/2021 0.04% AMERICAN EXPRESS CO 0.25816BN8 Investment-grade corporate bonds 0.500,000 5/17/2021 0.04% AMERICAN EXPRESS CO 0.55816BN8 Investment-grade corporate bonds 0.500,000 5/20/2022 0.22% AMERICAN EXPRESS CO 0.55816BN8 Investment-grade corporate bonds 0.500,000 8/17/2021 0.04% AMERICAN EXPRESS CO 0.55816BM0 Investment-grade corporate bonds 0.500,000 8/17/2021 0.04% AMERICAN EXPRESS CO 0.55816BM0 Investment-grade corporate bonds 0.500,000 8/17/2022 0.02% AMERICAN EXPRESS CO 0.55816BM0 Investment-grade corporate bonds 0.500,000 8/17/2022 0.02% AMERICAN EXPRESS CO 0.55816BM0 Investment-grade corporate bonds 0.500,000 8/17/2022 0.02% AMERICAN EXPRESS CO 0.55816BM0 Investment-grade corporate bonds 0.500,000 8/17/2022 0.02% AMERICAN EXPRESS CO 0.55816BM0 Investment-grade corporate bonds 0.500,000 0.570/2022 0.02% AMERICAN EXPRESS CO 0.55816BM0 Investment-grade corporate bonds 0.500,000 0.570/2022 0.02% AMERICAN EXPRESS CO 0.55816BM0 Investment-grade corporate bonds 0.500,000 0.570/2022 0.02% AMERICAN EXPRESS CO 0.55816BM0 Investment-grade corporate	ABBVIE INC	00287YBN8	Investment-grade corporate bonds	18,961,000	11/21/2022	0.11%
ABN AMRO BANK NV 00084DAS9 Investment-grade corporate bonds 77,000,000 8/27/2021 0.46% AIG GLOBAL FUNDING 00138CAJ7 Investment-grade corporate bonds 48,580,000 1/22/2021 0.29% AIG GLOBAL FUNDING 00138CAH1 Investment-grade corporate bonds 20,134,000 6/25/2021 0.12% AIG GLOBAL FUNDING 00138CAM0 Investment-grade corporate bonds 15,000,000 7/7/2023 0.09% ALEXANDRIA REAL ESTATE EQUITIES INC 01571AD1 Investment-grade corporate bonds 30,961,000 6/15/2023 0.20% AMERICAN EXPRESS CO 025816BP3 Investment-grade corporate bonds 28,319,000 10/30/2020 0.17% AMERICAN EXPRESS CO 025816B01 Investment-grade corporate bonds 37,100,000 10/30/2020 0.22% AMERICAN EXPRESS CO 025816B01 Investment-grade corporate bonds 37,100,000 10/30/2020 0.22% AMERICAN EXPRESS CO 025816B01 Investment-grade corporate bonds 9,500,000 5/17/2021 0.06% AMERICAN EXPRESS CO 025816B01 Investment-grade corporate bonds 22,853,000 11/5/2021 0.14% AMERICAN EXPRESS CO 025816B01 Investment-grade corporate bonds 36,700,000 5/20/2022 0.22% AMERICAN EXPRESS CO 025816B01 Investment-grade corporate bonds 36,700,000 5/20/2022 0.22% AMERICAN EXPRESS CO 025816B01 Investment-grade corporate bonds 36,700,000 5/20/2022 0.22% AMERICAN EXPRESS CO 025816B01 Investment-grade corporate bonds 36,700,000 5/20/2022 0.22% AMERICAN EXPRESS CO 025816B01 Investment-grade corporate bonds 9,300,000 8/1/2022 0.02% AMERICAN EXPRESS CO 0.05816B01 Investment-grade corporate bonds 9,300,000 8/1/2022 0.02% AMERICAN EXPRESS CO 0.05816B01 Investment-grade corporate bonds 9,300,000 5/10/2023 0.55% AMERICAN HONDA FINANCE CORP 0.266874B06 Investment-grade corporate bonds 6,000,000 12/15/2020 0.06% AMERICAN HONDA FINANCE CORP 0.266874B06 Investment-grade corporate bonds 6,000,000 5/10/2023 0.55% AMERICAN INTERNATIONAL GROUP INC 0.26874B06 Investment-grade corporate bonds 6,917,000 3/1/2021 0.04% AMERICAN INTERNATIONAL GROUP INC 0.26874B06 Investment-grade corporate bonds 6,917,000 3/1/2021 0.04% AMERICAN INTERNATIONAL GROUP INC 0.26874B06 Investment-grade corporate bonds 6,917,000 3/1/2021 0.04% AMER	ABN AMRO BANK NV	00084DAR1	Investment-grade corporate bonds	46,350,000	1/19/2021	0.27%
AIG GLOBAL FUNDING 00138CAJ7 Investment-grade corporate bonds 48,580,000 1/22/2021 0.2% AIG GLOBAL FUNDING 00138CAH1 Investment-grade corporate bonds 20,134,000 6/25/2021 0.12% AIG GLOBAL FUNDING 00138CAH0 Investment-grade corporate bonds 15,000,000 7/7/2023 0.0% ALEXANDRIA REAL ESTATE EQUITIES INC 015271AD1 Investment-grade corporate bonds 30,961,000 6/15/2023 0.20% AMERICAN EXPRESS CO 025816BP3 Investment-grade corporate bonds 28,319,000 10/30/2020 0.12% AMERICAN EXPRESS CO 025816BO1 Investment-grade corporate bonds 37,10,000 10/30/2020 0.22% AMERICAN EXPRESS CO 025816BC1 Investment-grade corporate bonds 9,500,000 5/17/2021 0.06% AMERICAN EXPRESS CO 025816BC1 Investment-grade corporate bonds 9,500,000 5/17/2021 0.14% AMERICAN EXPRESS CO 025816BC1 Investment-grade corporate bonds 22,853,000 11/5/2021 0.14% AMERICAN EXPRESS CO 025816BC1 Investment-grade corporate bonds 36,700,000 5/20/2022 0.22% AMERICAN EXPRESS CO 025816BC1 Investment-grade corporate bonds 2,600,000 8/1/2022 0.02% AMERICAN EXPRESS CO 025816BN8 Investment-grade corporate bonds 9,300,000 8/1/2022 0.02% AMERICAN EXPRESS CO 025816BN8 Investment-grade corporate bonds 9,300,000 8/1/2022 0.02% AMERICAN EXPRESS CO 025816BN8 Investment-grade corporate bonds 9,300,000 8/1/2022 0.06% AMERICAN EXPRESS CO 025816BN8 Investment-grade corporate bonds 9,300,000 8/1/2022 0.06% AMERICAN HONDA FINANCE CORP 02665WDG3 Investment-grade corporate bonds 9,300,000 12/15/2020 0.06% AMERICAN INTERNATIONAL GROUP INC 026874BV6 Investment-grade corporate bonds 6,000,000 12/15/2020 0.04% AMERICAN INTERNATIONAL GROUP INC 026874DG9 Investment-grade corporate bonds 9,395,000 8/17/2023 0.05% AMERICAN INTERNATIONAL GROUP INC 026874DG9 Investment-grade corporate bonds 9,395,000 8/17/2023 0.06% AMERICAN INTERNATIONAL GROUP INC 026874DG9 Investment-grade corporate bonds 9,395,000 8/17/2023 0.06% AMERICAN INTERNATIONAL GROUP INC 026874DG9 Investment-grade corporate bonds 9,395,000 8/17/2023 0.06% AMERICAN INTERNATIONAL GROUP INC 026874DG9 Investment-grade corporate bonds 9,395,000 8/	ABN AMRO BANK NV	00084DAQ3	Investment-grade corporate bonds	7,000,000	1/19/2021	0.04%
AIG GLOBAL FUNDING 00138CAH1 Investment-grade corporate bonds 20,134,000 6/25/2021 0.128 AIG GLOBAL FUNDING 00138CAM0 Investment-grade corporate bonds 15,000,000 7/7/2023 0.098 ALEXANDRIA REAL ESTATE EQUITIES INC 015271AD1 Investment-grade corporate bonds 30,961,000 6/15/2023 0.208 AMERICAN EXPRESS CO 025816BP3 Investment-grade corporate bonds 28,319,000 10/30/2020 0.178 AMERICAN EXPRESS CO 025816BO1 Investment-grade corporate bonds 37,100,000 10/30/2020 0.228 AMERICAN EXPRESS CO 025816BV0 Investment-grade corporate bonds 9,500,000 5/17/2021 0.068 AMERICAN EXPRESS CO 025816BZ1 Investment-grade corporate bonds 22,853,000 11/5/2021 0.148 AMERICAN EXPRESS CO 025816BZ1 Investment-grade corporate bonds 36,700,000 5/20/2022 0.228 AMERICAN EXPRESS CO 025816BZ1 Investment-grade corporate bonds 36,700,000 5/20/2022 0.228 AMERICAN EXPRESS CO 025816BZ1 Investment-grade corporate bonds 36,700,000 5/20/2022 0.228 AMERICAN EXPRESS CO 025816BZ0 Investment-grade corporate bonds 36,700,000 8/1/2022 0.228 AMERICAN EXPRESS CO 025816BM0 Investment-grade corporate bonds 9,300,000 8/1/2022 0.028 AMERICAN EXPRESS CO 025816BM0 Investment-grade corporate bonds 9,300,000 8/1/2022 0.068 AMERICAN HONDA FINANCE CORP 02665WDG3 Investment-grade corporate bonds 9,300,000 12/15/2020 0.068 AMERICAN INTERNATIONAL GROUP INC 026874BW6 Investment-grade corporate bonds 6,000,000 12/15/2020 0.048 AMERICAN INTERNATIONAL GROUP INC 026874BW6 Investment-grade corporate bonds 6,917,000 3/1/2021 0.048 ASTRAZENECA PLC 046353AS7 Investment-grade corporate bonds 9,395,000 8/17/2023 0.068	ABN AMRO BANK NV	00084DAS9	Investment-grade corporate bonds	77,000,000	8/27/2021	0.46%
AIG GLOBAL FUNDING 00138CAM0 Investment-grade corporate bonds 15,000,000 7/7/2023 0.0% ALEXANDRIA REAL ESTATE EQUITIES INC 015271AD1 Investment-grade corporate bonds 30,961,000 6/15/2023 0.20% AMERICAN EXPRESS CO 025816BP3 Investment-grade corporate bonds 37,100,000 10/30/2020 0.17% AMERICAN EXPRESS CO 025816BO1 Investment-grade corporate bonds 37,100,000 10/30/2020 0.22% AMERICAN EXPRESS CO 025816BV0 Investment-grade corporate bonds 9,500,000 5/17/2021 0.06% AMERICAN EXPRESS CO 025816BCI Investment-grade corporate bonds 22,853,000 11/5/2021 0.14% AMERICAN EXPRESS CO 025816BCI Investment-grade corporate bonds 36,700,000 5/20/202 0.22% AMERICAN EXPRESS CO 025816CE7 Investment-grade corporate bonds 36,700,000 5/20/2022 0.22% AMERICAN EXPRESS CO 025816BN8 Investment-grade corporate bonds 2,600,000 8/1/2022 0.22% AMERICAN EXPRESS CO 025816BN8 Investment-grade corporate bonds 9,300,000 8/1/2022 0.02% AMERICAN EXPRESS CO 025816BM0 Investment-grade corporate bonds 9,300,000 8/1/2022 0.06% AMERICAN EXPRESS CO 025816BM0 Investment-grade corporate bonds 9,300,000 8/1/2022 0.06% AMERICAN HONDA FINANCE CORP 02665WDG3 Investment-grade corporate bonds 92,350,000 5/10/2023 0.55% AMERICAN INTERNATIONAL GROUP INC 026874BW6 Investment-grade corporate bonds 6,000,000 12/15/2020 0.04% AMERICAN INTERNATIONAL GROUP INC 026874DG9 Investment-grade corporate bonds 9,395,000 8/17/2023 0.06% AMERICAN INTERNATIONAL GROUP INC 026874DG9 Investment-grade corporate bonds 9,395,000 8/17/2023 0.06% AMERICAN INTERNATIONAL GROUP INC 026874DG9 Investment-grade corporate bonds 9,395,000 8/17/2023 0.06% AMERICAN INTERNATIONAL GROUP INC 046353AS7 Investment-grade corporate bonds 9,395,000 8/17/2023 0.06% AMERICAN INTERNATIONAL GROUP INC 046353AS7 Investment-grade corporate bonds 9,395,000 8/17/2023 0.06% AMERICAN INTERNATIONAL GROUP INC 046353AS7 Investment-grade corporate bonds 9,395,000 8/17/2023 0.06%	AIG GLOBAL FUNDING	00138CAJ7	Investment-grade corporate bonds	48,580,000	1/22/2021	0.29%
ALEXANDRIA REAL ESTATE EQUITIES INC 015271AD1 Investment-grade corporate bonds 30,961,000 6/15/2023 0.20% AMERICAN EXPRESS CO 025816BP3 Investment-grade corporate bonds 28,319,000 10/30/2020 0.17% AMERICAN EXPRESS CO 025816BQ1 Investment-grade corporate bonds 37,100,000 10/30/2020 0.22% AMERICAN EXPRESS CO 025816BV0 Investment-grade corporate bonds 9,500,000 5/17/2021 0.06% AMERICAN EXPRESS CO 025816BZ1 Investment-grade corporate bonds 22,853,000 11/5/2021 0.14% AMERICAN EXPRESS CO 025816BZ1 Investment-grade corporate bonds 36,700,000 5/20/2022 0.22% AMERICAN EXPRESS CO 025816BN8 Investment-grade corporate bonds 2,600,000 8/1/2022 0.02% AMERICAN EXPRESS CO 025816BM0 Investment-grade corporate bonds 9,300,000 8/1/2022 0.02% AMERICAN HONDA FINANCE CORP 02665WDG3 Investment-grade corporate bonds 9,300,000 5/10/2023 0.55% AMERICAN INTERNATIONAL GROUP INC 026874BW6 Investment-grade corporate	AIG GLOBAL FUNDING	00138CAH1	Investment-grade corporate bonds	20,134,000	6/25/2021	0.12%
AMERICAN EXPRESS CO 025816BP3 Investment-grade corporate bonds 28,319,000 10/30/2020 0.17% AMERICAN EXPRESS CO 025816BQ1 Investment-grade corporate bonds 37,100,000 10/30/2020 0.22% AMERICAN EXPRESS CO 025816BV0 Investment-grade corporate bonds 9,500,000 5/17/2021 0.06% AMERICAN EXPRESS CO 025816BZ1 Investment-grade corporate bonds 22,853,000 11/5/2021 0.14% AMERICAN EXPRESS CO 025816CE7 Investment-grade corporate bonds 36,700,000 5/20/2022 0.22% AMERICAN EXPRESS CO 025816BN8 Investment-grade corporate bonds 2,600,000 8/1/2022 0.02% AMERICAN EXPRESS CO 025816BM0 Investment-grade corporate bonds 9,300,000 8/1/2022 0.06% AMERICAN HONDA FINANCE CORP 02665WDG3 Investment-grade corporate bonds 92,350,000 5/10/2023 0.55% AMERICAN INTERNATIONAL GROUP INC 026874BW6 Investment-grade corporate bonds 6,000,000 12/15/2020 0.04% AMERICAN INTERNATIONAL GROUP INC 026874DG9 Investment-grade corporate bo	AIG GLOBAL FUNDING	00138CAM0	Investment-grade corporate bonds	15,000,000	7/7/2023	0.09%
AMERICAN EXPRESS CO 025816BO1 Investment-grade corporate bonds 37,100,000 10/30/2020 0.22% AMERICAN EXPRESS CO 025816BV0 Investment-grade corporate bonds 9,500,000 5/17/2021 0.06% AMERICAN EXPRESS CO 025816BZ1 Investment-grade corporate bonds 22,853,000 11/5/2021 0.14% AMERICAN EXPRESS CO 025816CE7 Investment-grade corporate bonds 36,700,000 5/20/2022 0.22% AMERICAN EXPRESS CO 025816BN8 Investment-grade corporate bonds 2,600,000 8/1/2022 0.02% AMERICAN EXPRESS CO 025816BM0 Investment-grade corporate bonds 9,300,000 8/1/2022 0.02% AMERICAN EXPRESS CO 025816BM0 Investment-grade corporate bonds 9,300,000 8/1/2022 0.06% AMERICAN HONDA FINANCE CORP 02665WDG3 Investment-grade corporate bonds 92,350,000 5/10/2023 0.55% AMERICAN INTERNATIONAL GROUP INC 026874BW6 Investment-grade corporate bonds 6,900,000 12/15/2020 0.04% AMERICAN INTERNATIONAL GROUP INC 026874DG9 Investment-grade corporate bonds	ALEXANDRIA REAL ESTATE EQUITIES INC	015271AD1	Investment-grade corporate bonds	30,961,000	6/15/2023	0.20%
AMERICAN EXPRESS CO AMERICAN EXPRESS CO D25816BZ1 Investment-grade corporate bonds 22,853,000 11/5/2021 0.14% AMERICAN EXPRESS CO D25816BZ1 Investment-grade corporate bonds 22,853,000 11/5/2021 0.14% AMERICAN EXPRESS CO AMERICAN EXPRESS CO D25816BN8 Investment-grade corporate bonds 2,600,000 8/1/2022 0.02% AMERICAN EXPRESS CO D25816BN8 Investment-grade corporate bonds 9,300,000 8/1/2022 0.02% AMERICAN EXPRESS CO D25816BM0 Investment-grade corporate bonds 9,300,000 8/1/2022 0.06% AMERICAN HONDA FINANCE CORP 02665WDG3 Investment-grade corporate bonds 92,350,000 5/10/2023 0.55% AMERICAN INTERNATIONAL GROUP INC 026874BW6 Investment-grade corporate bonds 6,000,000 12/15/2020 0.04% AMERICAN INTERNATIONAL GROUP INC 026874DG9 Investment-grade corporate bonds 6,917,000 3/1/2021 0.04% ASTRAZENECA PLC 04635AS7 Investment-grade corporate bonds 9,395,000 8/17/2023 0.06%	AMERICAN EXPRESS CO	025816BP3	Investment-grade corporate bonds	28,319,000	10/30/2020	0.17%
AMERICAN EXPRESS CO AMERICAN EXPRESS CO D25816BZ1 Investment-grade corporate bonds 22,853,000 11/5/2021 0.14% AMERICAN EXPRESS CO D25816CE7 Investment-grade corporate bonds AMERICAN EXPRESS CO AMERICAN EXPRESS CO D25816BN8 Investment-grade corporate bonds AMERICAN EXPRESS CO D25816BN0 Investment-grade corporate bonds AMERICAN EXPRESS CO D25816BM0 Investment-grade corporate bonds AMERICAN HONDA FINANCE CORP D2665WDG3 Investment-grade corporate bonds D2665WDG3 Investment-grade corporate bonds D2665WDG3 Investment-grade corporate bonds D26874BW6 Investment-grade corporate bonds AMERICAN INTERNATIONAL GROUP INC D26874DG9 Investment-grade corporate bonds D2787500000000000000000000000000000000000	AMERICAN EXPRESS CO	025816BQ1	Investment-grade corporate bonds	37,100,000	10/30/2020	0.22%
AMERICAN EXPRESS CO AMERICAN EXPRESS CO D25816BN8 Investment-grade corporate bonds 2,600,000 8/1/2022 0.02% AMERICAN EXPRESS CO D25816BN8 Investment-grade corporate bonds 2,600,000 8/1/2022 0.02% AMERICAN EXPRESS CO D25816BM0 Investment-grade corporate bonds 9,300,000 8/1/2022 0.06% AMERICAN HONDA FINANCE CORP D2665WDG3 Investment-grade corporate bonds 92,350,000 5/10/2023 0.55% AMERICAN INTERNATIONAL GROUP INC 026874BW6 Investment-grade corporate bonds 6,000,000 12/15/2020 0.04% AMERICAN INTERNATIONAL GROUP INC 026874DG9 Investment-grade corporate bonds 6,917,000 3/1/2021 0.04% ASTRAZENECA PLC 04635AS7 Investment-grade corporate bonds 9,395,000 8/17/2023 0.06%	AMERICAN EXPRESS CO	025816BV0	Investment-grade corporate bonds	9,500,000	5/17/2021	0.06%
AMERICAN EXPRESS CO 025816BN8 Investment-grade corporate bonds 2,600,000 8/1/2022 0.02% AMERICAN EXPRESS CO 025816BM0 Investment-grade corporate bonds 9,300,000 8/1/2022 0.06% AMERICAN HONDA FINANCE CORP 02665WDG3 Investment-grade corporate bonds 92,350,000 5/10/2023 0.55% AMERICAN INTERNATIONAL GROUP INC 026874BW6 Investment-grade corporate bonds 6,000,000 12/15/2020 0.04% AMERICAN INTERNATIONAL GROUP INC 026874DG9 Investment-grade corporate bonds 6,917,000 3/1/2021 0.04% ASTRAZENECA PLC 046353AS7 Investment-grade corporate bonds 9,395,000 8/17/2023 0.06%	AMERICAN EXPRESS CO	025816BZ1	Investment-grade corporate bonds	22,853,000	11/5/2021	0.14%
AMERICAN EXPRESS CO 025816BM0 Investment-grade corporate bonds 9,300,000 8/1/2022 0.06% AMERICAN HONDA FINANCE CORP 02665WDG3 Investment-grade corporate bonds 92,350,000 5/10/2023 0.55% AMERICAN INTERNATIONAL GROUP INC 026874BW6 Investment-grade corporate bonds 6,000,000 12/15/2020 0.04% AMERICAN INTERNATIONAL GROUP INC 026874DG9 Investment-grade corporate bonds 6,917,000 3/1/2021 0.04% ASTRAZENECA PLC 046353AS7 Investment-grade corporate bonds 9,395,000 8/17/2023 0.06%	AMERICAN EXPRESS CO	025816CE7	Investment-grade corporate bonds	36,700,000	5/20/2022	0.22%
AMERICAN HONDA FINANCE CORP 02665WDG3 Investment-grade corporate bonds 92,350,000 5/10/2023 0.55% AMERICAN INTERNATIONAL GROUP INC 026874BW6 Investment-grade corporate bonds 6,000,000 12/15/2020 0.04% AMERICAN INTERNATIONAL GROUP INC 026874DG9 Investment-grade corporate bonds 6,917,000 3/1/2021 0.04% ASTRAZENECA PLC 046353AS7 Investment-grade corporate bonds 9,395,000 8/17/2023 0.06%	AMERICAN EXPRESS CO	025816BN8	Investment-grade corporate bonds	2,600,000	8/1/2022	0.02%
AMERICAN INTERNATIONAL GROUP INC 026874BW6 Investment-grade corporate bonds 6,000,000 12/15/2020 0.04% AMERICAN INTERNATIONAL GROUP INC 026874DG9 Investment-grade corporate bonds 6,917,000 3/1/2021 0.04% ASTRAZENECA PLC 046353AS7 Investment-grade corporate bonds 9,395,000 8/17/2023 0.06%	AMERICAN EXPRESS CO	025816BM0	Investment-grade corporate bonds	9,300,000	8/1/2022	0.06%
AMERICAN INTERNATIONAL GROUP INC 026874DG9 Investment-grade corporate bonds 6,917,000 3/1/2021 0.04% ASTRAZENECA PLC 046353AS7 Investment-grade corporate bonds 9,395,000 8/17/2023 0.06%	AMERICAN HONDA FINANCE CORP	02665WDG3	Investment-grade corporate bonds	92,350,000	5/10/2023	0.55%
ASTRAZENECA PLC 046353AS7 Investment-grade corporate bonds 9,395,000 8/17/2023 0.06%	AMERICAN INTERNATIONAL GROUP INC	026874BW6	Investment-grade corporate bonds	6,000,000	12/15/2020	0.04%
	AMERICAN INTERNATIONAL GROUP INC	026874DG9	Investment-grade corporate bonds	6,917,000	3/1/2021	0.04%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 05252ACY5 Investment-grade corporate bonds 24,900,000 11/9/2020 0.15%	ASTRAZENECA PLC	046353AS7	Investment-grade corporate bonds	9,395,000	8/17/2023	0.06%
	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACY5	Investment-grade corporate bonds	24,900,000	11/9/2020	0.15%



Security Detail					
Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ADC2	Investment-grade corporate bonds	14,625,000	5/17/2021	0.09%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ACR0	Investment-grade corporate bonds	3,000,000	11/23/2021	0.02%
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	05252ADE8	Investment-grade corporate bonds	24,180,000	11/21/2022	0.14%
AVIATION CAPITAL GROUP LLC	05369AAG6	Investment-grade corporate bonds	36,800,000	6/1/2021	0.21%
AVIATION CAPITAL GROUP LLC	05369AAE1	Investment-grade corporate bonds	16,960,000	7/30/2021	0.10%
BANCO BILBAO VIZCAYA ARGENTARIA SA	05946KAD3	Investment-grade corporate bonds	51,668,000	10/20/2020	0.31%
BANCO SANTANDER SA	05964HAA3	Investment-grade corporate bonds	13,870,000	4/11/2022	0.08%
BANK OF AMERICA CORP	06051GFV6	Investment-grade corporate bonds	28,683,000	4/19/2021	0.17%
BANK OF AMERICA CORP	06051GGU7	Investment-grade corporate bonds	22,570,000	10/1/2021	0.13%
BANK OF AMERICA CORP	06051GGX1	Investment-grade corporate bonds	39,485,000	1/23/2022	0.23%
BANK OF AMERICA CORP	06051GHJ1	Investment-grade corporate bonds	29,807,000	6/25/2022	0.18%
BANK OF AMERICA CORP	06051GGH6	Investment-grade corporate bonds	9,745,000	1/20/2023	0.06%
BANK OF AMERICA CORP	06051GGJ2	Investment-grade corporate bonds	36,430,000	4/24/2023	0.22%
BANK OF AMERICA CORP	06051GHC6	Investment-grade corporate bonds	11,265,000	12/20/2023	0.07%
BANK OF MONTREAL	06367WHA4	Investment-grade corporate bonds	28,000,000	1/22/2021	0.17%
BANK OF MONTREAL	06367T4X5	Investment-grade corporate bonds	11,600,000	4/13/2021	0.07%
BANK OF MONTREAL	06367TJY7	Investment-grade corporate bonds	7,500,000	8/27/2021	0.04%
BANK OF MONTREAL	06367WQD8	Investment-grade corporate bonds	30,000,000	9/10/2021	0.18%
BANK OF MONTREAL	06367WJN4	Investment-grade corporate bonds	57,966,000	3/26/2022	0.35%
BANK OF MONTREAL	06367WYH0	Investment-grade corporate bonds	24,944,000	3/10/2023	0.15%
BANK OF NEW YORK MELLON CORP/THE	06406RAK3	Investment-grade corporate bonds	20,600,000	8/23/2022	0.13%
BANK OF NOVA SCOTIA/THE	064159MJ2	Investment-grade corporate bonds	49,100,000	1/25/2021	0.29%
BANK OF NOVA SCOTIA/THE	064159JF4	Investment-grade corporate bonds	22,345,000	3/7/2022	0.13%
BANK OF NOVA SCOTIA/THE	064159KE5	Investment-grade corporate bonds	5,096,000	9/19/2022	0.03%
BANK OF NOVA SCOTIA/THE	064159VK9	Investment-grade corporate bonds	5,040,000	5/1/2023	0.03%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAF4	Investment-grade corporate bonds	6,200,000	10/15/2020	0.04%
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FAS6	Investment-grade corporate bonds	18,034,000	11/21/2022	0.11%
BARCLAYS BANK, PLC	06739GBP3	Investment-grade corporate bonds	13,000,000	10/14/2020	0.08%
BARCLAYS BANK, PLC	06739FJJ1	Investment-grade corporate bonds	21,600,000	1/11/2021	0.13%
BARCLAYS PLC	06738EAL9	Investment-grade corporate bonds	42,084,000	1/12/2021	0.25%
BARCLAYS PLC	06738EAR6	Investment-grade corporate bonds	17,386,000	8/10/2021	0.10%
BARCLAYS PLC	06738EAQ8	Investment-grade corporate bonds	50,901,000	8/10/2021	0.31%
BARCLAYS PLC	06738EBE4	Investment-grade corporate bonds	16,838,000	2/15/2023	0.10%
BBVA USA	20453KAD7	Investment-grade corporate bonds	42,600,000	6/11/2021	0.25%
BBVA USA	20453KAC9	Investment-grade corporate bonds	28,745,000	6/11/2021	0.17%
BBVA USA	20453KAB1	Investment-grade corporate bonds	8,545,000	6/29/2022	0.05%
BECTON DICKINSON AND CO	075887AW9	Investment-grade corporate bonds	991,000	11/12/2020	0.01%
BECTON DICKINSON AND CO	075887CF4	Investment-grade corporate bonds	22,057,000	12/29/2020	0.13%
BECTON DICKINSON AND CO	075887BA6	Investment-grade corporate bonds	5,976,000	11/8/2021	0.04%
BMW US CAPITAL LLC	05565EAV7	Investment-grade corporate bonds	19,000,000	4/12/2021	0.11%
BMW US CAPITAL LLC	05565EBD6	Investment-grade corporate bonds	20,406,000	8/13/2021	0.12%



Security Detail			D. 1. 1.		D
Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BNP PARIBAS SA	05581KAE1	Investment-grade corporate bonds	7,526,000	8/7/2021	0.04%
BP CAPITAL MARKETS AMERICA INC	10373QAF7	Investment-grade corporate bonds	43,500,000	10/1/2020	0.26%
BP CAPITAL MARKETS PLC	05565QDT2	Investment-grade corporate bonds	44,100,000	11/24/2020	0.26%
BPCE SA	05578AAQ1	Investment-grade corporate bonds	47,000,000	1/14/2022	0.28%
BPCE SA	05578AAR9	Investment-grade corporate bonds	46,500,000	2/17/2022	0.27%
BPCE SA	05583JAD4	Investment-grade corporate bonds	25,240,000	9/12/2023	0.15%
BRISTOL-MYERS SQUIBB CO	110122CH9	Investment-grade corporate bonds	53,250,000	11/16/2020	0.32%
BRISTOL-MYERS SQUIBB CO	110122CJ5	Investment-grade corporate bonds	9,300,000	5/16/2022	0.06%
CANADIAN IMPERIAL BANK OF COMMERCE	136069TZ4	Investment-grade corporate bonds	6,300,000	6/16/2022	0.04%
CANADIAN IMPERIAL BANK OF COMMERCE	13607GKW3	Investment-grade corporate bonds	45,200,000	3/17/2023	0.27%
CAPITAL ONE BANK USA NA	14042TCS4	Investment-grade corporate bonds	15,000,000	1/27/2023	0.09%
CAPITAL ONE FINANCIAL CORP	14040HBR5	Investment-grade corporate bonds	35,896,000	10/30/2020	0.21%
CAPITAL ONE FINANCIAL CORP	14040HBM6	Investment-grade corporate bonds	4,355,000	3/9/2022	0.03%
CAPITAL ONE FINANCIAL CORP	14040HBV6	Investment-grade corporate bonds	23,859,000	1/30/2023	0.14%
CELANESE US HOLDINGS LLC	15089QAC8	Investment-grade corporate bonds	17,332,000	6/15/2021	0.11%
CHARLES SCHWAB CORP/THE	808513AV7	Investment-grade corporate bonds	28,500,000	5/21/2021	0.17%
CHEVRON CORP	166764BV1	Investment-grade corporate bonds	9,430,000	5/11/2023	0.06%
CHEVRON USA INC	166756AG1	Investment-grade corporate bonds	28,196,000	8/12/2022	0.17%
CHEVRON USA INC	166756AK2	Investment-grade corporate bonds	42,293,000	8/11/2023	0.25%
CIGNA CORP	125523CH1	Investment-grade corporate bonds	55,000,000	9/15/2020	0.33%
CIGNA CORP	125523AE0	Investment-grade corporate bonds	745,000	9/17/2021	0.00%
CITIBANK NA	17325FAX6	Investment-grade corporate bonds	23,000,000	5/20/2022	0.14%
CITIGROUP INC	172967KC4	Investment-grade corporate bonds	18,205,000	10/26/2020	0.11%
CITIGROUP INC	172967KL4	Investment-grade corporate bonds	60,863,000	3/30/2021	0.36%
CITIGROUP INC	172967KW0	Investment-grade corporate bonds	28,093,000	8/2/2021	0.17%
CITIGROUP INC	172967LB5	Investment-grade corporate bonds	32,745,000	12/8/2021	0.20%
CITIGROUP INC	172967LH2	Investment-grade corporate bonds	28,085,000	4/25/2022	0.17%
CITIZENS BANK NA/PROVIDENCE RI	17401QAE1	Investment-grade corporate bonds	15,878,000	5/13/2021	0.10%
CITIZENS BANK NA/PROVIDENCE RI	17401QAT8	Investment-grade corporate bonds	43,000,000	2/14/2022	0.26%
CITIZENS BANK NA/PROVIDENCE RI	17401QAM3	Investment-grade corporate bonds	9,960,000	5/26/2022	0.06%
COCA-COLA CO/THE	191216BT6	Investment-grade corporate bonds	715,000	10/27/2020	0.00%
COMCAST CORP	20030NCV1	Investment-grade corporate bonds	42,517,000	10/1/2020	0.25%
COMMONWEALTH BANK OF AUSTRALIA	2027A0JQ3	Investment-grade corporate bonds	19,600,000	9/18/2020	0.12%
CONAGRA BRANDS INC	205887BW1	Investment-grade corporate bonds	14,020,000	10/9/2020	0.08%
CONSOLIDATED EDISON CO OF NEW YORK INC	209111FR9	Investment-grade corporate bonds	47,100,000	6/25/2021	0.28%
CONSTELLATION BRANDS INC	21036PBA5	Investment-grade corporate bonds	15,300,000	11/15/2021	0.09%
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK SA	22533B2G9	Investment-grade corporate bonds	47,000,000	5/3/2021	0.28%
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK SA	22533AA98	Investment-grade corporate bonds	15,345,000	10/3/2021	0.09%
CREDIT AGRICOLE SA/LONDON	22535WAC1	Investment-grade corporate bonds	6,568,000	1/10/2022	0.04%
CREDIT AGRICOLE SA/LONDON	22535WAF4	Investment-grade corporate bonds	49,010,000	4/24/2023	0.29%
CREDIT SUISSE AG/NEW YORK NY	22550UAA9	Investment-grade corporate bonds	51,815,000	2/4/2022	0.31%



SERIT SUISES GROUP FINNING QUERNSEY LTD	Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
CREST EQUIDED NIRONS GUERNSY ITD 224-543-M. Investment grade corporate bonds 1,200.000 478-72071 0.118 0.005 14,000 0.005	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	225433AK7	Investment-grade corporate bonds		12/10/2020	
CASE HEALTH CORP 126650000 106850000 106950000 106950000 106950000 106950000 106950000 106950000 106950000 106950000 106950000 106950000 106950000 106950000 106950000 106950000 1069500	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	225433AP6	Investment-grade corporate bonds	69,194,000	4/16/2021	0.42%
CSS HEAT HOOPP 1266/00075 Intestment grade corporate bonds 25,110,000 X97/2021 0.158 CSS HEAT HOOPP 1266/00075 Investment grade corporate bonds 2,900,000 3/10/2021 0.258 DARS ARK AS 2385/AAE Investment grade corporate bonds 5,000,000 3/10/2021 0.258 DNB BARK ASA 2335/ADB Investment grade corporate bonds 5,000,000 6/12/2021 0.488 DNB BARK ASA 2335/ADB Investment grade corporate bonds 4,000,000 6/12/2021 0.288 DOMINIOR ENERCY INC 2574/LUC/3 Investment grade corporate bonds 4,000,000 8/15/2021 0.288 DOMINIOR ENERCY INC 2574/LUC/3 Investment grade corporate bonds 4,000,000 8/15/2021 0.288 DEMONIOR ENERCY INC 2574/LUC/3 Investment grade corporate bonds 4,000,000 8/15/2021 0.288 DIVES ENERGY CORP 26411/CR2 Investment grade corporate bonds 2,000,000 3/11/2022 0.118 DIVES THERDY PROCESS ILC 2644/AIAG Investment grade corporate bonds 19,000,000 7/16/2021	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	225433AN1	Investment-grade corporate bonds	1,750,000	4/16/2021	0.01%
CYS-IEC THOOP 1266/0075 Investment grade corporate bonds 14,410,000 677/2071 0.098	CVS HEALTH CORP	126650DC1	Investment-grade corporate bonds	17,208,000	3/9/2021	0.10%
DATE Comment	CVS HEALTH CORP	126650DD9	Investment-grade corporate bonds	25,310,000	3/9/2021	0.15%
DNB BANK ASA 233PFABE Investment-grade corporate bonds 3.005.000 10/2/2020 0.31%	CVS HEALTH CORP	126650CT5	Investment-grade corporate bonds	14,410,000	6/1/2021	0.09%
DAB BANK ASA 23310/AB9 Investment-grade corporate bonds 7,000,000 67/2/2021 0.085	DANSKE BANK A/S	23636AAE1	Investment-grade corporate bonds	2,900,000	3/10/2021	0.02%
DNB BANK ASA 2339PAD2 Investment-grade corporate bonds 46.725,000 127/27022 0.285 DOMNIND ENERGY INC 25746UCV9 investment-grade corporate bonds 31,000,000 127/27020 0.185 DOMNIND ENERGY INC 25746UCV9 investment-grade corporate bonds 47,000,000 8715/2021 0.035 DUKE ENERGY CORP 2644 ICBA2 Investment-grade corporate bonds 53,295,000 5714/2021 0.385 DUKE ENERGY CORP 2644 ICBA2 Investment-grade corporate bonds 23,000,000 3711/2022 0.1145 DUKE ENERGY FLORIDA LLC 26444 IAG6 Investment-grade corporate bonds 14,825,000 17/26/2021 0.095 DUKE ENERGY FLORIDA LLC 26444 IAG6 Investment-grade corporate bonds 19,200,000 27.187/2022 0.1185 DUPONT DE NEMOURS INC 26078 IAA8 Investment-grade corporate bonds 19,200,000 27.187/2022 0.1185 DUPONT DE NEMOURS INC 26078 IAA8 Investment-grade corporate bonds 29,900,000 17.15/2020 0.035 EAR-QLAS FLANAGE LLC 2644 IAA Investment-grade corporate bonds 19,200,000 17.15/2020 0.035 EAR-QLAS FLANAGE LLC 2644 IAA Investment-grade corporate bonds 1,400 0.107/2020 0.185 DUPONT DE NEMOURS INC 26078 IAA8 Investment-grade corporate bonds 1,400 0.107/2020 0.185 DUPONT DE NEMOURS INC 26078 IAA8 Investment-grade corporate bonds 1,400 0.107/2020 0.185 DUPONT DE NEMOURS INC 26078 IAA8 Investment-grade corporate bonds 1,400 0.107/2020 0.185 DUPONT DE NEMOURS INC 26078 IAA8 Investment-grade corporate bonds 1,400 0.107/2020 0.185 DUPONT DE NEMOURS INC 26078 IAA8 Investment-grade corporate bonds 1,400 0.107/2020 0.185 DUPONT DE NEMOURS INC 26078 IAA8 Investment-grade corporate bonds 1,400 0.107/2020 0.185 DUPONT DE NEMOURS INC 26078 IAA8 Investment-grade corporate bonds 1,400 0.107/2020 0.185 DUPONT DE NEMOURS INC 26078 IAA8 Investment-grade corporate bonds 2,400 0.107/2020 0.185 DUPONT DE NEMOURS INC 26078 IAA8 Investment-grade corporate bonds 2,400 0.107/2020 0.107/2020	DNB BANK ASA	23329PAB6	Investment-grade corporate bonds	53,005,000	10/2/2020	0.31%
DOMINION ENERGY INC 25746UCV9 Investment-grade corporate bonds 3,100,000 12/1/2020 0.185	DNB BANK ASA	23341CAB9	Investment-grade corporate bonds	7,000,000	6/2/2021	0.04%
DOMINION ENERGY INC 2574ULC6 Investment-grade corporate bonds 4,700,000 8715/2021 0.038	DNB BANK ASA	23329PAD2	Investment-grade corporate bonds	46,725,000	12/2/2022	0.28%
DUKE ENERGY CORP 2644 (CBA2 Investment grade corporate bonds \$3,295,000 \$7/14/2021 0,328 DUKE ENERGY CORP 264 41/CBA6 Investment-grade corporate bonds 23,000,000 3/11/2022 0,148 DUKE ENERGY PEORIDA LLC 26444/LAG Investment-grade corporate bonds 19,200,000 2/18/2022 0,118 DUPONT DE NEMOURS INC 26078/LAG Investment-grade corporate bonds 19,200,000 1/15/2020 0,38 ENACUSA FINANCE LLC 26078/LAG Investment-grade corporate bonds 5,714,000 11/15/2020 0,38 EIFETH THIRD BANK DR 31677302.1 Investment-grade corporate bonds 1,56,000 10/17/2020 0,118 EIFETH THIRD BANK DR 31677082.1 Investment-grade corporate bonds 1,56,000 10/17/2020 0,118 EIFETH THIRD BANK DR 31677081.2 Investment-grade corporate bonds 3,100,000 7/26/2021 0,118 EIFETH THIRD BANK DR 316770857 Investment-grade corporate bonds 2,800,000 7/26/2021 0,158 EIFETH THIRD BANK DR 316770857 Investment-grade corporate bonds 2,800,000 7/26/2021 0	DOMINION ENERGY INC	25746UCV9	Investment-grade corporate bonds	31,000,000	12/1/2020	0.18%
DUKE ENERGY CORP 26441CAG	DOMINION ENERGY INC	25746UCJ6	Investment-grade corporate bonds	4,700,000	8/15/2021	0.03%
DUKE ENERGY FLORIDA LLC 2644HAG6 Investment-grade corporate bonds 14,825,000 11/26/2021 0.0% DUKE ENERGY PROGRESS LLC 2642UAJ3 Investment-grade corporate bonds 19,200,000 27/82/2022 0.118 DUPONT DE NEMOURS INC 26078LAGS Investment-grade corporate bonds 29,200,00 11/15/2020 0.038 ERAC USA FINANCE LLC 2668#TAAA Investment-grade corporate bonds 1,650,000 10/17/2020 0.018 EIFTH THIRD BANCORP 316773CE1 Investment-grade corporate bonds 1,650,000 10/17/2020 0.118 EIFTH THIRD BANK NA 316770BL2 Investment-grade corporate bonds 31,050,000 10/30/2002 0.118 EIFTH THIRD BANK NA 316770BL3 Investment-grade corporate bonds 24,800,000 7/26/2021 0.158 EIFTH THIRD BANK NA 316770BL3 Investment-grade corporate bonds 16,200,000 7/26/2021 0.158 EIFTH THIRD BANK NA 316770BL3 Investment-grade corporate bonds 16,200,000 7/26/2021 0.158 EIFTH THIRD BANK NA 316770BL3 Investment-grade corporate bonds <t< td=""><td>DUKE ENERGY CORP</td><td>26441CBA2</td><td>Investment-grade corporate bonds</td><td>53,295,000</td><td>5/14/2021</td><td>0.32%</td></t<>	DUKE ENERGY CORP	26441CBA2	Investment-grade corporate bonds	53,295,000	5/14/2021	0.32%
DUPONT DE NEMOURS INC 260781AGS Investment-grade corporate bonds 19,200,000 27/18/2022 0.11% DUPONT DE NEMOURS INC 260781ABA Investment-grade corporate bonds 29,900,000 11/15/2020 0.03% 26781ABA Investment-grade corporate bonds 5,714,000 11/15/2020 0.03% 26781ABA Investment-grade corporate bonds 1,650,000 10/1/2020 0.01% 27/14/2021 11/15/2020 2.01% 27/14/2021 11/15/2020 2.01% 27/14/2021 11/15/2020 2.01% 27/14/2021 11/15/2020 2.01% 27/14/2021 11/15/2020 2.01% 27/14/2021 11/15/2020 2.01% 27/14/2021 11/15/2020 2.01% 27/14/2021	DUKE ENERGY CORP	26441CBD6	Investment-grade corporate bonds	23,600,000	3/11/2022	0.14%
DUPONT DE NEMOURS INC 26078JAGS investment-grade corporate bonds 29,920,000 11/15/2020 0.18% DUPONT DE NEMOURS INC 26078JAAB investment-grade corporate bonds 5,714,000 11/15/2020 0.03% FIETH THIRD RANCE LLC 2688HTAAD (Investment-grade corporate bonds 1,650,000 10/1/2020 0.01% FIETH THIRD BANCORP 316770BL2 (Investment-grade corporate bonds 1,105,000 5/5/2023 0.11% FIETH THIRD BANK NA 316770BL2 (Investment-grade corporate bonds 24,800,000 7/26/2021 0.15% FIETH THIRD BANK NA 316770BS7 (Investment-grade corporate bonds 16,220,000 1/30/2023 0.10% FISERVINC 33738AL2 (Investment-grade corporate bonds 4,287,000 6/15/2021 0.03% FISERVINC 33313MAR7 (Investment-grade corporate bonds 4,287,000 6/15/2021 0.03% FISERVINC 33313MAR7 (Investment-grade corporate bonds 12,000,000 11/1/2020 0.07% GEORGIA-PACIFIC LC 37331MAR7 (Investment-grade corporate bonds 12,000,000 11/1/2020 0.07% GELAXOSMITHKLINE CAPITAL PLC 37143MAR7 (Investment-gra	DUKE ENERGY FLORIDA LLC	26444HAG6	Investment-grade corporate bonds	14,825,000	11/26/2021	0.09%
DUPONT DE NEMOURS INC 26078 JAA8 Investment-grade corporate bonds 5,714,000 11/15/2020 0.038	DUKE ENERGY PROGRESS LLC	26442UAJ3	Investment-grade corporate bonds	19,200,000	2/18/2022	0.11%
ERAC USA FINANCE LLC 26884TAA0 Investment-grade corporate bonds 1,650,000 10/1/2020 0.01% FIFTH THIRD BANK ORP 316773CZ1 Investment-grade corporate bonds 18,500,000 5/5/2023 0.11% FIFTH THIRD BANK NA 316770BP3 Investment-grade corporate bonds 31,05,000 17/26/2021 0.18% FIFTH THIRD BANK NA 316770BP3 Investment-grade corporate bonds 24,800,000 7/26/2021 0.18% FIFTH THIRD BANK NA 316770BP3 Investment-grade corporate bonds 16,220,000 1/30/2023 0.10% FISERY INC 33773BAL2 Investment-grade corporate bonds 4,287,000 6/15/2021 0.03% FLORIDA POWER & LIGHT CO 37331NAB7 Investment-grade corporate bonds 28,390,000 7/28/2023 0.17% GEAXOSMITHKLINE CAPITAL PLC 37331NAB7 Investment-grade corporate bonds 23,750,000 5/14/2021 0.0% GOLDMAN SACHS GROUP INC/THE 38141GWD Investment-grade corporate bonds 34,785,000 12/27/2020 0.21% GOLDMAN SACHS GROUP INC/THE 38141GWD Investment-grade corporate bonds	DUPONT DE NEMOURS INC	26078JAG5	Investment-grade corporate bonds	29,920,000	11/15/2020	0.18%
FIFTH THIRD BANCORP	DUPONT DE NEMOURS INC	26078JAA8	Investment-grade corporate bonds	5,714,000	11/15/2020	0.03%
FIFTH THIRD BANK NA 31677OBL2 Investment-grade corporate bonds 31.105,000 10/30/2020 0.18%	ERAC USA FINANCE LLC	26884TAA0	Investment-grade corporate bonds	1,650,000	10/1/2020	0.01%
FIFTH THIRD BANK NA 31677QBP3 Investment-grade corporate bonds 24,800,000 7/26/2021 0.15%	FIFTH THIRD BANCORP	316773CZ1	Investment-grade corporate bonds	18,500,000	5/5/2023	0.11%
FIFTH THIRD BANK NA 31677OBS7 Investment-grade corporate bonds 16,220,000 1/30/2023 0.10% FISERV INC 33773BAL2 Investment-grade corporate bonds 4,287,000 6/15/2021 0.03% FLORIDA POWER & LIGHT CO 341081GA9 Investment-grade corporate bonds 28,390,000 7/28/2023 0.17% GEORGIA-PACIFIC LLC 37331NAB7 Investment-grade corporate bonds 12,000,000 11/1/2020 0.07% GLAXOSMITHKLINE CAPITAL PLC 37373AF2 Investment-grade corporate bonds 23,750,000 5/14/2021 0.14% GOLDMAN SACHS GROUP INC/THE 38141GWG5 Investment-grade corporate bonds 34,785,000 12/27/2020 0.21% GOLDMAN SACHS GROUP INC/THE 38141GWG5 Investment-grade corporate bonds 9,658,000 4/25/2021 0.06% GOLDMAN SACHS GROUP INC/THE 38141GWU5 Investment-grade corporate bonds 22,449,000 7/27/2021 0.14% GOLDMAN SACHS GROUP INC/THE 38141GWU5 Investment-grade corporate bonds 14,877,000 4/26/2022 0.00% GOLDMAN SACHS GROUP INC/THE 38141GWU5 Investment-grade corporate bonds 14,877,000 4/26/2022 0.00% GOLDMAN SACHS GROUP INC/THE 38141GWU5 Investment-grade corporate bonds 533,000 10/31/2022 0.00% GOLDMAN SACHS GROUP INC/THE 38141GWU5 Investment-grade corporate bonds 533,000 10/31/2022 0.00% GOLDMAN SACHS GROUP INC/THE 38141GWU5 Investment-grade corporate bonds 533,000 10/31/2022 0.00% GOLDMAN SACHS GROUP INC/THE 38141GWU5 Investment-grade corporate bonds 533,000 10/31/2022 0.00% GOLDMAN SACHS GROUP INC/THE 38141GWU5 Investment-grade corporate bonds 533,000 10/31/2022 0.00% GOLDMAN SACHS GROUP INC/THE 38141GWU5 Investment-grade corporate bonds 533,000 8/8/2022 0.10% HONEYWELL INTERNATIONAL INC 438516BV7 Investment-grade corporate bonds 71,500,000 8/19/2022 0.10% HONEYWELL INTERNATIONAL INC 438516CD6 Investment-grade corporate bonds 13,500,000 8/19/2022 0.00% GNS HONEYWELL INTERNATIONAL INC 438516CD6 Investment-grade corporate bonds 13,500,000 8/19/2022 0.00% GNS HONEYWELL INTERNATIONAL INC 438516CD6 Investment-grade corporate bonds 13,500,000 8/19/2022 0.00% GNS HONEYWELL INTERNATIONAL INC 438516CD6 Investment-grade corporate bonds 13,500,000 5/25/2021 0.29% GNS HONEYWELL INTERNATIONAL	FIFTH THIRD BANK NA	31677QBL2	Investment-grade corporate bonds	31,105,000	10/30/2020	0.18%
FISERV INC 337738AL2 Investment-grade corporate bonds 4,287,000 6/15/2021 0.03% FLORIDA POWER & LIGHT CO 341081GA9 Investment-grade corporate bonds 28,390,000 7/28/2023 0.17% GEORGIA-PACIFIC LLC 373731NAB7 Investment-grade corporate bonds 12,000,000 11/1/2020 0.07% GEORGIA-PACIFIC LLC 377373AF2 Investment-grade corporate bonds 23,750,000 5/14/2021 0.14% GOLDMAN SACHS GROUP INC/THE 38141GWG5 Investment-grade corporate bonds 34,785,000 5/14/2021 0.14% GOLDMAN SACHS GROUP INC/THE 38141GWG5 Investment-grade corporate bonds 9,658,000 4/25/2021 0.06% GOLDMAN SACHS GROUP INC/THE 38141GWD2 Investment-grade corporate bonds 22,449,000 7/27/2021 0.14% GOLDMAN SACHS GROUP INC/THE 38141GWD2 Investment-grade corporate bonds 14,877,000 4/26/2022 0.09% GOLDMAN SACHS GROUP INC/THE 38141GWD2 Investment-grade corporate bonds 14,877,000 4/26/2022 0.09% GOLDMAN SACHS GROUP INC/THE 38141GWD2 Investment-grade corporate bonds 533,000 10/31/2022 0.09% GOLDMAN SACHS GROUP INC/THE 38141GWD2 Investment-grade corporate bonds 533,000 10/31/2022 0.09% GOLDMAN SACHS GROUP INC/THE 38141GWD4 Investment-grade corporate bonds 529,937,000 2/23/2023 0.16% HONEYWELL INTERNATIONAL INC 438516BV7 Investment-grade corporate bonds 28,000,000 8/8/2022 0.17% HONEYWELL INTERNATIONAL INC 438516CD6 Investment-grade corporate bonds 17,500,000 8/19/2022 0.10% HONEYWELL INTERNATIONAL INC 438516CD6 Investment-grade corporate bonds 13,500,000 8/19/2022 0.10% HONEYWELL INTERNATIONAL INC 438516CD6 Investment-grade corporate bonds 13,500,000 8/19/2022 0.10% HONEYWELL INTERNATIONAL INC 438516CD6 Investment-grade corporate bonds 13,500,000 8/19/2022 0.10% HONEYWELL INTERNATIONAL INC 438516CD6 Investment-grade corporate bonds 13,500,000 8/19/2022 0.10% HONEYWELL INTERNATIONAL INC 438516CD6 Investment-grade corporate bonds 13,500,000 8/19/2022 0.10% HONEYWELL INTERNATIONAL INC 438516CD6 Investment-grade corporate bonds 59,000,000 5/25/2021 0.05% HONEYWELL INTERNATIONAL INC 446150AG9 Investment-grade corporate bonds 9,000,000 5/25/2021 0.05% HONEYWELL INTERNATIONAL IN	FIFTH THIRD BANK NA	31677QBP3	Investment-grade corporate bonds	24,800,000	7/26/2021	0.15%
FLORIDA POWER & LIGHT CO 341081GA9 Investment-grade corporate bonds 28,390,000 7/28/2023 0.17%	FIFTH THIRD BANK NA	31677QBS7	Investment-grade corporate bonds	16,220,000	1/30/2023	0.10%
GEORGIA-PACIFIC LLC 37331NAB7 Investment-grade corporate bonds 12,000,000 11/1/2020 0.0% GLAXOSMITHKLINE CAPITAL PLC 377373AF2 Investment-grade corporate bonds 23,750,000 5/14/2021 0.14% GOLDMAN SACHS GROUP INC/THE 38141GWU5 Investment-grade corporate bonds 34,785,000 12/27/2020 0.21% GOLDMAN SACHS GROUP INC/THE 38141GWU5 Investment-grade corporate bonds 22,449,000 7/27/2021 0.0% GOLDMAN SACHS GROUP INC/THE 38141GWU2 Investment-grade corporate bonds 14,877,000 4/26/2022 0.0% GOLDMAN SACHS GROUP INC/THE 38141GWU2 Investment-grade corporate bonds 14,877,000 4/26/2022 0.0% GOLDMAN SACHS GROUP INC/THE 38141GWU4 Investment-grade corporate bonds 533,000 10/31/2022 0.0% GOLDMAN SACHS GROUP INC/THE 38141GWU4 Investment-grade corporate bonds 59,997,000 2/23/2023 0.18% HONEYWELL INTERNATIONAL INC 438516BV7 Investment-grade corporate bonds 29,997,000 8/8/2022 0.17% HONEYWELL INTERNATIONAL INC 438516CD6	FISERV INC	337738AL2	Investment-grade corporate bonds	4,287,000	6/15/2021	0.03%
GLAXOSMITHKLINE CAPITAL PLC 377373AF2 Investment-grade corporate bonds 23,750,000 5/14/2021 0.14% GOLDMAN SACHS GROUP INC/THE 38141GWG5 Investment-grade corporate bonds 34,785,000 12/27/2020 0.21% GOLDMAN SACHS GROUP INC/THE 38141GWU5 Investment-grade corporate bonds 9,658,000 4/25/2021 0.06% GOLDMAN SACHS GROUP INC/THE 38141GWD2 Investment-grade corporate bonds 22,449,000 7/27/2021 0.14% GOLDMAN SACHS GROUP INC/THE 38141GWD2 Investment-grade corporate bonds 14,877,000 4/26/2022 0.09% GOLDMAN SACHS GROUP INC/THE 38141GWU2 Investment-grade corporate bonds 533,000 10/31/2022 0.00% GOLDMAN SACHS GROUP INC/THE 38141GWU4 Investment-grade corporate bonds 533,000 10/31/2022 0.00% GOLDMAN SACHS GROUP INC/THE 38141GWU4 Investment-grade corporate bonds 29,937,000 2/23/2023 0.18% HONEYWELL INTERNATIONAL INC 438516BV7 Investment-grade corporate bonds 17,500,000 8/19/2022 0.10% HONEYWELL INTERNATIONAL INC 438516CV6 </td <td>FLORIDA POWER & LIGHT CO</td> <td>341081GA9</td> <td>Investment-grade corporate bonds</td> <td>28,390,000</td> <td>7/28/2023</td> <td>0.17%</td>	FLORIDA POWER & LIGHT CO	341081GA9	Investment-grade corporate bonds	28,390,000	7/28/2023	0.17%
GOLDMAN SACHS GROUP INC/THE 38141GWG5 Investment-grade corporate bonds 34,785,000 12/27/2020 0.21% GOLDMAN SACHS GROUP INC/THE 38141GWD5 Investment-grade corporate bonds 9,658,000 4/25/2021 0.06% GOLDMAN SACHS GROUP INC/THE 38141GWD1 Investment-grade corporate bonds 22,449,000 7/27/2021 0.14% GOLDMAN SACHS GROUP INC/THE 38141GWD2 Investment-grade corporate bonds 14,877,000 4/26/2022 0.09% GOLDMAN SACHS GROUP INC/THE 38141GWD1 Investment-grade corporate bonds 533,000 10/31/2022 0.00% GOLDMAN SACHS GROUP INC/THE 38141GWU4 Investment-grade corporate bonds 29,937,000 2/23/2023 0.18% HONEYWELL INTERNATIONAL INC 438516DV7 Investment-grade corporate bonds 28,000,000 8/19/2022 0.17% HONEYWELL INTERNATIONAL INC 438516CD6 Investment-grade corporate bonds 17,500,000 8/19/2022 0.00% HONEYWELL INTERNATIONAL INC 438516CC8 Investment-grade corporate bonds 13,500,000 8/19/2022 0.08% HSBC HOLDINGS PLC 404280AZ2 Investment-grade corporate bonds 48,229,000 5/25/2021 0.29% HSBC HOLDINGS PLC 404280AY5 Investment-grade corporate bonds 9,090,000 5/25/2021 0.29% HUNTINGTON BANCSHARES INC/OH 446150AJ3 Investment-grade corporate bonds 32,030,000 3/14/2021 0.19%	GEORGIA-PACIFIC LLC	37331NAB7	Investment-grade corporate bonds	12,000,000	11/1/2020	0.07%
GOLDMAN SACHS GROUP INC/THE 38141GVU5 Investment-grade corporate bonds 9,658,000 4/25/2021 0.06% GOLDMAN SACHS GROUP INC/THE 38141GGO1 Investment-grade corporate bonds 22,449,000 7/27/2021 0.14% GOLDMAN SACHS GROUP INC/THE 38141GWD2 Investment-grade corporate bonds 14,877,000 4/26/2022 0.09% GOLDMAN SACHS GROUP INC/THE 38141GWU4 Investment-grade corporate bonds 533,000 10/31/2022 0.00% GOLDMAN SACHS GROUP INC/THE 38141GWU4 Investment-grade corporate bonds 29,937,000 2/23/2023 0.18% HONEYWELL INTERNATIONAL INC 438516BV7 Investment-grade corporate bonds 28,000,000 8/8/2022 0.17% HONEYWELL INTERNATIONAL INC 438516CD6 Investment-grade corporate bonds 17,500,000 8/19/2022 0.08% HONEYWELL INTERNATIONAL INC 438516CC8 Investment-grade corporate bonds 13,500,000 8/19/2022 0.08% HSBC HOLDINGS PLC 404280AY2 Investment-grade corporate bonds 48,229,000 5/25/2021 0.29% HUNTINGTON BANCSHARES INC/OH 446150AJ3	GLAXOSMITHKLINE CAPITAL PLC	377373AF2	Investment-grade corporate bonds	23,750,000	5/14/2021	0.14%
GOLDMAN SACHS GROUP INC/THE 38141GGO1 Investment-grade corporate bonds 22,449,000 7/27/2021 0.14% GOLDMAN SACHS GROUP INC/THE 38141GWD2 Investment-grade corporate bonds 14,877,000 4/26/2022 0.09% GOLDMAN SACHS GROUP INC/THE 38141GWU4 Investment-grade corporate bonds 533,000 10/31/2022 0.00% GOLDMAN SACHS GROUP INC/THE 38141GWU4 Investment-grade corporate bonds 29,937,000 2/23/2023 0.18% HONEYWELL INTERNATIONAL INC 438516BV7 Investment-grade corporate bonds 28,000,000 8/8/2022 0.17% HONEYWELL INTERNATIONAL INC 438516CD6 Investment-grade corporate bonds 17,500,000 8/19/2022 0.10% HONEYWELL INTERNATIONAL INC 438516CC8 Investment-grade corporate bonds 13,500,000 8/19/2022 0.08% HSBC HOLDINGS PLC 404280AZ2 Investment-grade corporate bonds 48,229,000 5/25/2021 0.29% HSBC HOLDINGS PLC 404280AY5 Investment-grade corporate bonds 9,090,000 5/25/2021 0.05% HUNTINGTON BANCSHARES INC/OH 446150AJ3 Investment-grade corporate bonds 32,030,000 3/14/2021 0.19%	GOLDMAN SACHS GROUP INC/THE	38141GWG5	Investment-grade corporate bonds	34,785,000	12/27/2020	0.21%
GOLDMAN SACHS GROUP INC/THE 38141GWD2 Investment-grade corporate bonds 14,877,000 4/26/2022 0.09% GOLDMAN SACHS GROUP INC/THE 38148YAB4 Investment-grade corporate bonds 533,000 10/31/2022 0.00% GOLDMAN SACHS GROUP INC/THE 38141GWU4 Investment-grade corporate bonds 29,937,000 2/23/2023 0.18% HONEYWELL INTERNATIONAL INC 438516BV7 Investment-grade corporate bonds 28,000,000 8/8/2022 0.17% HONEYWELL INTERNATIONAL INC 438516CD6 Investment-grade corporate bonds 17,500,000 8/19/2022 0.10% HONEYWELL INTERNATIONAL INC 438516CC8 Investment-grade corporate bonds 13,500,000 8/19/2022 0.08% HSBC HOLDINGS PLC 404280AZ2 Investment-grade corporate bonds 48,229,000 5/25/2021 0.29% HUNTINGTON BANCSHARES INC/OH 446150AG9 Investment-grade corporate bonds 25,937,000 12/15/2020 0.16% HUNTINGTON BANCSHARES INC/OH 446150AJ3 Investment-grade corporate bonds 32,030,000 3/14/2021 0.19%	GOLDMAN SACHS GROUP INC/THE	38141GVU5	Investment-grade corporate bonds	9,658,000	4/25/2021	0.06%
GOLDMAN SACHS GROUP INC/THE 38148YAB4 Investment-grade corporate bonds 533,000 10/31/2022 0.00% GOLDMAN SACHS GROUP INC/THE 38141GWU4 Investment-grade corporate bonds 29,937,000 2/23/2023 0.18% HONEYWELL INTERNATIONAL INC 438516BV7 Investment-grade corporate bonds 17,500,000 8/8/2022 0.17% HONEYWELL INTERNATIONAL INC 438516CD6 Investment-grade corporate bonds 17,500,000 8/19/2022 0.10% HONEYWELL INTERNATIONAL INC 438516CC8 Investment-grade corporate bonds 13,500,000 8/19/2022 0.08% HSBC HOLDINGS PLC 404280AZ2 Investment-grade corporate bonds 48,229,000 5/25/2021 0.29% HSBC HOLDINGS PLC 404280AY5 Investment-grade corporate bonds 9,090,000 5/25/2021 0.05% HUNTINGTON BANCSHARES INC/OH 446150AG9 Investment-grade corporate bonds 25,937,000 12/15/2020 0.16% HUNTINGTON BANCSHARES INC/OH 446150AJ3 Investment-grade corporate bonds 32,030,000 3/14/2021 0.19%	GOLDMAN SACHS GROUP INC/THE	38141GGQ1	Investment-grade corporate bonds	22,449,000	7/27/2021	0.14%
GOLDMAN SACHS GROUP INC/THE 38141GWU4 Investment-grade corporate bonds 29,937,000 2/23/2023 0.18% HONEYWELL INTERNATIONAL INC 438516BV7 Investment-grade corporate bonds 28,000,000 8/8/2022 0.17% HONEYWELL INTERNATIONAL INC 438516CD6 Investment-grade corporate bonds 17,500,000 8/19/2022 0.10% HONEYWELL INTERNATIONAL INC 438516CC8 Investment-grade corporate bonds 13,500,000 8/19/2022 0.08% HSBC HOLDINGS PLC 404280AZ2 Investment-grade corporate bonds 48,229,000 5/25/2021 0.29% HSBC HOLDINGS PLC 404280AY5 Investment-grade corporate bonds 9,090,000 5/25/2021 0.05% HUNTINGTON BANCSHARES INC/OH 446150AG9 Investment-grade corporate bonds 25,937,000 12/15/2020 0.16% HUNTINGTON BANCSHARES INC/OH 446150AJ3 Investment-grade corporate bonds 32,030,000 3/14/2021 0.19%	GOLDMAN SACHS GROUP INC/THE	38141GWD2	Investment-grade corporate bonds	14,877,000	4/26/2022	0.09%
HONEYWELL INTERNATIONAL INC 438516BV7 Investment-grade corporate bonds 28,000,000 8/8/2022 0.17% HONEYWELL INTERNATIONAL INC 438516CD6 Investment-grade corporate bonds 17,500,000 8/19/2022 0.10% HONEYWELL INTERNATIONAL INC 438516CC8 Investment-grade corporate bonds 13,500,000 8/19/2022 0.08% HSBC HOLDINGS PLC 404280AZ2 Investment-grade corporate bonds 48,229,000 5/25/2021 0.29% HSBC HOLDINGS PLC 404280AY5 Investment-grade corporate bonds 9,090,000 5/25/2021 0.05% HUNTINGTON BANCSHARES INC/OH 446150AG9 Investment-grade corporate bonds 25,937,000 12/15/2020 0.16% HUNTINGTON BANCSHARES INC/OH 446150AJ3 Investment-grade corporate bonds 32,030,000 3/14/2021 0.19%	GOLDMAN SACHS GROUP INC/THE	38148YAB4	Investment-grade corporate bonds	533,000	10/31/2022	0.00%
HONEYWELL INTERNATIONAL INC 438516CD6 Investment-grade corporate bonds 17,500,000 8/19/2022 0.10% HONEYWELL INTERNATIONAL INC 438516CC8 Investment-grade corporate bonds 13,500,000 8/19/2022 0.08% HSBC HOLDINGS PLC 404280AZ2 Investment-grade corporate bonds 48,229,000 5/25/2021 0.29% HSBC HOLDINGS PLC 404280AY5 Investment-grade corporate bonds 9,090,000 5/25/2021 0.05% HUNTINGTON BANCSHARES INC/OH 446150AG9 Investment-grade corporate bonds 25,937,000 12/15/2020 0.16% HUNTINGTON BANCSHARES INC/OH 446150AJ3 Investment-grade corporate bonds 32,030,000 3/14/2021 0.19%	GOLDMAN SACHS GROUP INC/THE	38141GWU4	Investment-grade corporate bonds	29,937,000	2/23/2023	0.18%
HONEYWELL INTERNATIONAL INC 438516CC8 Investment-grade corporate bonds 13,500,000 8/19/2022 0.08% HSBC HOLDINGS PLC 404280AZ2 Investment-grade corporate bonds 48,229,000 5/25/2021 0.29% HSBC HOLDINGS PLC 404280AY5 Investment-grade corporate bonds 9,090,000 5/25/2021 0.05% HUNTINGTON BANCSHARES INC/OH 446150AG9 Investment-grade corporate bonds 25,937,000 12/15/2020 0.16% HUNTINGTON BANCSHARES INC/OH 446150AJ3 Investment-grade corporate bonds 32,030,000 3/14/2021 0.19%	HONEYWELL INTERNATIONAL INC	438516BV7	Investment-grade corporate bonds	28,000,000	8/8/2022	0.17%
HSBC HOLDINGS PLC 404280AZ2 Investment-grade corporate bonds 48,229,000 5/25/2021 0.29% HSBC HOLDINGS PLC 404280AY5 Investment-grade corporate bonds 9,090,000 5/25/2021 0.05% HUNTINGTON BANCSHARES INC/OH 446150AG9 Investment-grade corporate bonds 25,937,000 12/15/2020 0.16% HUNTINGTON BANCSHARES INC/OH 446150AJ3 Investment-grade corporate bonds 32,030,000 3/14/2021 0.19%	HONEYWELL INTERNATIONAL INC	438516CD6	Investment-grade corporate bonds	17,500,000	8/19/2022	0.10%
HSBC HOLDINGS PLC 404280AY5 Investment-grade corporate bonds 9,090,000 5/25/2021 0.05% HUNTINGTON BANCSHARES INC/OH 446150AG9 Investment-grade corporate bonds 25,937,000 12/15/2020 0.16% HUNTINGTON BANCSHARES INC/OH 446150AJ3 Investment-grade corporate bonds 32,030,000 3/14/2021 0.19%	HONEYWELL INTERNATIONAL INC	438516CC8	Investment-grade corporate bonds	13,500,000	8/19/2022	0.08%
HUNTINGTON BANCSHARES INC/OH 446150AG9 Investment-grade corporate bonds 25,937,000 12/15/2020 0.16% HUNTINGTON BANCSHARES INC/OH 446150AJ3 Investment-grade corporate bonds 32,030,000 3/14/2021 0.19%	HSBC HOLDINGS PLC	404280AZ2	Investment-grade corporate bonds	48,229,000	5/25/2021	0.29%
HUNTINGTON BANCSHARES INC/OH 446150AJ3 Investment-grade corporate bonds 32,030,000 3/14/2021 0.19%	HSBC HOLDINGS PLC	404280AY5	Investment-grade corporate bonds	9,090,000	5/25/2021	0.05%
	HUNTINGTON BANCSHARES INC/OH	446150AG9	Investment-grade corporate bonds	25,937,000	12/15/2020	0.16%
HUNTINGTON NATIONAL BANK/THE 44644AAG2 Investment-grade corporate bonds 3,870,000 2/5/2021 0.02%	HUNTINGTON BANCSHARES INC/OH	446150AJ3	Investment-grade corporate bonds	32,030,000	3/14/2021	0.19%
	HUNTINGTON NATIONAL BANK/THE	44644AAG2	Investment-grade corporate bonds	3,870,000	2/5/2021	0.02%



Security Detail		and the second s	Daireoireal		Donoontof
Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
IBM CREDIT LLC	44932HAE3	Investment-grade corporate bonds	44,902,000	1/20/2021	0.27%
ING BANK NV	449786BF8	Investment-grade corporate bonds	31,679,000	8/15/2021	0.19%
ING GROEP NV	456837AG8	Investment-grade corporate bonds	1,237,000	3/29/2022	0.01%
ING GROEP NV	456837AJ2	Investment-grade corporate bonds	30,193,000	3/29/2022	0.18%
ING GROEP NV	456837AL7	Investment-grade corporate bonds	15,775,000	10/2/2023	0.09%
INTERCONTINENTAL EXCHANGE INC	45866FAR5	Investment-grade corporate bonds	65,500,000	6/15/2023	0.39%
INTERNATIONAL BUSINESS MACHINES CORP	459200KD2	Investment-grade corporate bonds	46,700,000	5/13/2021	0.28%
INTERNATIONAL FLAVORS & FRAGRANCES INC	459506AJ0	Investment-grade corporate bonds	23,960,000	9/25/2020	0.14%
INTERPUBLIC GROUP OF COS INC/THE	460690BM1	Investment-grade corporate bonds	19,578,000	10/1/2020	0.12%
INTERPUBLIC GROUP OF COS INC/THE	460690BN9	Investment-grade corporate bonds	1,730,000	10/1/2021	0.01%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LTD3	Investment-grade corporate bonds	23,300,000	10/15/2020	0.14%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LTA9	Investment-grade corporate bonds	47,303,000	6/11/2021	0.28%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LSX0	Investment-grade corporate bonds	33,784,000	6/27/2022	0.20%
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LTN1	Investment-grade corporate bonds	46,750,000	1/6/2023	0.28%
JPMORGAN CHASE & CO	46625HHU7	Investment-grade corporate bonds	28,300,000	10/15/2020	0.17%
JPMORGAN CHASE & CO	46625HNY2	Investment-grade corporate bonds	16,152,000	10/29/2020	0.10%
JPMORGAN CHASE & CO	46625HQK9	Investment-grade corporate bonds	25,327,000	3/1/2021	0.15%
JPMORGAN CHASE & CO	46647PAT3	Investment-grade corporate bonds	35,518,000	6/18/2022	0.21%
JPMORGAN CHASE & CO	46625HJE1	Investment-grade corporate bonds	9,195,000	9/23/2022	0.06%
JPMORGAN CHASE & CO	48128BAC5	Investment-grade corporate bonds	13,000,000	1/15/2023	0.08%
JPMORGAN CHASE & CO	46647PAE6	Investment-grade corporate bonds	11,870,000	4/25/2023	0.07%
JPMORGAN CHASE & CO	46647PAD8	Investment-grade corporate bonds	8,791,000	4/25/2023	0.05%
JPMORGAN CHASE & CO	46625HRW2	Investment-grade corporate bonds	34,245,000	10/24/2023	0.21%
KEURIG DR PEPPER INC	49271VAE0	Investment-grade corporate bonds	56,815,000	5/25/2021	0.34%
KEYBANK NA/CLEVELAND OH	49327M2R4	Investment-grade corporate bonds	9,905,000	11/22/2021	0.06%
KEYBANK NA/CLEVELAND OH	49327M2Y9	Investment-grade corporate bonds	40,000,000	2/1/2022	0.24%
KEYCORP	49326EEF6	Investment-grade corporate bonds	46,466,000	9/15/2020	0.28%
KINDER MORGAN ENERGY PARTNERS LP	494550BE5	Investment-grade corporate bonds	6,661,000	9/15/2020	0.04%
KINDER MORGAN ENERGY PARTNERS LP	494550BT2	Investment-grade corporate bonds	16,469,000	3/1/2021	0.10%
KINDER MORGAN ENERGY PARTNERS LP	494550BC9	Investment-grade corporate bonds	10,210,000	3/1/2021	0.06%
KINDER MORGAN INC	28336LBV0	Investment-grade corporate bonds	1,400,000	9/15/2020	0.01%
KINDER MORGAN INC	49456BAA9	Investment-grade corporate bonds	3,435,000	2/15/2021	0.02%
L3HARRIS TECHNOLOGIES INC	502431AH2	Investment-grade corporate bonds	21,000,000	2/15/2021	0.13%
L3HARRIS TECHNOLOGIES INC	502431AG4	Investment-grade corporate bonds	64,900,000	3/10/2023	0.39%
LLOYDS BANK PLC	53947NAA2	Investment-grade corporate bonds	3,488,000	9/14/2020	0.02%
LLOYDS BANK PLC	53944VAQ2	Investment-grade corporate bonds	65,400,000	5/7/2021	0.39%
LLOYDS BANKING GROUP PLC	53944YAG8	Investment-grade corporate bonds	38,410,000	6/21/2021	0.23%
LLOYDS BANKING GROUP PLC	53944YAK9	Investment-grade corporate bonds	6,184,000	3/17/2023	0.04%
LLOYDS BANKING GROUP PLC	53944YAM5	Investment-grade corporate bonds	44,200,000	6/15/2023	0.26%
MACQUARIE BANK LTD	55608XAA5	Investment-grade corporate bonds	7,667,000	4/7/2021	0.05%
MACQUARIE BANK LTD	55608PBD5	Investment-grade corporate bonds	33,250,000	11/24/2021	0.20%



Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
MACQUARIE GROUP LTD	55608JAE8	Investment-grade corporate bonds	5,459,000	1/14/2021	0.03%
MANUFACTURERS & TRADERS TRUST CO	55279HAS9	Investment-grade corporate bonds	63,120,000	1/25/2021	0.37%
MANUFACTURERS & TRADERS TRUST CO	564759QB7	Investment-grade corporate bonds	27,260,000	12/1/2021	0.16%
MARRIOTT INTERNATIONAL INC/MD	571900BA6	Investment-grade corporate bonds	18,205,000	3/8/2021	0.11%
MARSH & MCLENNAN COS INC	571748BE1	Investment-grade corporate bonds	4,300,000	12/29/2020	0.03%
MASSMUTUAL GLOBAL FUNDING II	57629WCK4	Investment-grade corporate bonds	18,600,000	7/1/2022	0.11%
MCDONALD'S CORP	58013MEX8	Investment-grade corporate bonds	24,806,000	12/9/2020	0.15%
MCDONALD'S CORP	58013MFG4	Investment-grade corporate bonds	53,080,000	10/28/2021	0.32%
MET TOWER GLOBAL FUNDING	58989V2A1	Investment-grade corporate bonds	23,000,000	7/13/2022	0.14%
MET TOWER GLOBAL FUNDING	58989VAA2	Investment-grade corporate bonds	13,300,000	1/17/2023	0.08%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCQ0	Investment-grade corporate bonds	23,147,000	9/7/2020	0.14%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GBR9	Investment-grade corporate bonds	26,000,000	12/3/2020	0.15%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCM9	Investment-grade corporate bonds	11,500,000	1/8/2021	0.07%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCY3	Investment-grade corporate bonds	19,550,000	5/28/2021	0.12%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GDB2	Investment-grade corporate bonds	18,500,000	6/17/2022	0.11%
METROPOLITAN LIFE GLOBAL FUNDING I	59217GEF2	Investment-grade corporate bonds	31,350,000	1/13/2023	0.19%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AB0	Investment-grade corporate bonds	4,588,000	3/1/2021	0.03%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AX2	Investment-grade corporate bonds	45,366,000	7/26/2021	0.27%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AF1	Investment-grade corporate bonds	53,980,000	9/13/2021	0.32%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AK0	Investment-grade corporate bonds	23,818,000	2/22/2022	0.14%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AQ7	Investment-grade corporate bonds	20,138,000	7/25/2022	0.12%
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AS3	Investment-grade corporate bonds	6,300,000	3/2/2023	0.04%
MITSUBISHI UFJ TRUST & BANKING CORP	60682VAD2	Investment-grade corporate bonds	4,000,000	10/19/2020	0.02%
MIZUHO FINANCIAL GROUP INC	60687YAC3	Investment-grade corporate bonds	14,050,000	4/12/2021	0.08%
MIZUHO FINANCIAL GROUP INC	60687YAF6	Investment-grade corporate bonds	60,305,000	9/13/2021	0.36%
MIZUHO FINANCIAL GROUP INC	60687YAJ8	Investment-grade corporate bonds	45,569,000	2/28/2022	0.27%
MIZUHO FINANCIAL GROUP INC	60687YAN9	Investment-grade corporate bonds	42,035,000	9/11/2022	0.25%
MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV	60920LAC8	Investment-grade corporate bonds	26,318,000	10/28/2021	0.16%
MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV	60920LAE4	Investment-grade corporate bonds	6,790,000	9/19/2022	0.04%
MONDELEZ INTERNATIONAL INC	609207AV7	Investment-grade corporate bonds	25,500,000	7/1/2022	0.15%
MONDELEZ INTERNATIONAL INC	609207AS4	Investment-grade corporate bonds	5,325,000	4/13/2023	0.03%
MORGAN STANLEY	61746BEB8	Investment-grade corporate bonds	27,462,000	4/21/2021	0.16%
MORGAN STANLEY	61746BEE2	Investment-grade corporate bonds	56,643,000	1/20/2022	0.34%
MORGAN STANLEY	61744YAJ7	Investment-grade corporate bonds	18,363,000	7/22/2022	0.11%
MORGAN STANLEY	6174468K8	Investment-grade corporate bonds	29,940,000	1/20/2023	0.18%
MYLAN NV	62854AAM6	Investment-grade corporate bonds	55,947,000	6/15/2021	0.34%
NATIONAL AUSTRALIA BANK LTD	6325C0DT5	Investment-grade corporate bonds	27,900,000	1/12/2021	0.17%
NATIONAL AUSTRALIA BANK LTD	6325C0DV0	Investment-grade corporate bonds	28,200,000	9/20/2021	0.17%
NATIONAL AUSTRALIA BANK LTD	6325C0DW8	Investment-grade corporate bonds	27,500,000	11/4/2021	0.16%
NATIONAL AUSTRALIA BANK LTD	63254WAA8	Investment-grade corporate bonds	36,650,000	12/13/2022	0.22%
WITHOUTE TOOTH VEIT DINN ETD					



Security Detail					D
Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
NATIONAL BANK OF CANADA	63307CAH4	Investment-grade corporate bonds	6,250,000	3/21/2021	0.04%
NATIONAL BANK OF CANADA	63307A2L8	Investment-grade corporate bonds	48,000,000	8/15/2023	0.29%
NATIONWIDE BUILDING SOCIETY	63861VAD9	Investment-grade corporate bonds	20,119,000	4/26/2023	0.12%
NATWEST GROUP PLC	780097BF7	Investment-grade corporate bonds	54,339,000	5/15/2023	0.32%
NEW YORK LIFE GLOBAL FUNDING	64952WCZ4	Investment-grade corporate bonds	12,000,000	8/6/2021	0.07%
NEW YORK LIFE GLOBAL FUNDING	64952WDK6	Investment-grade corporate bonds	42,000,000	1/21/2022	0.25%
NEW YORK LIFE GLOBAL FUNDING	64952WCR2	Investment-grade corporate bonds	47,550,000	6/10/2022	0.28%
NEW YORK LIFE GLOBAL FUNDING	64952WDM2	Investment-grade corporate bonds	56,750,000	1/10/2023	0.34%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339KAQ3	Investment-grade corporate bonds	38,128,000	9/1/2020	0.23%
NEXTERA ENERGY CAPITAL HOLDINGS INC	65339KBE9	Investment-grade corporate bonds	22,600,000	9/28/2020	0.13%
NISSAN MOTOR ACCEPTANCE CORP	654740BC2	Investment-grade corporate bonds	11,900,000	9/28/2020	0.07%
NORDEA BANK ABP	65557FAA4	Investment-grade corporate bonds	28,500,000	5/13/2021	0.17%
NORDEA BANK ABP	65557CAT0	Investment-grade corporate bonds	8,353,000	5/27/2021	0.05%
NORDEA BANK ABP	65557CBE2	Investment-grade corporate bonds	10,000,000	6/9/2023	0.06%
NUTRIEN LTD	67077MAV0	Investment-grade corporate bonds	15,600,000	5/13/2023	0.10%
NV ENERGY INC	67073YAA4	Investment-grade corporate bonds	20,522,000	11/15/2020	0.12%
OTIS WORLDWIDE CORP	68902VAC1	Investment-grade corporate bonds	36,885,000	4/5/2023	0.22%
PACIFIC GAS & ELECTRIC CO	694308JE8	Investment-grade corporate bonds	29,360,000	6/16/2022	0.17%
PACIFIC GAS & ELECTRIC CO	694308JD0	Investment-grade corporate bonds	33,000,000	6/16/2022	0.20%
PHILLIPS 66	718546AS3	Investment-grade corporate bonds	8,500,000	2/26/2021	0.05%
PNC BANK NA	69353RFQ6	Investment-grade corporate bonds	50,520,000	7/22/2022	0.30%
PNC BANK NA	69353RFR4	Investment-grade corporate bonds	48,700,000	12/9/2022	0.29%
PNC BANK NA	69353RFU7	Investment-grade corporate bonds	46,065,000	2/24/2023	0.27%
PPL WEM LTD / WESTERN POWER DISTRIBUTION PLC	69353UAA9	Investment-grade corporate bonds	2,976,000	5/1/2021	0.02%
PROGRESS ENERGY INC	743263AR6	Investment-grade corporate bonds	5,000,000	1/15/2021	0.03%
PUBLIC SERVICE ENTERPRISE GROUP INC	744573AK2	Investment-grade corporate bonds	32,058,000	11/15/2021	0.19%
RABOBANK NEDERLAND NV NY	21688AAP7	Investment-grade corporate bonds	25,370,000	4/26/2021	0.15%
RABOBANK NEDERLAND NV NY	21688AAK8	Investment-grade corporate bonds	29,100,000	1/10/2022	0.17%
REGIONS BANK/BIRMINGHAM AL	759187CC9	Investment-grade corporate bonds	35,385,000	4/1/2021	0.21%
REGIONS FINANCIAL CORP	7591EPAM2	Investment-grade corporate bonds	27,564,000	8/14/2022	0.17%
ROYAL BANK OF CANADA	78013XX29	Investment-grade corporate bonds	20,000,000	1/25/2021	0.12%
ROYAL BANK OF CANADA	78013XKH0	Investment-grade corporate bonds	35,750,000	4/30/2021	0.21%
ROYAL BANK OF CANADA	78013X6E3	Investment-grade corporate bonds	18,200,000	4/29/2022	0.11%
ROYAL BANK OF CANADA	78015K7F5	Investment-grade corporate bonds	27,800,000	8/5/2022	0.16%
ROYAL BANK OF CANADA	78015K7E8	Investment-grade corporate bonds	42,500,000	1/17/2023	0.25%
SANTANDER UK GROUP HOLDINGS PLC	80281LAC9	Investment-grade corporate bonds	45,789,000	10/16/2020	0.27%
SANTANDER UK GROUP HOLDINGS PLC	80281LAE5	Investment-grade corporate bonds	4,350,000	8/5/2021	0.03%
SANTANDER UK PLC	80283LAQ6	Investment-grade corporate bonds	18,328,000	11/3/2020	0.11%
SANTANDER UK PLC	80283LAU7	Investment-grade corporate bonds	64,370,000	6/1/2021	0.38%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	82620KAQ6	Investment-grade corporate bonds	37,850,000	3/16/2022	0.23%
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAH1	Investment-grade corporate bonds	52,250,000	5/17/2021	0.23%
SKAINDIINAVISKA EINSKILDA DAINKEIN AD	83U3TGAHT	investment-grade corporate bolids	32,250,000	5/17/2021	0.31%



SANDINAMESA ENSILLDA BANKEN AB \$305 (CA7 Investment-grade corporate bonds \$5,000,000 \$7/17/2021 0.218	Issuer Name	Cusip	Security Type	Principal	Maturity Date ¹	Percent of
SKANDIAN/SKA FLOKEL DR ARMETN AFE S005-GAR Investment grades comporate bonds 24,000 09 /1,002 01 0.18			3 3.	Amount		Portfolio
SKANDRAWISKA FUNCTION DAMKETS AND DAMKETS AND DAMKETS AND SALE AND						
SKANDRAWSKA FUNCTION ANALYTIE STANDRAWS SIDIE FUNCTION SIDIE FUNCTION STANDRAWS SIDIE FUNCTION						
SUMPTION MITSUL FINANCIAL CROUP INC 8866/MAP Investment-grade corporate bonds \$2,21,000 10/19/2021 0.31% SUMPTION MITSUL FINANCIAL CROUP INC 8866/MAP Investment-grade corporate bonds \$2,71,000 7/19/202 0.05% SUMPTION MITSUL FINANCIAL CROUP INC 8866/MAP Investment-grade corporate bonds 10,614,000 7/19/202 0.05% SUMPTION MITSUL FINANCIAL CROUP INC 8866/MAP Investment-grade corporate bonds 10,614,000 7/19/202 0.05% SUMPTION MITSUL FINANCIAL CROUP INC 8866/MAP Investment-grade corporate bonds 3,000,000 9/8/2020 0.05% SUMPTION MITSUL FINANCIAL CROUP INC 8866/MAP Investment-grade corporate bonds 3,000,000 5/42/2021 0.33% SUMPTION MITSUL FINANCIAL CROUP INC 8866/MAP Investment-grade corporate bonds 3,000,000 5/42/2021 0.33% SUMPTION MITSUL FINANCIAL CROUP INC 8866/MAP Investment-grade corporate bonds 9,000,000 3/42/2022 0.05% SWEDBANK AB 870/2049 870						
SUMPTION DITTSULFRANCIAL GROUP INC 8855/AMAFS Investment grade corporate bonds 25,49,000 1,11/2022 0.185 SUMPTION DITTSULFRANCIAL GROUP INC 8855/AMAFS Investment grade corporate bonds 15,000,000 7/12/2020 0.095 SVERSCA HANDELSBANKEN AB 886/06RAS1 Investment-grade corporate bonds 15,000,000 3/30/2021 0.195 SVERSCA HANDELSBANKEN AB 886/06RAS1 Investment-grade corporate bonds 23,000,000 3/30/2021 0.195 SVERSCA HANDELSBANKEN AB 886/06RAS1 Investment-grade corporate bonds 5,342,000 6,702/2021 0.395 SVERSCA HANDELSBANKEN AB 870/20PA 10 Investment-grade corporate bonds 17,000,000 6,702/2021 0.395 SVERSCA HANDELSBANKEN AB 870/20PA 10 Investment-grade corporate bonds 17,000,000 6,702/2021 0.195 SVERDBANK AB 870/20PA 10 Investment-grade corporate bonds 17,000,000 6,702/2022 0.125 TO AMERITERAD HOLDING COOP 873/20X Investment-grade corporate bonds 17,000,000 6,72/2022 0.125 TO AMERITERAD HOLDING COOP 873/20X Investment-grade corporate bonds 17,000,000 6,72/2022 0.125 TO AMERITERAD HOLDING COOP 873/20X Investment-grade corporate bonds 17,000,000 6,72/2022 0.125 TO AMERITERAD HOLDING COOP 873/20X Investment-grade corporate bonds 17,000,000 11/4/2021 0.095 TO AMERITERAD HOLDING COOP 873/20X Investment-grade corporate bonds 5,565,000 17/5/2021 0.095 TO AMERITERAD HOLDING COOP 873/20X Investment-grade corporate bonds 5,565,000 17/5/2021 0.095 TO AMERITERAD HOLDING COOP 873/20X Investment-grade corporate bonds 5,565,000 17/5/2021 0.095 TO AMERITERAD HOLDING COOP 873/20X Investment-grade corporate bonds 5,565,000 17/5/2021 0.095 TO AMERITERAD HOLDING COOP 873/20X Investment-grade corporate bonds 5,665,000 17/5/2021 0.095 TO AMERITERAD HOLDING COOP 873/20X Investment-grade corporate bonds 5,665,000 17/5/2021 0.095 TO AMERITERAD HOLDING COOP 873/20X Investment-grade corporate bonds 5,665,000 17/5/2021						
SIMMITION MTSUI FRANCIAL GROUP INC SPERICA FABRUELISBANCER AB 8860BAST Investment-grade comporate bonds 16,000,000 7/12/2022 0.095 SVENCKA FABRUELISBANCER AB 8660BAST Investment-grade comporate bonds 12,000,000 3/20/2021 0.145 SVENCKA FABRUELISBANCER AB 8660BAST Investment-grade comporate bonds 52,24,000 57/47/2021 0.235 SVENCKA FABRUELISBANCER AB 8660BAST Investment-grade comporate bonds 52,24,000 67/47/2021 0.235 SVENCKA FABRUELISBANCER AB 8660BAST Investment-grade comporate bonds 71,000 67/47/2021 0.155 SVEDEARIK AB 8702DPAS Investment-grade comporate bonds 71,000 67/47/2021 0.055 SVEDEARIK AB 8702DPAS Investment-grade comporate bonds 70,000 67/47/2021 0.055 SVEDEARIK AB 8702DPAS Investment-grade comporate bonds 70,000 71/47/2021 0.045 SVEDEARIK AB 8702DPAS Investment-grade comporate bonds 70,000 71/47/2021 0.045 SVEDEARIK AB 8702DPAS 10,000 87/47/2021 0.055 TO AVERTIFADE HOLDING COPP 87/23/47/33 Investment-grade comporate bonds 70,000 71/47/2021 0.055 TO AVERTIFADE HOLDING COPP 87/23/47/33 Investment-grade comporate bonds 70,000 71/47/2021 0.055 TORONTO-DOWNIND BANK/THE 8911402BW Investment-grade comporate bonds 5,000 700 71/47/2021 0.055 TORONTO-DOWNIND BANK/THE 8911402BW Investment-grade comporate bonds 8,000 71/47/2021 0.055 TORONTO-DOWNIND BANK/THE 8911402BW Investment-grade comporate bonds 8,000 71/47/2021 0.055 TORONTO-DOWNIND BANK/THE 8911402BW Investment-grade comporate bonds 8,000 71/47/2021 0.055 TORONTO-DOWNIND BANK/THE 8911402BW Investment-grade comporate bonds 8,000 71/47/2021 0.055 TORONTO-DOWNIND BANK/THE 8911402BW Investment-grade comporate bonds 7,000 7/47/2021 0.055 TORONTO-DOWNIND BANK/THE 8911402BW Investment-grade comporate bonds 7,000 7/47/2021 0.055 TORONTO-DOWNIND BANK/THE 8911402BW Investment-grade comporate bonds						
SVENISKA HANDELSBANKEN AB 8696BAS1 Investment grade corporate bonds 15,000,000 9/8/2000 0.0185						
SVENSKA HANDELSBANKEN AB S6960BAL6 Investment-grade corporate bonds 23,400,000 57,247,0021 0.185 SVENSKA HANDELSBANKEN AB S6960BAL6 Investment-grade corporate bonds 53,242,000 57,247,0021 0.235 SVENSKA HANDELSBANKEN AB S6960BAL6 Investment-grade corporate bonds 53,242,000 57,247,0021 0.035 SVEDBANK AB S7020PAL6 Investment-grade corporate bonds 17,000,000 67,070,003 0.1185 SVEDBANK AB S7020PAL6 Investment-grade corporate bonds 19,500,000 37,147,0022 0.065 SVEDBANK AB S7020PAL6 Investment-grade corporate bonds 19,500,000 37,147,0021 0.025 SVEDBANK AB S7020PAL6 Investment-grade corporate bonds 19,500,000 11,117,0021 0.025 SVEDBANK AB Investment-grade corporate bonds 19,500,000 37,177,0021 0.035 SVEDBANK AB Investment-grade corporate bonds 19,500,000 37,177,0021 0.035 SVEDBANK AB SVEDBANK AB Investment-grade corporate bonds 19,500,000 37,177,0021 0.035 SVEDBANK AB SVEDBANK AB SVEDBANK AB Investment-grade corporate bonds 19,500,000 37,177,0021 0.035 SVEDBANK AB SVEDBANK AB Investment-grade corporate bonds 19,500,000 37,177,0021 0.135 SVEDBANK AB SVEDBANK AB Investment-grade corporate bonds 19,500,000 67,177,0021 0.135 SVEDBANK AB SVEDBANK AB Investment-grade corporate bonds 19,500,000 67,177,0021 0.035 SVEDBANK AB SVEDBANK AB Investment-grade corporate bonds 19,500,000 17,777,0021 0.035 SVEDBANK AB SVEDBANK AB Investment-grade corporate bonds 19,500,000 17,777,0021 0.035 SVEDBANK AB SVEDBANK AB SVEDBANK AB Investment-grade corporate bonds 19,500,000 17,777,0021 0.135 SVEDBANK AB SVE			,			
SVERNSK HANDELSBANKEN AB 8699 LAFO Investment-grade corporate bonds \$3,242,000 \$7,247,002 0.328 SVENDSK HANDELSBANKEN AB 8699 LAFO Investment-grade corporate bonds 9,300,000 37,147,002 0.058 SWEDBANK AB 8700PAX3 Investment-grade corporate bonds 9,300,000 37,147,002 0.058 SWEDBANK AB 8700PAX3 Investment-grade corporate bonds 19,500,000 67,7203 0.128 SWEDBANK AB 8700PAX3 Investment-grade corporate bonds 70,000,000 67,7203 0.128 TIME WARNER CABLE LLC 88732,MX6 Investment-grade corporate bonds 5,585,000 2,715/2021 0.038 TIMEONTO-DONINION BANK/THE 891140,000 Investment-grade corporate bonds 5,000,000 1/725/2021 0.038 TORONTO-DONINION BANK/THE 891140,000 Investment-grade corporate bonds 5,000,000 4/77,2021 0.138 TORONTO-DONINION BANK/THE 891140,000 Investment-grade corporate bonds 1,001,000 4/77,2021 0.138 TORONTO-DONINION BANK/THE 891140,000 Investment-grade corporate bonds 1						
SVENISKA HANDELSBANKEN AB 8695HAF0 Investment-grade corporate bonds 1,000,000 6/30/2023 0.108 SWEDBANK AB 8700/PAK3 Investment-grade corporate bonds 9,300,000 3/14/2027 0.608 SWEDBANK AB 8700/PAK3 Investment-grade corporate bonds 19,500,000 6/72/2023 0.128 TO AMERITRADE HOLDING CORP 8730/PAK3 Investment-grade corporate bonds 70,400,000 11/1/2021 0.428 TORONTO-DOMINION BANK/THE 891140/BW7 Investment-grade corporate bonds 9,605,000 2/15/2021 0.038 TORONTO-DOMINION BANK/THE 891140/BW7 Investment-grade corporate bonds 5,000,000 4/7/2021 0.138 TORONTO-DOMINION BANK/THE 891140/BW7 Investment-grade corporate bonds 5,000,000 4/7/2021 0.138 TORONTO-DOMINION BANK/THE 891140/BW7 Investment-grade corporate bonds 3,000,000 4/7/2021 0.138 TORONTO-DOMINION BANK/THE 891140/DX1 Investment-grade corporate bonds 3,000,000 7/11/2021 0.238 TORONTO-DOMINION BANK/THE 891140/DX1 Investment-grade corporate bonds			'			
SWEDBANK AB 87020PA/6 Investment-grade corporate bonds 9,30,000 3/14/2022 0.685 SWEDBANK AB 87020PAK3 Investment-grade corporate bonds 19,50,000 6/2/2023 0.128 SWEDBANK AB 87020PAK3 Investment-grade corporate bonds 19,50,000 6/2/2023 0.128 TIA DAMERITRADE HOLDING CORP 88732/AVA Investment-grade corporate bonds 5,585,000 2/15/2021 0.038 TIA WARNER CABLE LLC 891140BWI Investment-grade corporate bonds 5,585,000 2/15/2021 0.038 TORONTO-DOMINION BANK/THE 891140BWI Investment-grade corporate bonds 5,000,000 4/77/2021 0.138 TORONTO-DOMINION BANK/THE 891140CBJ Investment-grade corporate bonds 2,000,000 4/77/2021 0.138 TORONTO-DOMINION BANK/THE 891140CBJ Investment-grade corporate bonds 1,001,000 7/13/2021 0.138 TORONTO-DOMINION BANK/THE 891140BWI Investment-grade corporate bonds 1,001,000 7/13/2021 0.138 TORONTO-DOMINION BANK/THE 891140BWI Investment-grade corporate bonds 3,000,						
SWEDBANK AB 87020PAK3 Investment-grade corporate bonds 19,500,000 6/7/2023 0.128 TO AMERITRADE HOLDING CORP 87236/KG3 Investment-grade corporate bonds 70,400,000 11/1/2021 0.428 THE WARRISE CABLE LLC 88721/AK2 Investment-grade corporate bonds 5,588,000 1/15/2021 0.058 TORONTO-DOMINION BANK/THE 891140,BM7 Investment-grade corporate bonds 9,605,000 3/17/2021 0.058 TORONTO-DOMINION BANK/THE 891140,CM1 Investment-grade corporate bonds 3,000,000 4/17/2021 0.158 TORONTO-DOMINION BANK/THE 891140,CM1 Investment-grade corporate bonds 3,000,00 4/17/2021 0.158 TORONTO-DOMINION BANK/THE 891140,CM1 Investment-grade corporate bonds 3,000,00 4/11/2021 0.018 TORONTO-DOMINION BANK/THE 891140,CM1 Investment-grade corporate bonds 4,000,000 1/12/2022 0.258 TORONTO-DOMINION BANK/THE 891140,CM1 Investment-grade corporate bonds 57.09,000 1/12/2022 0.258 TORONTO-DOMINION BANK/THE 891140,CM1 Investment-grade cor			<u> </u>			
TO AMERITRADE HOLDING CORP						
TIME WARNER CABLE LLC 8873JAX6 Investment-grade corporate bonds 5,885,000 2/15/2021 0.038 TORONTO-DOMINION BANK/THE 891140CBWT Investment-grade corporate bonds 5,000,000 1/25/2021 0.068 TORONTO-DOMINION BANK/THE 891140BWI Investment-grade corporate bonds 2,600,000 4/7/2021 0.158 TORONTO-DOMINION BANK/THE 891140BWI Investment-grade corporate bonds 38,200,000 6/11/2021 0.238 TORONTO-DOMINION BANK/THE 891140BWI Investment-grade corporate bonds 1,001,000 7/13/2021 0.018 TORONTO-DOMINION BANK/THE 891140BWI Investment-grade corporate bonds 1,001,000 7/12/2022 0.258 TORONTO-DOMINION BANK/THE 891140CBWI Investment-grade corporate bonds 57,295,000 7/27/2022 0.258 TORONTO-DOMINION BANK/THE 891140CBWI Investment-grade corporate bonds 57,295,000 7/27/2021 0.198 TOYOTA MOTOR CREDIT CORP 89236TGF6 Investment-grade corporate bonds 31,445,000 7/17/2021 0.198 TRUIST BANK 8737EAWI Investment-grade corpora			Investment-grade corporate bonds			
TORONTO-DOMINION BANK/THE 89114QBW/ Investment-grade corporate bonds 9,605,000 1/25/2021 0.068 TORONTO-DOMINION BANK/THE 89114QCC0 Investment-grade corporate bonds 5,000,000 3/17/2021 0.38% TORONTO-DOMINION BANK/THE 89114QC30 Investment-grade corporate bonds 26,000,000 4/17/2021 0.23% TORONTO-DOMINION BANK/THE 89114QBW/ Investment-grade corporate bonds 1,001,000 7/13/2021 0.01% TORONTO-DOMINION BANK/THE 89114QCF3 Investment-grade corporate bonds 42,000,000 7/22/2022 0.25% TORONTO-DOMINION BANK/THE 89114QCF3 Investment-grade corporate bonds 42,000,000 7/22/2022 0.25% TORONTO-DOMINION BANK/THE 89114QCF3 Investment-grade corporate bonds 42,000,000 7/22/2022 0.25% TORONTO-DOMINION BANK/THE 89114QCF3 Investment-grade corporate bonds 42,000,000 7/22/2022 0.25% TORONTO-DOMINION BANK/THE 89114QCF3 Investment-grade corporate bonds 31,445,000 7/12/2020 0.26% TOYOTA MOTOR CREDIT CORP 89236TGF4 Inve			Investment-grade corporate bonds			
TORONTO-DOMINION BANK/THE			Investment-grade corporate bonds			
TORONTO-DOMINION BANK/THE 891140Bit Investment-grade corporate bonds 26,000,000 4/7/2021 0.15% TORONTO-DOMINION BANK/THE 891140C30 Investment-grade corporate bonds 38,200,000 6/11/2021 0.23% TORONTO-DOMINION BANK/THE 891140J35 Investment-grade corporate bonds 1,001,000 7/72/2022 0.25% TORONTO-DOMINION BANK/THE 891140CF3 Investment-grade corporate bonds 57,295,000 1/72/2032 0.34% TORONTO-DOMINION BANK/THE 891140CF3 Investment-grade corporate bonds 57,295,000 1/72/2032 0.34% TORONTO-DOMINION BANK/THE 891140CF3 Investment-grade corporate bonds 57,295,000 1/72/2032 0.34% TORONTO-DOMINION BANK/THE 891140CF3 Investment-grade corporate bonds 31,445,000 7/12/2021 0.14% TOYOTA MOTOR CREDIT CORP 89236TGF6 Investment-grade corporate bonds 75,000,000 3/12/2021 0.44% TOYOTA MOTOR CREDIT CORP 89236TGK5 Investment-grade corporate bonds 32,000,000 10/12/2021 0.15% TRUIST BANK 8678TEAW Investment-grade c			Investment-grade corporate bonds			
TORONTO-DOMINION BANK/THE 89114QC30 Investment-grade corporate bonds 38,200,000 6/11/2021 0.23% TORONTO-DOMINION BANK/THE 89114QBM9 Investment-grade corporate bonds 1,001,000 7/13/2021 0.01% TORONTO-DOMINION BANK/THE 89114QCF3 Investment-grade corporate bonds 57,295,000 1/27/2023 0.3% TORONTO-DOMINION BANK/THE 89114QCF3 Investment-grade corporate bonds 57,295,000 1/27/2021 0.3% TORONTO-DOMINION BANK/THE 89153VAR0 Investment-grade corporate bonds 57,500,000 1/27/2021 0.3% TOYOTA MOTOR CREDIT CORP 89236TGF4 Investment-grade corporate bonds 75,000,000 31/2/2021 0.4% TOYOTA MOTOR CREDIT CORP 89236TGK5 Investment-grade corporate bonds 32,100,000 10/7/2021 0.4% TOYOTA MOTOR CREDIT CORP 89236TGK5 Investment-grade corporate bonds 32,100,000 10/7/2021 0.4% TOYOTA MOTOR CREDIT CORP 89236TGK5 Investment-grade corporate bonds 32,000,000 10/7/2021 0.0% TRUIST BANK 8678TEAU Investment-grade corporate	TORONTO-DOMINION BANK/THE	89114QCC0	Investment-grade corporate bonds	5,000,000	3/17/2021	
TORONTO-DOMINION BANK/THE 891140BM9 Investment-grade corporate bonds 1,001,000 7/13/2021 0.018 TORONTO-DOMINION BANK/THE 891140215 Investment-grade corporate bonds 42,000,000 7/22/2022 0.25% TORONTO-DOMINION BANK/THE 891140CF3 Investment-grade corporate bonds 57,295,000 1/27/2023 0.34% TOTAL CAPITAL INTERNATIONAL SA 89153VAR0 Investment-grade corporate bonds 31,445,000 7/12/2021 0.19% TOYOTA MOTOR CREDIT CORP 89236TGF4 Investment-grade corporate bonds 75,500,000 10/23/2020 0.45% TOYOTA MOTOR CREDIT CORP 89236TGK5 Investment-grade corporate bonds 32,100,000 10/7/2021 0.19% TRUIST BANK 67330NAJ4 Investment-grade corporate bonds 39,050,000 10/7/2021 0.23% TRUIST BANK 86787EAD Investment-grade corporate bonds 39,050,000 10/26/2021 0.23% TRUIST BANK 86787EAD Investment-grade corporate bonds 36,600,000 57/17/2022 0.23% TRUIST BANK 86787EAD Investment-grade corporate bonds 36,6	TORONTO-DOMINION BANK/THE	89114QBH0	Investment-grade corporate bonds	26,000,000	4/7/2021	
TORONTO-DOMINION BANK/THE 89114Q3J5 Investment-grade corporate bonds 42,000,000 7/22/2022 0.258 TORONTO-DOMINION BANK/THE 89114QCF3 Investment-grade corporate bonds 57,295,000 1/27/2023 0.34% TOTAL CAPITAL INTERNATIONAL SA 89153VAF3 Investment-grade corporate bonds 31,445,000 7/12/2021 0.19% TOYOTA MOTOR CREDIT CORP 89236TGF4 Investment-grade corporate bonds 75,500,000 10/23/2020 0.45% TOYOTA MOTOR CREDIT CORP 89236TGF6 Investment-grade corporate bonds 37,000,000 3/12/2021 0.44% TOYOTA MOTOR CREDIT CORP 89236TGF6 Investment-grade corporate bonds 32,100,000 10/77/2021 0.19% TRUIST BANK 07330NAJ Investment-grade corporate bonds 4,007,000 4/1/2021 0.02% TRUIST BANK 86787EAZ0 Investment-grade corporate bonds 39,050,000 10/76/2021 0.23% TRUIST BANK 86787EAZ0 Investment-grade corporate bonds 36,600,000 5/17/2022 0.22% TRUIST BANK 86787EAZ0 Investment-grade corporate bonds 38,8	TORONTO-DOMINION BANK/THE	89114QC30	Investment-grade corporate bonds	38,200,000	6/11/2021	0.23%
TORONTO-DOMINION BANK/THE 89114QCF3 Investment-grade corporate bonds 57,295,000 1/27/2023 0.34% TOTAL CAPITAL INTERNATIONAL SA 89153VAR0 investment-grade corporate bonds 31,445,000 7/12/2021 0.19% TOYOTA MOTOR CREDIT CORP 89236TGF4 Investment-grade corporate bonds 75,000,000 3/12/2021 0.44% TOYOTA MOTOR CREDIT CORP 89236TGF6 Investment-grade corporate bonds 32,100,000 10/72/2021 0.19% TOYOTA MOTOR CREDIT CORP 89236TGF6 Investment-grade corporate bonds 32,100,000 10/72/2021 0.19% TRUIST BANK 07330NAJ4 Investment-grade corporate bonds 39,050,000 10/26/2021 0.23% TRUIST BANK 86787EAZ0 Investment-grade corporate bonds 39,050,000 10/26/2021 0.23% TRUIST BANK 86787EAW1 Investment-grade corporate bonds 36,600,000 5/17/2022 0.22% TRUIST BANK 86787EAW1 Investment-grade corporate bonds 38,890,000 3/9/2023 0.23% TRUIST FINANCIAL CORP 05531FBA0 Investment-grade corporate bonds 12,07	TORONTO-DOMINION BANK/THE	89114QBM9	Investment-grade corporate bonds	1,001,000	7/13/2021	0.01%
TOTAL CAPITAL INTERNATIONAL SA 89153VAR0 Investment-grade corporate bonds 31,445,000 7/12/2021 0.19% TOYOTA MOTOR CREDIT CORP 89236TGF6 Investment-grade corporate bonds 75,500,000 10/23/2020 0.45% TOYOTA MOTOR CREDIT CORP 89236TGF6 Investment-grade corporate bonds 75,000,000 3/12/2021 0.45% TOYOTA MOTOR CREDIT CORP 89236TGK5 Investment-grade corporate bonds 32,100,000 10/7/2021 0.19% TRUIST BANK 07330NAJ4 Investment-grade corporate bonds 3,000,000 10/7/2021 0.02% TRUIST BANK 8678FEAZ0 Investment-grade corporate bonds 39,050,000 10/26/2021 0.23% TRUIST BANK 8678FEAZ0 Investment-grade corporate bonds 36,600,000 5/17/2022 0.22% TRUIST BANK 8678FEAZ0 Investment-grade corporate bonds 2,527,000 8/2/2022 0.02% TRUIST BANK 8678FEAZ0 Investment-grade corporate bonds 2,527,000 8/2/2022 0.02% TRUIST FINANCIAL CORP 05531FAY Investment-grade corporate bonds 20,180,000 <t< td=""><td>TORONTO-DOMINION BANK/THE</td><td>89114Q3J5</td><td>Investment-grade corporate bonds</td><td>42,000,000</td><td>7/22/2022</td><td>0.25%</td></t<>	TORONTO-DOMINION BANK/THE	89114Q3J5	Investment-grade corporate bonds	42,000,000	7/22/2022	0.25%
TOYOTA MOTOR CREDIT CORP 89236TGP4 Investment-grade corporate bonds 75,500,000 10/23/2020 0.45% TOYOTA MOTOR CREDIT CORP 89236TGF6 Investment-grade corporate bonds 75,000,000 3/12/2021 0.44% TOYOTA MOTOR CREDIT CORP 89236TGK5 Investment-grade corporate bonds 32,100,000 10/77/2021 0.19% TRUIST BANK 07330NAJ4 Investment-grade corporate bonds 4,007,000 4/1/2021 0.23% TRUIST BANK 8678TEAZ0 Investment-grade corporate bonds 39,050,000 10/26/2021 0.23% TRUIST BANK 8678TEAD0 Investment-grade corporate bonds 36,600,000 5/17/2022 0.22% TRUIST BANK 8678TEAW7 Investment-grade corporate bonds 38,900,000 3/9/2023 0.23% TRUIST BANK 8678TEAW7 Investment-grade corporate bonds 38,990,000 3/9/2023 0.23% TRUIST FINANCIAL CORP 05531FBA0 Investment-grade corporate bonds 12,070,000 2/1/2021 0.07% UBS AG/LONDON 902674XK1 Investment-grade corporate bonds 3,358,000 1/2/2020	TORONTO-DOMINION BANK/THE	89114QCF3	Investment-grade corporate bonds	57,295,000	1/27/2023	0.34%
TOYOTA MOTOR CREDIT CORP 89236TGF6 Investment-grade corporate bonds 75,000,000 3/12/2021 0.44% TOYOTA MOTOR CREDIT CORP 89236TGK5 Investment-grade corporate bonds 32,100,000 10/7/2021 0.19% TRUIST BANK 07330NAJ4 Investment-grade corporate bonds 4,007,000 4/17/2021 0.02% TRUIST BANK 8678TEAZ0 Investment-grade corporate bonds 39,050,000 10/26/2021 0.23% TRUIST BANK 8678TEBD8 Investment-grade corporate bonds 36,600,000 5/17/2022 0.22% TRUIST BANK 8678TEBW Investment-grade corporate bonds 36,600,000 5/17/2022 0.22% TRUIST BANK 8678TEAW1 Investment-grade corporate bonds 2,527,000 8/2/2022 0.02% TRUIST BANK 8678TEAW2 Investment-grade corporate bonds 3,890,000 3/9/2023 0.02% TRUIST FINANCIAL CORP 0553TEAW3 Investment-grade corporate bonds 12,070,000 2/11/2021 0.07% TRUIST FINANCIAL CORP 0553TEAW3 Investment-grade corporate bonds 1,358,000 12/11/2020	TOTAL CAPITAL INTERNATIONAL SA	89153VAR0	Investment-grade corporate bonds	31,445,000	7/12/2021	0.19%
TOYOTA MOTOR CREDIT CORP 89236TGK5 Investment-grade corporate bonds 32,100,000 10/7/2021 0.1% TRUIST BANK 07330NAJ4 Investment-grade corporate bonds 4,007,000 4/1/2021 0.02% TRUIST BANK 86787EAZ0 Investment-grade corporate bonds 39,050,000 10/26/2021 0.23% TRUIST BANK 86787EAX0 Investment-grade corporate bonds 36,600,000 5/17/2022 0.22% TRUIST BANK 86787EAW7 Investment-grade corporate bonds 2,527,000 8/2/2022 0.02% TRUIST BANK 8978BJAC3 Investment-grade corporate bonds 2,527,000 8/2/2022 0.02% TRUIST FINANCIAL CORP 05531FBAO Investment-grade corporate bonds 12,070,000 2/1/2021 0.07% TRUIST FINANCIAL CORP 05531FAY9 Investment-grade corporate bonds 12,070,000 2/1/2021 0.07% TRUIST FINANCIAL CORP 05531FAY9 Investment-grade corporate bonds 1,358,000 1/21/2020 0.11% UBS AG/LONDON 902674XJ4 Investment-grade corporate bonds 31,918,000 1/21/2020 <th< td=""><td>TOYOTA MOTOR CREDIT CORP</td><td>89236TGP4</td><td>Investment-grade corporate bonds</td><td>75,500,000</td><td>10/23/2020</td><td>0.45%</td></th<>	TOYOTA MOTOR CREDIT CORP	89236TGP4	Investment-grade corporate bonds	75,500,000	10/23/2020	0.45%
TRUIST BANK 07330NAJ4 Investment-grade corporate bonds 4,007,000 4/1/2021 0.02% TRUIST BANK 86787EAZ0 Investment-grade corporate bonds 39,050,000 10/26/2021 0.23% TRUIST BANK 86787EBD8 Investment-grade corporate bonds 36,600,000 5/17/2022 0.22% TRUIST BANK 86787EAW7 Investment-grade corporate bonds 2,527,000 8/2/2022 0.02% TRUIST BANK 89788JAC3 Investment-grade corporate bonds 38,890,000 3/9/2023 0.23% TRUIST FINANCIAL CORP 05531FBAO Investment-grade corporate bonds 12,070,000 2/1/2021 0.07% TRUIST FINANCIAL CORP 05531FAY9 Investment-grade corporate bonds 26,180,000 4/1/2022 0.16% UBS AG/LONDON 902674XX1 Investment-grade corporate bonds 1,358,000 12/1/2020 0.01% UBS AG/LONDON 902674XYA1 Investment-grade corporate bonds 31,918,000 12/1/2020 0.19% UBS GROUP AG 90351DAC1 Investment-grade corporate bonds 28,900,000 9/24/2020 0.17% <	TOYOTA MOTOR CREDIT CORP	89236TGF6	Investment-grade corporate bonds	75,000,000	3/12/2021	0.44%
TRUIST BANK 86787EAZ0 Investment-grade corporate bonds 39,050,000 10/26/2021 0.23% TRUIST BANK 86787EBD8 Investment-grade corporate bonds 36,600,000 5/17/2022 0.22% TRUIST BANK 86787EAW7 Investment-grade corporate bonds 2,527,000 8/2/2022 0.02% TRUIST BANK 89788JAC3 Investment-grade corporate bonds 38,890,000 3/9/2023 0.23% TRUIST FINANCIAL CORP 05531FBAO Investment-grade corporate bonds 12,070,000 2/1/2021 0.07% TRUIST FINANCIAL CORP 05531FAY9 Investment-grade corporate bonds 26,180,000 4/1/2022 0.16% UBS AG/LONDON 902674XK1 Investment-grade corporate bonds 31,918,000 12/1/2020 0.01% UBS AG/LONDON 902674XJ4 Investment-grade corporate bonds 31,918,000 12/1/2020 0.19% UBS AG/LONDON 902674XJ4 Investment-grade corporate bonds 39,355,000 4/21/2022 0.06% UBS GROUP AG 90351DAC1 Investment-grade corporate bonds 28,900,000 9/24/2020 0.17% UBS GROUP AG 90351DAC2 Investment-grade corporate bo	TOYOTA MOTOR CREDIT CORP	89236TGK5	Investment-grade corporate bonds	32,100,000	10/7/2021	0.19%
TRUIST BANK 86787EBD8 Investment-grade corporate bonds 36,600,000 5/17/2022 0.2% TRUIST BANK 86787EAW7 Investment-grade corporate bonds 2,527,000 8/2/2022 0.0% TRUIST BANK 89788JAC3 Investment-grade corporate bonds 38,890,000 3/9/2023 0.23 TRUIST FINANCIAL CORP 05531FBA0 Investment-grade corporate bonds 12,070,000 2/1/2021 0.0% TRUIST FINANCIAL CORP 05531FAY9 Investment-grade corporate bonds 26,180,000 4/1/2022 0.16% UBS AG/LONDON 902674XK1 Investment-grade corporate bonds 1,358,000 12/1/2020 0.01% UBS AG/LONDON 902674XJ4 Investment-grade corporate bonds 31,918,000 12/1/2020 0.1% UBS GROUP AG 90351DAC1 Investment-grade corporate bonds 9,355,000 4/21/2022 0.06% UBS GROUP AG 90351DAE7 Investment-grade corporate bonds 37,754,000 4/14/2021 0.23% UBS GROUP AG 90351DAG2 Investment-grade corporate bonds 24,323,000 4/15/2021 0.15% UBS GROUP AG 90351DAG2 Investment-grade corporate bonds	TRUIST BANK	07330NAJ4	Investment-grade corporate bonds	4,007,000	4/1/2021	0.02%
TRUIST BANK 86787EAW7 Investment-grade corporate bonds 2,527,000 8/2/2022 0.0% TRUIST BANK 89788JAC3 Investment-grade corporate bonds 38,890,000 3/9/2023 0.23 TRUIST FINANCIAL CORP 05531FBA0 Investment-grade corporate bonds 12,070,000 2/1/2021 0.0% TRUIST FINANCIAL CORP 05531FAY9 Investment-grade corporate bonds 26,180,000 4/1/2022 0.16% UBS AG/LONDON 902674XK1 Investment-grade corporate bonds 1,358,000 12/1/2020 0.01% UBS AG/LONDON 902674XJ4 Investment-grade corporate bonds 31,918,000 12/1/2020 0.19% UBS AG/LONDON 902674YA2 Investment-grade corporate bonds 9,355,000 4/21/2022 0.06% UBS GROUP AG 90351DAC1 Investment-grade corporate bonds 28,900,000 9/24/2020 0.17% UBS GROUP AG 90351DAE7 Investment-grade corporate bonds 37,754,000 4/14/2021 0.23% UBS GROUP AG 90351DAG2 Investment-grade corporate bonds 24,323,000 4/15/2021 0.15% <	TRUIST BANK	86787EAZ0	Investment-grade corporate bonds	39,050,000	10/26/2021	0.23%
TRUIST BANK 8978BJAC3 Investment-grade corporate bonds 38,890,000 3/9/2023 0.23% TRUIST FINANCIAL CORP 05531FBA0 Investment-grade corporate bonds 12,070,000 2/1/2021 0.07% TRUIST FINANCIAL CORP 05531FAY9 Investment-grade corporate bonds 26,180,000 4/1/2022 0.16% UBS AG/LONDON 902674XXH Investment-grade corporate bonds 1,358,000 12/1/2020 0.01% UBS AG/LONDON 902674XYA Investment-grade corporate bonds 31,918,000 12/1/2020 0.19% UBS GROUP AG 902674YA2 Investment-grade corporate bonds 9,355,000 4/21/2022 0.06% UBS GROUP AG 90351DAC1 Investment-grade corporate bonds 28,900,000 9/24/2020 0.17% UBS GROUP AG 90351DAD9 Investment-grade corporate bonds 37,754,000 4/14/2021 0.23% UBS GROUP AG 90351DAD9 Investment-grade corporate bonds 24,323,000 4/15/2021 0.15% UBS GROUP AG 90351DAG2 Investment-grade corporate bonds 20,587,000 2/1/2022 0.15%	TRUIST BANK	86787EBD8	Investment-grade corporate bonds	36,600,000	5/17/2022	0.22%
TRUIST FINANCIAL CORP 05531FBA0 Investment-grade corporate bonds 12,070,000 2/1/2021 0.07% TRUIST FINANCIAL CORP 05531FAY9 Investment-grade corporate bonds 26,180,000 4/1/2022 0.16% UBS AG/LONDON 902674XK1 Investment-grade corporate bonds 1,358,000 12/1/2020 0.01% UBS AG/LONDON 902674XJ4 Investment-grade corporate bonds 31,918,000 12/1/2020 0.19% UBS AG/LONDON 902674YA2 Investment-grade corporate bonds 9,355,000 4/21/2022 0.06% UBS GROUP AG 90351DAC1 Investment-grade corporate bonds 28,900,000 9/24/2020 0.17% UBS GROUP AG 90351DAE7 Investment-grade corporate bonds 37,754,000 4/14/2021 0.23% UBS GROUP AG 90351DAD9 Investment-grade corporate bonds 24,323,000 4/15/2021 0.15% UBS GROUP AG 90351DAG2 Investment-grade corporate bonds 20,587,000 2/1/2022 0.12%	TRUIST BANK	86787EAW7	Investment-grade corporate bonds	2,527,000	8/2/2022	0.02%
TRUIST FINANCIAL CORP 05531FAY9 Investment-grade corporate bonds 26,180,000 4/1/2022 0.16% UBS AG/LONDON 902674XK1 Investment-grade corporate bonds 1,358,000 12/1/2020 0.01% UBS AG/LONDON 902674XJ4 Investment-grade corporate bonds 31,918,000 12/1/2020 0.19% UBS AG/LONDON 902674YA2 Investment-grade corporate bonds 9,355,000 4/21/2022 0.06% UBS GROUP AG 90351DAC1 Investment-grade corporate bonds 28,900,000 9/24/2020 0.17% UBS GROUP AG 90351DAE7 Investment-grade corporate bonds 37,754,000 4/14/2021 0.23% UBS GROUP AG 90351DAD9 Investment-grade corporate bonds 24,323,000 4/15/2021 0.15% UBS GROUP AG 90351DAG2 Investment-grade corporate bonds 20,587,000 2/1/2022 0.12%	TRUIST BANK	89788JAC3	Investment-grade corporate bonds	38,890,000	3/9/2023	0.23%
UBS AG/LONDON 902674XK1 Investment-grade corporate bonds 1,358,000 12/1/2020 0.01% UBS AG/LONDON 902674XJ4 Investment-grade corporate bonds 31,918,000 12/1/2020 0.19% UBS AG/LONDON 902674YA2 Investment-grade corporate bonds 9,355,000 4/21/2022 0.06% UBS GROUP AG 90351DAC1 Investment-grade corporate bonds 28,900,000 9/24/2020 0.17% UBS GROUP AG 90351DAE7 Investment-grade corporate bonds 37,754,000 4/14/2021 0.23% UBS GROUP AG 90351DAD9 Investment-grade corporate bonds 24,323,000 4/15/2021 0.15% UBS GROUP AG 90351DAG2 Investment-grade corporate bonds 20,587,000 2/1/2022 0.12%	TRUIST FINANCIAL CORP	05531FBA0	Investment-grade corporate bonds	12,070,000	2/1/2021	0.07%
UBS AG/LONDON 902674XJ4 Investment-grade corporate bonds 31,918,000 12/1/2020 0.19% UBS AG/LONDON 902674YA2 Investment-grade corporate bonds 9,355,000 4/21/2022 0.06% UBS GROUP AG 90351DAC1 Investment-grade corporate bonds 28,900,000 9/24/2020 0.17% UBS GROUP AG 90351DAE7 Investment-grade corporate bonds 37,754,000 4/14/2021 0.23% UBS GROUP AG 90351DAD9 Investment-grade corporate bonds 24,323,000 4/15/2021 0.15% UBS GROUP AG 90351DAG2 Investment-grade corporate bonds 20,587,000 2/1/2022 0.12%	TRUIST FINANCIAL CORP	05531FAY9	Investment-grade corporate bonds	26,180,000	4/1/2022	0.16%
UBS AG/LONDON 902674YA2 Investment-grade corporate bonds 9,355,000 4/21/2022 0.06% UBS GROUP AG 90351DAC1 Investment-grade corporate bonds 28,900,000 9/24/2020 0.17% UBS GROUP AG 90351DAE7 Investment-grade corporate bonds 37,754,000 4/14/2021 0.23% UBS GROUP AG 90351DAD9 Investment-grade corporate bonds 24,323,000 4/15/2021 0.15% UBS GROUP AG 90351DAG2 Investment-grade corporate bonds 20,587,000 2/1/2022 0.12%	UBS AG/LONDON	902674XK1	Investment-grade corporate bonds	1,358,000	12/1/2020	0.01%
UBS GROUP AG 90351DAC1 Investment-grade corporate bonds 28,900,000 9/24/2020 0.17% UBS GROUP AG 90351DAE7 Investment-grade corporate bonds 37,754,000 4/14/2021 0.23% UBS GROUP AG 90351DAD9 Investment-grade corporate bonds 24,323,000 4/15/2021 0.15% UBS GROUP AG 90351DAG2 Investment-grade corporate bonds 20,587,000 2/1/2022 0.12%	UBS AG/LONDON	902674XJ4	Investment-grade corporate bonds	31,918,000	12/1/2020	0.19%
UBS GROUP AG 90351DAE7 Investment-grade corporate bonds 37,754,000 4/14/2021 0.23% UBS GROUP AG 90351DAD9 Investment-grade corporate bonds 24,323,000 4/15/2021 0.15% UBS GROUP AG 90351DAG2 Investment-grade corporate bonds 20,587,000 2/1/2022 0.12%	UBS AG/LONDON	902674YA2	Investment-grade corporate bonds	9,355,000	4/21/2022	0.06%
UBS GROUP AG 90351DAE7 Investment-grade corporate bonds 37,754,000 4/14/2021 0.23% UBS GROUP AG 90351DAD9 Investment-grade corporate bonds 24,323,000 4/15/2021 0.15% UBS GROUP AG 90351DAG2 Investment-grade corporate bonds 20,587,000 2/1/2022 0.12%	UBS GROUP AG	90351DAC1	Investment-grade corporate bonds	28,900,000	9/24/2020	0.17%
UBS GROUP AG 90351DAD9 Investment-grade corporate bonds 24,323,000 4/15/2021 0.15% UBS GROUP AG 90351DAG2 Investment-grade corporate bonds 20,587,000 2/1/2022 0.12%			· ·			
UBS GROUP AG 90351DAG2 Investment-grade corporate bonds 20,587,000 2/1/2022 0.12%	UBS GROUP AG	90351DAD9	,			0.15%
			'			
7000Z0NE0 IVESTILIELIE-ALAGE COLDOLATE DOLLO 10,070,000	UBS GROUP AG	90352JAE3	Investment-grade corporate bonds	10,596,000	8/15/2023	0.07%



Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
UNITEDHEALTH GROUP INC	91324PDG4	Investment-grade corporate bonds	27,450,000	6/15/2021	0.16%
UPJOHN INC	91533BAA8	Investment-grade corporate bonds	66,000,000	6/22/2022	0.39%
US BANCORP	91159HHQ6	Investment-grade corporate bonds	13,507,000	1/24/2022	0.08%
US BANK NA/CINCINNATI OH	90331HNH2	Investment-grade corporate bonds	2,420,000	10/23/2020	0.01%
US BANK NA/CINCINNATI OH	90331HNQ2	Investment-grade corporate bonds	5,000,000	4/26/2021	0.03%
US BANK NA/CINCINNATI OH	90331HNY5	Investment-grade corporate bonds	10,200,000	11/16/2021	0.06%
US BANK NA/CINCINNATI OH	90331HPD9	Investment-grade corporate bonds	45,000,000	5/23/2022	0.27%
US BANK NA/CINCINNATI OH	90331HPG2	Investment-grade corporate bonds	47,500,000	12/9/2022	0.28%
USAA CAPITAL CORP	90327QCY3	Investment-grade corporate bonds	8,300,000	6/1/2021	0.05%
USAA CAPITAL CORP	90327QD30	Investment-grade corporate bonds	9,390,000	6/1/2021	0.06%
VERIZON COMMUNICATIONS INC	92343VDX9	Investment-grade corporate bonds	10,300,000	3/16/2022	0.06%
VF CORP	918204AZ1	Investment-grade corporate bonds	22,080,000	4/23/2022	0.13%
VULCAN MATERIALS CO	929160AX7	Investment-grade corporate bonds	35,938,000	3/1/2021	0.21%
WALT DISNEY CO/THE	254687CK0	Investment-grade corporate bonds	14,500,000	2/15/2021	0.09%
WALT DISNEY CO/THE	254687FG6	Investment-grade corporate bonds	26,000,000	9/1/2021	0.15%
WELLS FARGO & CO	94974BGS3	Investment-grade corporate bonds	5,772,000	12/7/2020	0.03%
WELLS FARGO & CO	949746RT0	Investment-grade corporate bonds	22,715,000	3/4/2021	0.14%
WELLS FARGO & CO	949746SB8	Investment-grade corporate bonds	40,277,000	7/26/2021	0.24%
WELLS FARGO & CO	949746SP7	Investment-grade corporate bonds	10,175,000	2/11/2022	0.06%
WELLS FARGO & CO	949746SL6	Investment-grade corporate bonds	15,759,000	1/24/2023	0.09%
WELLS FARGO & CO	949746SJ1	Investment-grade corporate bonds	28,224,000	10/31/2023	0.17%
WELLS FARGO BANK NA	94988J5U7	Investment-grade corporate bonds	35,700,000	10/22/2021	0.21%
WELLS FARGO BANK NA	94988J5W3	Investment-grade corporate bonds	5,000,000	5/27/2022	0.03%
WESTPAC BANKING CORP	961214DV2	Investment-grade corporate bonds	23,450,000	1/25/2021	0.14%
WESTPAC BANKING CORP	961214DH3	Investment-grade corporate bonds	21,400,000	1/11/2022	0.13%
WESTPAC BANKING CORP	961214EK5	Investment-grade corporate bonds	17,300,000	1/13/2023	0.10%
WILLIS TOWERS WATSON PLC	97063PAB0	Investment-grade corporate bonds	15,041,000	3/15/2021	0.09%
ZOETIS INC	98978VAJ2	Investment-grade corporate bonds	2,800,000	11/13/2020	0.02%
ZOETIS INC	98978VAR4	Investment-grade corporate bonds	60,480,000	8/20/2021	0.36%
BNP PARIBAS		Repurchase agreement	50,000,000	10/7/2020	0.30%
RBC CAPITAL MARKETS, LLC		Repurchase agreement	25,000,000	10/7/2020	0.15%
ALTERNATIVE LOAN TRUST 2004-J5	12667FLL7	Residential MBS (non-agency)	2,510,200	8/25/2034	0.01%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUG	03072SJ97	Residential MBS (non-agency)	1,364,588	9/25/2035	0.01%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUG	03072SL94	Residential MBS (non-agency)	2,025,662	10/25/2035	0.01%
ANGEL OAK MORTGAGE FUND EU TRUST	03463UAA5	Residential MBS (non-agency)	14,042,903	7/26/2049	0.08%
ANGEL OAK MORTGAGE TRUST I LLC 2017-2	03463NAA1	Residential MBS (non-agency)	2,964,655	7/25/2047	0.02%
ANGEL OAK MORTGAGE TRUST I LLC 2018-3	03464NAA0	Residential MBS (non-agency)	9,460,040	9/25/2048	0.06%
ARGENT SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFICATE	040104JJ1	Residential MBS (non-agency)	1,120,851	5/25/2034	0.01%
ARROYO MORTGAGE TRUST 2019-3	04285AAA3	Residential MBS (non-agency)	17,521,472	10/25/2048	0.11%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC1	073879VF2	Residential MBS (non-agency)	333,506	5/25/2035	0.00%
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2005-TC2	073879E38	Residential MBS (non-agency)	1,605,480	8/25/2035	0.01%



Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
BEAR STEARNS ASSET BACKED SECURITIES I TRUST 2007-HE7	07387VAA7	Residential MBS (non-agency)	4,737,222	10/25/2037	0.03%
BELLEMEADE RE 2018-1 LTD	078768AD0	Residential MBS (non-agency)	6,347,194	4/25/2028	0.04%
BRAVO RESIDENTIAL FUNDING TRUST	10568HAA3	Residential MBS (non-agency)	13,753,994	7/25/2059	0.08%
BRAVO RESIDENTIAL FUNDING TRUST 2019-1	10568GAD9	Residential MBS (non-agency)	8,632,712	3/25/2058	0.05%
BRAVO RESIDENTIAL FUNDING TRUST 2019-NQM2	10569AAA7	Residential MBS (non-agency)	21,458,939	11/25/2059	0.13%
BRAVO RESIDENTIAL FUNDING TRUST 2020-NQM1	105699AA0	Residential MBS (non-agency)	15,000,000	5/25/2060	0.09%
BUNKER HILL LOAN DEPOSITARY TRUST 2019-1	12061AAA6	Residential MBS (non-agency)	9,320,752	10/26/2048	0.06%
CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-RFC1	14453EAD4	Residential MBS (non-agency)	7,215,428	3/25/2036	0.04%
CIT MORTGAGE LOAN TRUST 2007-1	12559QAD4	Residential MBS (non-agency)	2,474,032	10/25/2037	0.01%
CITIGROUP MORTGAGE LOAN TRUST INC	17307G2R8	Residential MBS (non-agency)	2,584,000	1/25/2036	0.02%
COLT 2018-2 MORTGAGE LOAN TRUST	19687VAA9	Residential MBS (non-agency)	3,000,238	7/27/2048	0.02%
COLT 2018-4 MORTGAGE LOAN TRUST	19688AAA4	Residential MBS (non-agency)	3,957,320	12/28/2048	0.02%
COLT 2019-1 MORTGAGE LOAN TRUST	19687XAA5	Residential MBS (non-agency)	1,424,623	3/25/2049	0.01%
COLT 2020-1 MORTGAGE LOAN TRUST	12597KAA7	Residential MBS (non-agency)	14,059,808	2/25/2050	0.08%
COLT FUNDING LLC	196860AA8	Residential MBS (non-agency)	11,567,104	11/25/2049	0.07%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	1266737E6	Residential MBS (non-agency)	780,510	8/25/2035	0.00%
COUNTRYWIDE ASSET-BACKED CERTIFICATES	126670XR4	Residential MBS (non-agency)	544,036	4/25/2036	0.00%
CREDIT SUISSE MORTGAGE CAPITAL CERTIFICATES	12659LAA0	Residential MBS (non-agency)	16,264,000	4/25/2065	0.10%
CSMC 2020-AFC1 TRUST	12597MAA3	Residential MBS (non-agency)	9,399,404	2/25/2050	0.06%
CSMC SERIES 2015-2R	12649QBG8	Residential MBS (non-agency)	6,054,642	8/27/2036	0.04%
CSMC SERIES 2019-NQM1	12655VAA2	Residential MBS (non-agency)	14,683,941	10/25/2059	0.09%
CWABS ASSET-BACKED CERTIFICATES TRUST 2004-10	126673JV5	Residential MBS (non-agency)	7,033,363	12/25/2034	0.04%
CWABS ASSET-BACKED CERTIFICATES TRUST 2004-AB2	126673QG0	Residential MBS (non-agency)	1,237,615	5/25/2036	0.01%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-3	126673B84	Residential MBS (non-agency)	2,329,086	8/25/2035	0.01%
CWABS ASSET-BACKED CERTIFICATES TRUST 2005-4	126673R20	Residential MBS (non-agency)	1,905,322	10/25/2035	0.01%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2017-3	24381FAA3	Residential MBS (non-agency)	672,856	10/25/2047	0.00%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2018-1	24380PAA2	Residential MBS (non-agency)	6,769,705	12/25/2057	0.04%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2019-2	24381PAA1	Residential MBS (non-agency)	8,516,106	4/25/2059	0.05%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2019-3	24381NAA6	Residential MBS (non-agency)	6,487,979	7/25/2059	0.04%
DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2019-4	24381MAA8	Residential MBS (non-agency)	5,862,927	10/25/2059	0.04%
ELLINGTON FINANCIAL MORTGAGE TRUST	31573TAA6	Residential MBS (non-agency)	12,355,414	11/25/2059	0.07%
ELLINGTON FINANCIAL MORTGAGE TRUST 2018-1	31573NAM3	Residential MBS (non-agency)	5,082,319	10/25/2058	0.03%
ELLINGTON FINANCIAL MORTGAGE TRUST 2019-1	31573MAA1	Residential MBS (non-agency)	7,341,078	6/25/2059	0.04%
ELLINGTON LOAN ACQUISITION TRUST 2007-1	288542AD5	Residential MBS (non-agency)	782,633	5/25/2037	0.00%
EQUIFIRST MORTGAGE LOAN TRUST 2005-1	29445FCQ9	Residential MBS (non-agency)	2,714,608	4/25/2035	0.02%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAH7	Residential MBS (non-agency)	1,898,913	5/25/2024	0.01%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAM6	Residential MBS (non-agency)	6,652,730	7/25/2024	0.04%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAV6	Residential MBS (non-agency)	12,355,274	2/25/2025	0.07%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XAZ7	Residential MBS (non-agency)	6,471,753	5/25/2025	0.04%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBD5	Residential MBS (non-agency)	4,481,331	7/25/2025	0.03%
FANNIE MAE CONNECTICUT AVENUE SECURITIES	30711XBM5	Residential MBS (non-agency)	11,086,380	8/25/2028	0.07%
		. 5 3/			



FANNIE MAE CONNECTICUT AVENUE SECURITIES 30711XD89 Residential MBS (non-agency) 19,614.217 97,257,2028 0.0
FANNIE MAE CONNECTICUT AVENUE SECURITIES 30711XDC5 Residential MBS (non-agency) 2,417,040 1/25/2029 0.0
FANNIE MAE REMICS 64828EAA3 Residential MBS (non-agency) 10.224,441 9/25/2059 0.0 FIRST FRANKLIN MORTGAGE LOAN TRUST 2004-FFF7 32027NLA7 Residential MBS (non-agency) 1,316,213 9/25/2034 0.0 FIRST FRANKLIN MORTGAGE LOAN TRUST 2004-FFH4 32027NVD0 Residential MBS (non-agency) 220,574 1,725/2035 0.0 FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH3 32027NVD0 Residential MBS (non-agency) 1,021,127 9/25/2035 0.0 FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH4 32027NVD0 Residential MBS (non-agency) 4,043,677 12/25/2035 0.0 FIRST FRANKLIN MORTGAGE LOAN TRUST 205-FFH4 32027NVD0 Residential MBS (non-agency) 4,043,677 12/25/2035 0.0 FIRST FRANKLIN MORTGAGE LOAN TRUST 2505-FFH4 32027NVD0 Residential MBS (non-agency) 4,000,00 8/25/2050 0.0 FREDDIE MAC STACR REMIC TRUST 2020-DNA4 35565XAA8 Residential MBS (non-agency) 4,700,000 8/25/2050 0.0 FREDDIE MAC STACR REMIC TRUST 2020-DNA4 35565XAA8 Residential MBS (non-agency) 4,700,000 7/25/2050 0.0 FREDDIE MAC STACR TRUST 2020-DNA4 35565XAA8 Residential MBS (non-agency) 4,700,000 7/25/2050 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOAL3 Residential MBS (non-agency) 49,225 10/25/2048 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOAL3 Residential MBS (non-agency) 3,641,519 8/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBWB Residential MBS (non-agency) 9,590,127 8/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBC Residential MBS (non-agency) 9,590,127 8/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBC Residential MBS (non-agency) 4,737,738 10/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBC Residential MBS (non-agency) 9,590,127 8/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBC Residential MBS (non-agency) 9,590,127 8/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBC Residential MBS (non-agency) 9,590,127 3/25/2025 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBC Residential MBS (non-agency) 9
FIRST FRANKLIN MORTGAGE LOAN TRUST 2004-FF7 32027NPG0 Residential MBS (non-agency) 1,316,213 9/25/2034 0.0 FIRST FRANKLIN MORTGAGE LOAN TRUST 2004-FFH4 32027NPG0 Residential MBS (non-agency) 1,021,127 9/25/2035 0.0 FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH3 32027NVD0 Residential MBS (non-agency) 1,021,127 9/25/2035 0.0 FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH4 32027NVD0 Residential MBS (non-agency) 4,043,677 12/25/2035 0.0 FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH4 32027NVD0 Residential MBS (non-agency) 4,043,677 12/25/2035 0.0 FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2005-FF12 32027NVM6 Residential MBS (non-agency) 4,700,000 8/25/2036 0.0 FIRST FRANKLIN MORTGAGE LOAN TRUST 2020-DNA4 335565MAA2 Residential MBS (non-agency) 4,700,000 8/25/2036 0.0 FIRST FRANKLIN MORTGAGE LOAN TRUST 2020-DNA4 335565MAA2 Residential MBS (non-agency) 4,700,000 7/25/2036 0.0 FIRST DRUST 2020-DNA4 33556MAA2 Residential MBS (non-agency) 4,700,000 7/25/2036 0.0 FIRST DRUST 2020-DNA4 33556MAA2 Residential MBS (non-agency) 4,700,000 7/25/2036 0.0 FIRST DRUST 2020-DNA4 8356MAA2 Residential MBS (non-agency) 4,700,000 7/25/2036 0.0 FIRST DRUST 2020-DNA4 82020-DNA4 82020
FIRST FRANKLIN MORTGAGE LOAN TRUST 2004-FFH4 32027NVD9 Residential MBS (non-agency) 1,021,127 9/25/2035 0,071,127 FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH4 32027NVD9 Residential MBS (non-agency) 1,021,127 9/25/2035 0,071,127 FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH4 32027NVD9 Residential MBS (non-agency) 4,043,677 1,125/2035 0,071,127 FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH4 32027NVD9 Residential MBS (non-agency) 4,000,000 805,567 11/25/2036 0,071,127 FREDDIE MAC STACR REMIC TRUST 2020-DNA4 35565XAA9 Residential MBS (non-agency) 4,700,000 8/25/2050 0,071,127 FREDDIE MAC STACR REMIC TRUST 2020-DNA4 35565XAA9 Residential MBS (non-agency) 4,700,000 7/25/2050 0,071,127 FREDDIE MAC STACR REMIC TRUST 2018-HOA2 35563XAA0 Residential MBS (non-agency) 4,700,000 7/25/2050 0,07 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBM8 Residential MBS (non-agency) 1,598,107 2/25/2024 0,07 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBM8 Residential MBS (non-agency) 3,641,519 8/25/2024 0,07 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBM8 Residential MBS (non-agency) 3,641,519 8/25/2024 0,07 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBM8 Residential MBS (non-agency) 4,737,738 10/25/2024 0,07 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBM8 Residential MBS (non-agency) 1,598,107 2,152,232 9/25/2024 0,07 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBM8 Residential MBS (non-agency) 1,09,385 10/25/2024 0,07 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBM8 Residential MBS (non-agency) 1,09,385 10/25/2024 0,07 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBM8 Residential MBS (non-agency) 1,09,385 10/25/2024 0,07 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBM8 Residential MBS (non-agency) 1,09,58,327 3,025/2025 0,07 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBM8 Residential MBS (non-agency)
FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH3 32027NXDB Residential MBS (non-agency) 1,021,127 9/25/2035 0.0 FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH4 32027NXDB Residential MBS (non-agency) 4,043,677 12/25/2035 0.0 FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2005-FF12 32027NXDB Residential MBS (non-agency) 4,700,000 8/25/2036 0.0 FREDDIE MAC STACR REMIC TRUST 2020-DNA4 35565XAAB Residential MBS (non-agency) 4,700,000 8/25/2050 0.0 FREDDIE MAC STACR REMIC TRUST 2020-HOA3 35565XAAB Residential MBS (non-agency) 4,700,000 7/25/2050 0.0 FREDDIE MAC STACR REMIC TRUST 2018-HOA2 FREDDIE MAC STACR TRUST 2018-HOA2 35563XAAD Residential MBS (non-agency) 4,700,000 7/25/2050 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBUB Residential MBS (non-agency) 5,591,107 2/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBUB Residential MBS (non-agency) 7,590,127 8/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBUB Residential MBS (non-agency) 7,590,127 8/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBUB RESIdential MBS (non-agency) 7,590,127 8/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GODG2 Residential MBS (non-agency) 7,590,127 8/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GODG3 Residential MBS (non-agency) 7,590,127 8/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GODG1 Residential MBS (non-agency) 7,500,200,200,200,200,200,200,200,200,200
FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FFH4 32027NXD8 Residential MBS (non-agency) 4,043,677 12/25/2035 0.0 FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2005-FF12 32027NXW6 Residential MBS (non-agency) 805,567 11/25/2036 0.0 FREDDIE MAC STACR REMIC TRUST 2020-DNA4 35565XAA8 Residential MBS (non-agency) 4,700,000 7/25/2050 0.0 FREDDIE MAC STACR REMIC TRUST 2020-HOA3 35565XAA0 Residential MBS (non-agency) 4,700,000 7/25/2050 0.0 FREDDIE MAC STACR TRUST 2018-HOA2 35565XAA0 Residential MBS (non-agency) 4,700,000 7/25/2050 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOAL3 Residential MBS (non-agency) 1,598,107 2/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBK4 Residential MBS (non-agency) 3,641,519 8/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBK4 Residential MBS (non-agency) 9,590,127 8/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBK4 Residential MBS (non-agency) 9,590,127 8/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBK4 Residential MBS (non-agency) 9,590,127 8/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBC4 Residential MBS (non-agency) 9,590,127 8/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GODC4 Residential MBS (non-agency) 13,029,385 10/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GODW6 Residential MBS (non-agency) 9,066,327 3/25/2025 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GODW6 Residential MBS (non-agency) 9,066,327 3/25/2025 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOFF1 Residential MBS (non-agency) 9,066,327 3/25/2025 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOFF1 Residential MBS (non-agency) 9,066,327 3/25/2025 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOFF4 Residential MBS (non-agency) 9,066,327 3/25/2025 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOFW4 Residential MBS (non-agency) 9,066,266 12/25/2027 0.0 FREDDIE
FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2005-FF12 32027NXW6 Residential MBS (non-agency) 805,567 11/25/2036 0.0 FREDDIE MAC STACR REMIC TRUST 2020-DNA4 35565XAA8 Residential MBS (non-agency) 4,700,000 8/25/2050 0.0 FREDDIE MAC STACR REMIC TRUST 2020-HOA3 35565XAA8 Residential MBS (non-agency) 4,700,000 7/25/2050 0.0 FREDDIE MAC STACR REMIC TRUST 2018-HOA2 35563XAA0 Residential MBS (non-agency) 49,225 10/25/2048 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBL3 Residential MBS (non-agency) 1,598,107 2/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBW8 Residential MBS (non-agency) 3,641,519 8/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBK4 Residential MBS (non-agency) 9,590,127 8/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBC Residential MBS (non-agency) 2,152,232 9/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBC Residential MBS (non-agency) 4,737,738 10/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GODC1 Residential MBS (non-agency) 13,09,385 10/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GODW6 Residential MBS (non-agency) 9,056,327 3/25/2025 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GODW6 Residential MBS (non-agency) 9,056,327 3/25/2025 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GODW6 Residential MBS (non-agency) 9,056,327 3/25/2025 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOFW4 Residential MBS (non-agency) 9,056,327 3/25/2025 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOWW6 Residential MBS (non-agency) 9,056,327 3/25/2027 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOWW6 Residential MBS (non-agency) 9,056,327 3/25/2025 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOWW6 Residential MBS (non-agency) 9,056,327 3/25/2025 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOWW6 Residential MBS (non-agency) 9,056,327 3/25/2029 0.0 F
FREDDIE MAC STACR REMIC TRUST 2020-DNA4 35565XAA8 Residential MBS (non-agency) 4,700,000 8/25/2050 0.0 FREDDIE MAC STACR REMIC TRUST 2020-HOA3 35565MAA2 Residential MBS (non-agency) 4,700,000 7/25/2050 0.0 FREDDIE MAC STACR TRUST 2018-HOA2 35563XAA0 Residential MBS (non-agency) 49,225 10/25/2048 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBM8 Residential MBS (non-agency) 1,598,107 2/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBW8 Residential MBS (non-agency) 3,641,519 8/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBW8 Residential MBS (non-agency) 9,590,127 8/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBW8 Residential MBS (non-agency) 9,590,127 8/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBW8 Residential MBS (non-agency) 2,152,232 9/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBW8 Residential MBS (non-agency) 4,737,738 10/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GODW6 Residential MBS (non-agency) 13,029,385 10/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GODW6 Residential MBS (non-agency) 9,056,327 3/25/2025 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GODW6 Residential MBS (non-agency) 9,056,327 3/25/2025 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOFF1 Residential MBS (non-agency) 9,056,327 3/25/2025 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOEF1 Residential MBS (non-agency) 9,056,327 3/25/2025 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOLF6 Residential MBS (non-agency) 9,056,327 3/25/2025 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOLF6 Residential MBS (non-agency) 9,056,327 3/25/2025 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOLF6 Residential MBS (non-agency) 9,056,327 3/25/2027 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOLF6 Residential MBS (non-agency) 9,5817 3/25/2029 0.0 FREDD
FREDDIE MAC STACR REMIC TRUST 2020-HOA3 35565MAA2 Residential MBS (non-agency) 4,700,000 7/25/2050 0.0
FREDDIE MAC STACR TRUST 2018-HOA2 35563XAA0 Residential MBS (non-agency) 49,225 10/25/2048 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOAL3 Residential MBS (non-agency) 1,598,107 2/25/2024 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBW8 Residential MBS (non-agency) 3,641,519 8/25/2024 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBK4 Residential MBS (non-agency) 9,590,127 8/25/2024 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOCGZ Residential MBS (non-agency) 2,152,232 9/25/2024 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GODF3 Residential MBS (non-agency) 4,737,738 10/25/2024 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOCU1 Residential MBS (non-agency) 13,029,385 10/25/2024 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GODF4 Residential MBS (non-agency) 941,475 1/25/2025 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOET4 Residential MBS (non-agency) 9,056,327
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOAL3 Residential MBS (non-agency) 1,598,107 2/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBW8 Residential MBS (non-agency) 3,641,519 8/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOBK4 Residential MBS (non-agency) 9,590,127 8/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOC2 Residential MBS (non-agency) 4,737,738 10/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOC01 Residential MBS (non-agency) 4,737,738 10/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOC01 Residential MBS (non-agency) 13,029,385 10/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GODW6 Residential MBS (non-agency) 941,475 1/25/2025 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOEJ4 Residential MBS (non-agency) 9,056,327 3/25/2025 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOEJ4 Residential MBS (non-agency)<
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0BW8 Residential MBS (non-agency) 3,641,519 8/25/2024 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0BK4 Residential MBS (non-agency) 9,590,127 8/25/2024 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0CG2 Residential MBS (non-agency) 2,152,232 9/25/2024 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0DF3 Residential MBS (non-agency) 4,737,738 10/25/2024 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0CU1 Residential MBS (non-agency) 13,029,385 10/25/2024 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0DW6 Residential MBS (non-agency) 941,475 1/25/2025 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0FF4 Residential MBS (non-agency) 9,056,327 3/25/2025 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0FF4 Residential MBS (non-agency) 2,182,421 5/25/2025 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0FV4 Residential MBS (non-agency)
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0BK4 Residential MBS (non-agency) 9,590,127 8/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0CG2 Residential MBS (non-agency) 2,152,232 9/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0DF3 Residential MBS (non-agency) 4,737,738 10/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0CU1 Residential MBS (non-agency) 7,100,20,385 10/25/2024 1,100,25/2024 1,100,25/2024 1,100,25/2024 1,100,25/2024 1,100,25/2024 1,100,25/2024 1,100,25/2024 1,100,25/2024 1,100,25/2024 1,100,25/2024 1,100,25/2024 1,100,25/2024 1,100,25/2024 1,100,25/2024 1,100,25/2024 1,100,25/2025 1,100,25/2025 1,100,25/2025 1,100,25/2025 1,100,25/2025 1,100,25/2025 1,100,25/2025 1,100,25/2025 1,100,25/2025 1,100,25/2025 1,100,25/2025 1,100,25/2025 1,100,25/2025 1,100,25/2025 1,100,25/2025 1,100,25/2025 1,100,25/2025 1,200,
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOCG2 Residential MBS (non-agency) 2,152,232 9/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GODF3 Residential MBS (non-agency) 4,737,738 10/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOCU1 Residential MBS (non-agency) 13,029,385 10/25/2024 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GODW6 Residential MBS (non-agency) 941,475 1/25/2025 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOEJ4 Residential MBS (non-agency) 9,056,327 3/25/2025 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOFF1 Residential MBS (non-agency) 967,800 10/25/2027 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOFW4 Residential MBS (non-agency) 967,800 10/25/2027 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOFW4 Residential MBS (non-agency) 3,066,266 12/25/2027 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOLJ6 Residential MBS (non-agency) 95,817 3/25/2029 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOKX6 Residential MBS (non-agency) 95,817 3/25/2029 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOMD8 Residential MBS (non-agency) 25,891,501 7/25/2029 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOMD8 Residential MBS (non-agency) 25,891,501 7/25/2029 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOMD8 Residential MBS (non-agency) 25,891,501 7/25/2029 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOMD8 Residential MBS (non-agency) 25,891,501 7/25/2029 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOMD8 Residential MBS (non-agency) 25,891,501 7/25/2029 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOMD8 Residential MBS (non-agency) 25,891,501 7/25/2029 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOMD8 RESIDENTAL MBS (non-agency) 3,066,266 12/25/2027 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOMD8 RESIDENTAL
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GODF3 Residential MBS (non-agency) 4,737,738 10/25/2024 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOCU1 Residential MBS (non-agency) FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GODW6 Residential MBS (non-agency) FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOEJ4 Residential MBS (non-agency) FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOFF1 Residential MBS (non-agency) FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOET2 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOFF2 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOFF4 Residential MBS (non-agency) 967,800 10/25/2027 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOFW4 Residential MBS (non-agency) 3,066,266 12/25/2027 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOLJ6 Residential MBS (non-agency) 4,101,888 3/25/2029 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOKX6 Residential MBS (non-agency) 95,817 3/25/2029 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOMD8 Residential MBS (non-agency) 25,891,501 7/25/2029 0.
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOCU1 Residential MBS (non-agency) FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GODW6 Residential MBS (non-agency) FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOEJ4 Residential MBS (non-agency) FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOEJ4 Residential MBS (non-agency) FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOFF1 Residential MBS (non-agency) FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOET2 Residential MBS (non-agency) FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOFW4 Residential MBS (non-agency) FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOLJ6 Residential MBS (non-agency) FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOKX6 Residential MBS (non-agency) FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOKX6 Residential MBS (non-agency) FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOMD8 Residential MBS (non-agency) 25,891,501 7/25/2029 0.00000000000000000000000000000000
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GODW6 Residential MBS (non-agency) 941,475 1/25/2025 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOEJ4 Residential MBS (non-agency) 9,056,327 3/25/2025 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOFF1 Residential MBS (non-agency) 9,056,327 3/25/2025 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOFF1 Residential MBS (non-agency) 967,800 10/25/2027 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOFW4 Residential MBS (non-agency) 7,066,266 12/25/2027 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOLJ6 Residential MBS (non-agency) 7,066,266 12/25/2027 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOKX6 Residential MBS (non-agency) 95,817 3/25/2029 0.0 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOMD8 Residential MBS (non-agency) 25,891,501 7/25/2029 0.0 31725/2029 0.0 3137GOMD8 Residential MBS (non-agency) 941,475 1/25/2025 0.0 941,47
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0EJ4 Residential MBS (non-agency) 9,056,327 3/25/2025 0.5 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0FF1 Residential MBS (non-agency) 2,182,421 5/25/2025 0.5 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0ET2 Residential MBS (non-agency) 967,800 10/25/2027 0.5 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0FW4 Residential MBS (non-agency) 3,066,266 12/25/2027 0.5 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0LJ6 Residential MBS (non-agency) 4,101,888 3/25/2029 0.5 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0KX6 Residential MBS (non-agency) 95,817 3/25/2029 0.5 FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0MD8 Residential MBS (non-agency) 25,891,501 7/25/2029 0.5
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0FF1 Residential MBS (non-agency) 2,182,421 5/25/2025 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0ET2 Residential MBS (non-agency) 967,800 10/25/2027 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0FW4 Residential MBS (non-agency) 3,066,266 12/25/2027 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0LJ6 Residential MBS (non-agency) 4,101,888 3/25/2029 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0KX6 Residential MBS (non-agency) 95,817 3/25/2029 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0MD8 Residential MBS (non-agency) 25,891,501 7/25/2029 0.
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0ET2 Residential MBS (non-agency) 967,800 10/25/2027 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0FW4 Residential MBS (non-agency) 3,066,266 12/25/2027 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0LJ6 Residential MBS (non-agency) 4,101,888 3/25/2029 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0KX6 Residential MBS (non-agency) 95,817 3/25/2029 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0MD8 Residential MBS (non-agency) 25,891,501 7/25/2029 0.
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0FW4 Residential MBS (non-agency) 3,066,266 12/25/2027 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0LJ6 Residential MBS (non-agency) 4,101,888 3/25/2029 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0KX6 Residential MBS (non-agency) 95,817 3/25/2029 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0MD8 Residential MBS (non-agency) 25,891,501 7/25/2029 0.
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOLJ6 Residential MBS (non-agency) 4,101,888 3/25/2029 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOKX6 Residential MBS (non-agency) 95,817 3/25/2029 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOMD8 Residential MBS (non-agency) 25,891,501 7/25/2029 0.
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0KX6 Residential MBS (non-agency) 95,817 3/25/2029 0. FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0MD8 Residential MBS (non-agency) 25,891,501 7/25/2029 0.
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0MD8 Residential MBS (non-agency) 25,891,501 7/25/2029 0.
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0QC6 Residential MBS (non-agency) 25,525,222 12/25/2029 0.
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GOQP7 Residential MBS (non-agency) 242,012 3/25/2030 0.
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137G0QX0 Residential MBS (non-agency) 13,169,500 3/25/2030 0.
FREDDIE MAC STRUCTURED AGENCY CREDIT RISK DEBT NOTES 3137GORL5 Residential MBS (non-agency) 4,498,163 4/25/2030 0.
FWD SECURITIZATION TRUST 302980AA5 Residential MBS (non-agency) 8,213,298 6/25/2049 0.
FWD SECURITIZATION TRUST 36167VAA2 Residential MBS (non-agency) 9,728,566 11/25/2059 0.
FWD SECURITIZATION TRUST 2020-INV1 302985AA4 Residential MBS (non-agency) 6,557,228 1/25/2050 0.
GALTON FUNDING MORTGAGE TRUST 2017-1 36417JAY5 Residential MBS (non-agency) 2,447,503 11/25/2057 0.
GALTON FUNDING MORTGAGE TRUST 2018-2 36418GAU8 Residential MBS (non-agency) 8,235,759 10/25/2058 0.
GALTON FUNDING MORTGAGE TRUST 2019-2 36418AAJ6 Residential MBS (non-agency) 18,558,510 6/25/2059 0.
GALTON FUNDING MORTGAGE TRUST 2019-H1 36418XAA5 Residential MBS (non-agency) 7,896,292 10/25/2059 0.
GCAT 2019-NQM1 LLC 36166PAA6 Residential MBS (non-agency) 17,006,733 2/25/2059 0.
GCAT 2019-NQM2 TRUST 36166MAA3 Residential MBS (non-agency) 19,592,897 9/25/2059 0.
GE-WMC ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2005-2 367910AR7 Residential MBS (non-agency) 516,200 12/25/2035 0.
GS MORTGAGE-BACKED SECURITIES TRUST 2020-NQM1 36259WAA9 Residential MBS (non-agency) 7,000,000 9/27/2060 0.



SAR A HOME EDUTY TRUST 2005-9 62/27/2005 0.028	Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
SAMP TRIST 2004-ARZ SAMP TRIST 2004-ARZ SAMP TRIST 2004-ARZ SAMP TRIST 2004-ARZ SAMP TRIST 2005-ARZ	GSAA HOME EQUITY TRUST 2005-6	36242D3W1	Residential MBS (non-agency)		6/25/2035	
SAMP RIUST 2006-HET 10/25/2016 10/25/2016 0.01%	GSAA HOME EQUITY TRUST 2005-8	362341CT4	Residential MBS (non-agency)	4,947,489	6/25/2035	0.03%
MOMERANCE DOTAGE TRUST 2005-4 4373/PMANA Residential MRS (non agency) 2,463,849 107/S/20295 0.018	GSAMP TRUST 2004-AR2	36242DDP5	Residential MBS (non-agency)	93,704	8/25/2034	0.00%
MOREPARAD (OPPORTUNITIES FUN) TITUST 2019 1 43789/AAA2 Residential MBS (non agency) 1.224 205 10/25/2035 0.048 ODES	GSAMP TRUST 2006-HE7	36245EAE8	Residential MBS (non-agency)	951,004	10/25/2046	0.01%
MOMERAND COPPORTUNITIES FUND TRUST 2019 2 43789VAAS Residential MMS (non-agency) 10,20,013 6725/2048 0.026 0	HOME RE 2018-1 LTD	43730MAA6	Residential MBS (non-agency)	2,462,849	10/25/2028	0.01%
HOMERAND COPPORTUNITIES FUND TRUST 2017-C11	HOMEBANC MORTGAGE TRUST 2005-4	43739EBS5	Residential MBS (non-agency)	7,224,205	10/25/2035	0.04%
PANDEGAN MORTGAGE ACCUISTION TRUST 2007-CH4	HOMEWARD OPPORTUNITIES FUND I TRUST 2018-1	43789AAA2	Residential MBS (non-agency)	10,301,013	6/25/2048	0.06%
PAMORGAN MORTCAGE, ACQUISTION TRUST 2007-CH4 466-80CAD6 Residential MBS (non-agency) 1.502,070 1.795/2006 0.018	HOMEWARD OPPORTUNITIES FUND I TRUST 2019-2	43789VAA6	Residential MBS (non-agency)	12,673,828	9/25/2059	0.08%
PADRICAN RESCURITAZION TRUST SERIES 2014-1	JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH1	46630LAY0	Residential MBS (non-agency)	5,258,238	11/25/2036	0.03%
DAME BEACH MORTGAGE LOAN TRUST 2004-FR1 5425/16U4 Residential MBS (non-agency) 1,142,099 1,726/2035 0.018	JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH4	46630CAD6	Residential MBS (non-agency)	1,502,070	1/25/2036	0.01%
MASTR ASSET BACKED SECURITIES TRUST 2006-FRET 57643LPPS Residential MBS (non-agency) 1.142.209 12/25/2035 0.018	JP MORGAN RESECURITIZATION TRUST SERIES 2014-1	46641TBG8	Residential MBS (non-agency)	4,680,591	6/26/2035	0.03%
MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2005-AR1 59020UG90 Residential MBS (non-agency) 903,915 6/25/2036 0.01% MFA 220-NOMI TRUST 552754AA1 Residential MBS (non-agency) 6,000,000 8/25/2049 0.0% NEW RESIDENTIAL MORTGAGE LOAN TRUST 2005-3 64352VLL3 Residential MBS (non-agency) 6,389,613 1/25/2004 0.04% NEW RESIDENTIAL MORTGAGE LOAN TRUST 2020-NOMI 64830VAA1 Residential MBS (non-agency) 5,203,296 1/26/2004 0.04% NOMURA HOME COULTY LOAN INC HOME COULTY LOAN TRUST SERIES 2 65534AA2 Residential MBS (non-agency) 1,581,62 5/25/2005 0.01% NOMURA RESCURITIZATION TRUST 2015-0R 65514AA2 Residential MBS (non-agency) 1,483,444 11/25/2047 0.01% PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CFFS SE 70069FEW Residential MBS (non-agency) 2,772,251 2/25/2035 0.0% PABLY PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CFFS SE 70069FEW Residential MBS (non-agency) 4,6174 6/25/2005 0.0% PABLY SERIES 2005-RS TRUST 76112BLGE Residential MBS (non-agency) 2,772,251 2/25/2035	LONG BEACH MORTGAGE LOAN TRUST 2004-1	542514EU4	Residential MBS (non-agency)	530,604	2/25/2034	0.00%
MFA 2020-NOM1 TRUST 552754AA1 Residential MBS (non-agency) 6,000,000 8725/2049 0.04% NEW CENTURY HOME EQUITY LOAN TRUST 2005-3 64352VL13 Residential MBS (non-agency) 1,936,286 7725/2035 0.01% NEW RESIDENTIAL MORTGAGE LOAN TRUST 2018-4 6428FC03 Residential MBS (non-agency) 5,203,296 1726/2060 0.03% NEW RESIDENTIAL MORTGAGE LOAN TRUST 2020-NOM1 64830VA1 Residential MBS (non-agency) 5,203,296 1726/2060 0.03% NOMIRA HOME EQUITY LOAN INCHOME EQUITY LOAN TRUST SERIES 2 6536HAA3 Residential MBS (non-agency) 1,848,162 5725/2035 0.01% O.01% O	MASTR ASSET-BACKED SECURITIES TRUST 2006-FRE1	57643LPP5	Residential MBS (non-agency)	1,142,209	12/25/2035	0.01%
NEW CENTURY HOME EQUITY LOAN TRUST 2005-3 64352VLL3 Residential MBS (non-agency) 1,936,286 7/25/2035 0.01% NEW RESIDENTIAL MORTGAGE LOAN TRUST 2018-4 64828°CO3 Residential MBS (non-agency) 5,203,296 1.725/2040 0.03% NOMURA HOME EQUITY LOAN INCHOME EQUITY LOAN TRUST SERIES 2 65536HAG3 Residential MBS (non-agency) 1,548,162 5/25/2035 0.01% NOMURA RESECURITIZATION TRUST 2015-8R 65514AAL0 Residential MBS (non-agency) 1,483,444 11/25/2047 0.01% NOMURA RESECURITIZATION TRUST 2015-8R 65514AAL0 Residential MBS (non-agency) 1,483,444 11/25/2047 0.01% NOMURA RESECURITIZATION TRUST 2015-8R 7069FEK9 Residential MBS (non-agency) 1,483,444 11/25/2047 0.05% 1	MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2005-AR1	59020UG90	Residential MBS (non-agency)	903,915	6/25/2036	0.01%
NEW RESIDENTIAL MORTGAGE LOAN TRUST 2018-4 64828FCO3 Residential MBS (non-agency) 6,389,613 1/25/2048 0.04% NEW RESIDENTIAL MORTGAGE LOAN TRUST 2020-NOM1 64830VAA1 Residential MBS (non-agency) 5,203,296 1/26/2060 0.03% NOMURA RESIDENTIAL MORTGAGE LOAN TRUST 2020-NOM1 64830VAA1 Residential MBS (non-agency) 1,548,162 5/75/2035 0.01% NOMURA RESECURITIZATION TRUST 2015-8R 655341AAL0 Residential MBS (non-agency) 1,483,444 11/75/2047 0.01% OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C 6833NBP7 Residential MBS (non-agency) 1,483,444 11/75/2047 0.01% OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C 6833NBP7 Residential MBS (non-agency) 2,772,251 2/75/2035 0.05% PARK PLACE SECURITIES INC. ASSET BACKED PASS-THROUGH CTS SE 7006PERE/ Residential MBS (non-agency) 2,772,251 2/75/2035 0.02% POPULAR ABS MORTGAGE PASS-THROUGH TRUST 2005-A 73316PDA5 Residential MBS (non-agency) 46,174 6/75/2035 0.00% RAIMP SERIES 2005-RS3 TRUST 76112B1G6 Residential MBS (non-agency) 3,443,035 2/75/2035 0.03% RAIMP SERIES 2005-RS5 TRUST 76112B1G6 Residential MBS (non-agency) 3,443,035 2/75/2035 0.03% RAIMP SERIES 2005-RS5 TRUST 76110WG34 Residential MBS (non-agency) 1,552,159 6/75/2035 0.03% RAIMP SERIES 2005-RS5 TRUST 76110WG34 Residential MBS (non-agency) 1,552,159 6/75/2035 0.03% RASC SERIES 2004-KS12 TRUST 76110WG34 Residential MBS (non-agency) 9,26,725 1/725/2035 0.01% RASC SERIES 2004-KS12 TRUST 76110WG34 Residential MBS (non-agency) 9,26,725 1/725/2035 0.01% RASC SERIES 2005-KS11 TRUST 76110WG34 Residential MBS (non-agency) 9,26,725 1/725/2035 0.01% RASC SERIES 2005-KS11 TRUST 76110WG34 Residential MBS (non-agency) 9,26,725 1/725/2035 0.01% RASC SERIES 2005-KS11 TRUST 2019-3 75406XAD1 Residential MBS (non-agency) 9,26,725 1/725/2035 0.01% RASC SERIES 2005-KS11 TRUST 2019-3 75406XAD1 Residential MBS (non-agency) 1,354,6440 9,725/2036 0.05% RESIDENTIAL MORTGAGE LOAN TRUST 2019-3 75406XAD1 Residential MBS (non-agency) 1,354,6440 9,725/2036 0.05% RESIDENTIAL MORTGAGE TRUST 2018-1 81870 9,725/2036 0.05% RESIDENTIAL MORT	MFA 2020-NQM1 TRUST	552754AA1	Residential MBS (non-agency)	6,000,000	8/25/2049	0.04%
NEW RESIDENTIAL MORTGAGE LOAN TRUST 2020-NOM1 64830VAA1 Residential MBS (non-agency) 5,203,296 1/26/2060 0.03% NOMURA HOME EQUITY LOAN INC HOME EQUITY LOAN TRUST SERIES 2 65536HAG3 Residential MBS (non-agency) 1,548,162 5/25/2035 0.01% NOMURA RESIDENTIAL TRUST 2015-BR 65514ALAL 0. Residential MBS (non-agency) 1,483,444 11/25/2047 0.01% OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C 68383NBP7 Residential MBS (non-agency) 2,772,251 2/25/2035 0.05% PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SE 70069FEK9 Residential MBS (non-agency) 2,772,251 2/25/2035 0.02% PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SE 70069FEK9 Residential MBS (non-agency) 46,174 6/25/2035 0.02% PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH TRUST 2005-A 73316PDA5 Residential MBS (non-agency) 201,697 1/25/2035 0.00% RAMP SERIES 2005-RS1 TRUST 76112BLG6 Residential MBS (non-agency) 201,697 1/25/2035 0.00% RAMP SERIES 2005-RS2 TRUST 76112BLG6 Residential MBS (non-agency) 3,443,035 2/25/2035 0.02% RAMP SERIES 2005-RS6 TRUST 76112BLG4 Residential MBS (non-agency) 1,552,159 6/25/2035 0.03% RAMP SERIES 2004-KS10 TRUST 76110WG34 Residential MBS (non-agency) 5,349,045 11/25/2034 0.03% RASC SERIES 2004-KS10 TRUST 76110WG34 Residential MBS (non-agency) 5,349,045 11/25/2035 0.01% RASC SERIES 2004-KS10 TRUST 76110WG34 Residential MBS (non-agency) 926,725 11/25/2035 0.01% RASC SERIES 2004-KS10 TRUST 76110WG34 Residential MBS (non-agency) 926,725 11/25/2035 0.01% RASC SERIES 2004-KS10 TRUST 76110WG34 Residential MBS (non-agency) 926,725 11/25/2035 0.00% RASC SERIES 2004-KS10 TRUST 2019-3 75460KADA Residential MBS (non-agency) 926,725 11/25/2035 0.00% RASC SERIES 2004-KS10 TRUST 2019-3 75460KADA Residential MBS (non-agency) 926,725 11/25/2035 0.00% RASC SERIES 2004-KS10 TRUST 2019-3 75460KADA Residential MBS (non-agency) 926,725 0.00% 926,725 0.00% 926,725 0.00% 926,725 0.00% 926,725 0.00% 926,725 0.00% 926,725 0.00% 926,725 0.00% 926,725 0.00% 926,725 0.00% 926,725 0.00% 926,725 0.00% 926,725 0.00% 926,725 0.00% 92	NEW CENTURY HOME EQUITY LOAN TRUST 2005-3	64352VLL3	Residential MBS (non-agency)	1,936,286	7/25/2035	0.01%
NOMURA HOME EQUITY LOAN INC HOME EQUITY LOAN TRUST SERIES 2 65536HAG3 Residential MBS (non-agency) 1,548,162 5725/2035 0,01% NOMURA RESECURITIZATION TRUST 2015-8R 65541AAL0 Residential MBS (non-agency) 1,483,444 11/25/2047 0,01% OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C 6838MPP Residential MBS (non-agency) 2,772,251 2/25/2035 0,02% PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SE 70069FEKP Residential MBS (non-agency) 2,772,251 2/25/2035 0,02% POPULAR ABS MORTGAGE PASS-THROUGH TRUST 2005-A 73316PDA5 Residential MBS (non-agency) 2,772,251 2,772,251 2,725/2035 0,02% PARM PSERIES 2005-RS3 TRUST 76112BLG8 Residential MBS (non-agency) 2,016,697 1,725/2035 0,00% RAMP SERIES 2005-RS3 TRUST 76112BLV4 Residential MBS (non-agency) 3,443,035 2,725/2035 0,00% RASC SERIES 2004-KS10 TRUST 76110WG34 Residential MBS (non-agency) 1,552,159 6/25/2035 0,01% RASC SERIES 2004-KS12 TRUST 76110WG34 Residential MBS (non-agency) 5,349,045 11/25/2035 0,01% RASC SERIES 2006-KS11 TRUST 76110WG34 Residential MBS (non-agency) 76110WG34 RESIDENTIAL MORTGAGE LOAN TRUST 2019-3 76110WG34 Residential MBS (non-agency) 76110WG34 RESIDENTIAL MORTGAGE LOAN TRUST 2019-3 76110WG34 Residential MBS (non-agency) 76110WG34 Residential MBS (non-agency) 76110WG34 RESIDENTIAL MORTGAGE TRUST 2019-3 76110WG34 Residential MBS (non-agency) 76110WG34 RESIDENTIAL MORTGAGE TRUST 2019-3 76110WG34 Residential MBS (non-agency) 76110WG34 RESIDENTIAL MORTGAGE TRUST 2019-3 76110WG34 Residential MBS (non-agency) 76110WG34 RESIDENTIAL MORTGAGE TRUST 2019-3 76110WG34 RESIDENTIAL MORTGAGE TRUST 2019-3 76110WG34 RESIDENTIAL MORTGAGE TRUST 2019-3 76110WG34 RESIDENTI	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2018-4	64828FCQ3	Residential MBS (non-agency)	6,389,613	1/25/2048	0.04%
NOMURA RESECURITIZATION TRUST 2015-BR 65541AALO Residential MBS (non-agency) 1,483,444 11/25/2047 0.018 OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C 6833NBP7 Residential MBS (non-agency) 2,772,251 2/25/2035 0.028 POPULAR ABS MORTGAGE PASS-THROUGH TRUST 2005-A 73316PDA5 Residential MBS (non-agency) 46,174 6/25/2035 0.028 POPULAR ABS MORTGAGE PASS-THROUGH TRUST 2005-A 73316PDA5 Residential MBS (non-agency) 46,174 6/25/2035 0.008 RAMP SERIES 2005-RS1 TRUST 76112BLG6 Residential MBS (non-agency) 201,697 1/25/2035 0.028 RAMP SERIES 2005-RS2 TRUST 76112BLG4 Residential MBS (non-agency) 3,443,035 2/25/2035 0.028 RAMP SERIES 2005-RS2 TRUST 76112BLG4 Residential MBS (non-agency) 1,552,159 6/25/2035 0.028 RAMP SERIES 2004-KS10 TRUST 76110WG34 Residential MBS (non-agency) 5,349,045 11/25/2035 0.038 RASC SERIES 2004-KS10 TRUST 76110WG34 Residential MBS (non-agency) 5,349,045 11/25/2035 0.038 RASC SERIES 2005-RS2 TRUST 76110WG34 Residential MBS (non-agency) 5,349,045 11/25/2035 0.038 RASC SERIES 2006-KS11 TRUST 76110WG34 Residential MBS (non-agency) 60,136 11/25/2035 0.038 RASC SERIES 2006-KS11 TRUST 76110WG70 RESIDENTIAL MORTGAGE LOAN TRUST 2019-3 76119NAAS RESIDENTIAL MORTGAGE LOAN TRUST 2019-3 76119NAAS RESIDENTIAL MORTGAGE TRUST 2018-1 81836WAAB Residential MBS (non-agency) 1,642,598 4/27/2048 0.038 GRESIDENTIAL MORTGAGE TRUST 2018-1 81830KAAB Residential MBS (non-agency) 1,642,598 4/27/2048 0.038 SG RESIDENTIAL MORTGAGE TRUST 2018-1 81830KAAB Residential MBS (non-agency) 1,642,598 4/27/2048 0.038 SG RESIDENTIAL MORTGAGE TRUST 2018-1 81820KAAB Residential MBS (non-agency) 1,642,598 4/27/2049 0.038 SG RESIDENTIAL MORTGAGE TRUST 2018-1 81820KAAB Residential MBS (non-agency) 1,642,598 4/27/2049 0.038 SG RESIDENTIAL MORTGAGE TRUST 2018-1 81820KAAB Residential MBS (non-agency) 1,642,598 4/27/2049 0.038 SG RESIDENTIAL MORTGAGE TRUST 2018-1 81820KAAB Residential MBS (non-agency) 1,642,598 4/27/2049 0.038 SG RESIDENTIAL MORTGAGE TRUST 2018-1 81820KAAB RESIDENTIAL MORTGAGE TRUST 2018-1 81820KAAB RESIDENTIAL MORTGA	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2020-NQM1	64830VAA1	Residential MBS (non-agency)	5,203,296	1/26/2060	0.03%
OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C 68383NBP7 Residential MBS (non-agency) 8,368,166 7/25/2035 0.05% PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SE 70069FEK9 Residential MBS (non-agency) 2,772,251 2/25/2035 0.02% POPULAR ABS MORTGAGE PASS-THROUGH TRUST 2005-A 73316PD.5 Residential MBS (non-agency) 46,174 6/25/2035 0.00% RAMP SERIES 2005-RS1 TRUST 76112BLG6 Residential MBS (non-agency) 201,697 1/25/2035 0.00% RAMP SERIES 2005-RS2 TRUST 76112BLG9 Residential MBS (non-agency) 3,443,035 2/25/2035 0.02% RAMP SERIES 2005-RS2 TRUST 76112BLG9 Residential MBS (non-agency) 1,552,159 6/25/2035 0.02% RAMP SERIES 2004-KS12 TRUST 76110WG34 Residential MBS (non-agency) 1,552,159 6/25/2035 0.01% RASC SERIES 2004-KS12 TRUST 76110WG84 Residential MBS (non-agency) 9,67,25 1/25/2035 0.01% RASC SERIES 2004-KS12 TRUST 76110W7D2 Residential MBS (non-agency) 60,136 12/25/2035 0.01% RASC SERIES 2004-KS12 TRUS	NOMURA HOME EQUITY LOAN INC HOME EQUITY LOAN TRUST SERIES 2	65536HAG3	Residential MBS (non-agency)	1,548,162	5/25/2035	0.01%
PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SE 70069FEK9 Residential MBS (non-agency) 2,772,251 2/25/2035 0.02% POPULAR ABS MORTGAGE PASS-THROUGH TRUST 2005-A 73316PDA5 Residential MBS (non-agency) 46,174 6/25/2035 0.00% RAMP SERIES 2005-RSG TRUST 76112BJG6 Residential MBS (non-agency) 3443,035 2/25/2035 0.02% RAMP SERIES 2005-RSG TRUST 76112BJC4 Residential MBS (non-agency) 1,552,159 6/25/2035 0.02% RAMS SERIES 2004-KS10 TRUST 76110WG34 Residential MBS (non-agency) 1,552,159 6/25/2035 0.01% RASC SERIES 2004-KS10 TRUST 76110WG34 Residential MBS (non-agency) 5,349,045 11/25/2034 0.03% RASC SERIES 2004-KS12 TRUST 76110WTD2 Residential MBS (non-agency) 926,725 1/25/2035 0.01% RASC SERIES 2006-KS7 TRUST 76110WTD2 Residential MBS (non-agency) 663,866 9/25/2035 0.0% RESIDENTIAL MORTGAGE LOAN TRUST 2019-3 76119NAA5 Residential MBS (non-agency) 663,866 9/25/2036 0.0% SG RESIDENTIAL MORTGAGE TRUST 2018-IR	NOMURA RESECURITIZATION TRUST 2015-8R	65541AAL0	Residential MBS (non-agency)	1,483,444	11/25/2047	0.01%
POPULAR ABS MORTGAGE PASS-THROUGH TRUST 2005-A 7316PDA5 Residential MBS (non-agency) 46,174 6/25/2035 0.00% RAMP SERIES 2005-RS1 TRUST 76112BLG6 Residential MBS (non-agency) 201,697 1/25/2035 0.00% RAMP SERIES 2005-RS2 TRUST 76112BEF9 Residential MBS (non-agency) 3,443,035 2/25/2035 0.02% RAMP SERIES 2005-RS6 TRUST 76112BTU4 Residential MBS (non-agency) 1,552,159 6/25/2035 0.01% RASC SERIES 2004-KS10 TRUST 76110WG34 Residential MBS (non-agency) 5,349,045 11/25/2034 0.03% RASC SERIES 2004-KS12 TRUST 76110WK88 Residential MBS (non-agency) 926,725 1/25/2035 0.01% RASC SERIES 2004-KS12 TRUST 76110WK88 Residential MBS (non-agency) 60,136 12/25/2035 0.00% RASC SERIES 2006-KS11 TRUST 76110WV7D2 Residential MBS (non-agency) 60,366 12/25/2035 0.00% RESIDENTIAL MORTGAGE LOAN TRUST 2019-3 76119MAA5 Residential MBS (non-agency) 13,546,440 9/25/2036 0.00% SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-CB1 81375WHF6 Residential MBS (non-agency) 8,954,195 1/25/2036 0.05% SG RESIDENTIAL MORTGAGE TRUST 2018-11 81880KAB8 Residential MBS (non-agency) 1,642,598 4/271/2048 0.01% SG RESIDENTIAL MORTGAGE TRUST 2018-13 81880KAB8 Residential MBS (non-agency) 1,642,598 4/271/2048 0.01% SG RESIDENTIAL MORTGAGE TRUST 2018-13 81880KAB8 Residential MBS (non-agency) 1,642,598 4/271/2048 0.01% SG RESIDENTIAL MORTGAGE TRUST 2018-13 81880KAB8 Residential MBS (non-agency) 1,642,598 4/271/2048 0.01% SG RESIDENTIAL MORTGAGE TRUST 2018-13 81880KAB8 Residential MBS (non-agency) 1,642,598 4/271/2048 0.01% SG RESIDENTIAL MORTGAGE TRUST 2018-13 83611MMH7 Residential MBS (non-agency) 11,469,452 4/29/2049 0.07% STACR TRUST 2018-DNA2 355631AAP Residential MBS (non-agency) 11,469,452 4/29/2049 0.07% STACR TRUST 2018-DNA2 355634ABN Residential MBS (non-agency) 11,400,000 2/25/2047 0.08% STACR TRUST 2018-HRP2 35564ABN Residential MBS (non-agency) 14,00,000 2/25/2047 0.08% STACR TRUST 2018-HRP2 35564ABN Residential MBS (non-agency) 5,134,207 5/25/2047 0.08% STACR TRUST 2018-HRP2 35564ABN Residential MBS (non-agency) 5,134,207 5/25/2047 0.08% STACR TRUST	OPTEUM MORTGAGE ACCEPTANCE CORP ASSET BACKED PASS-THROUGH C	68383NBP7	Residential MBS (non-agency)	8,368,166	7/25/2035	0.05%
RAMP SERIES 2005-RS1 TRUST 76112BJG6 Residential MBS (non-agency) 201,697 1/25/2035 0.0% RAMP SERIES 2005-RS2 TRUST 76112BKE9 Residential MBS (non-agency) 3,443,035 2/25/2035 0.02% RAMP SERIES 2005-RS5 TRUST 76112BTU4 Residential MBS (non-agency) 1,552,159 6/25/2035 0.01% RASC SERIES 2004-KS10 TRUST 76110WG34 Residential MBS (non-agency) 5,349,045 11/25/2034 0.03% RASC SERIES 2004-KS10 TRUST 76110WG34 Residential MBS (non-agency) 926,725 1/25/2035 0.01% RASC SERIES 2004-KS10 TRUST 76110W7D2 Residential MBS (non-agency) 926,725 1/25/2035 0.00% RASC SERIES 2006-KS7 TRUST 76110W7D2 Residential MBS (non-agency) 60,136 12/25/2035 0.00% RESIDENTIAL MORTGAGE LOAN TRUST 2019-3 76119WABA Residential MBS (non-agency) 63,866 9/25/2036 0.00% SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-CB1 8135WHF6 Residential MBS (non-agency) 1,854,440 9/25/2059 0.08% SG RESIDENTIAL MORTGAGE TRUST 2018-1 81880KABA	PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SE	70069FEK9	Residential MBS (non-agency)	2,772,251	2/25/2035	0.02%
RAMP SERIES 2005-RS2 TRUST 76112BKE9 Residential MBS (non-agency) 3,443,035 2/25/2035 0.02% RAMP SERIES 2005-RS6 TRUST 76112BTU4 Residential MBS (non-agency) 1,552,159 6/25/2035 0.01% RASC SERIES 2004-KS10 TRUST 76110WG34 Residential MBS (non-agency) 5,349,045 11/25/2034 0.03% RASC SERIES 2004-KS12 TRUST 76110WR08 Residential MBS (non-agency) 926,725 1/25/2035 0.01% RASC SERIES 2005-KS11 TRUST 76110WR08 Residential MBS (non-agency) 60,136 12/25/2035 0.00% RASC SERIES 2006-KS7 TRUST 75406XAD1 Residential MBS (non-agency) 663,866 9/25/2035 0.00% RESIDENTIAL MORTGAGE LOAN TRUST 2019-3 76119MAD5 Residential MBS (non-agency) 13,546,440 9/25/2036 0.05% SG RESIDENTIAL MORTGAGE TRUST 2018-1 81375WHF6 Residential MBS (non-agency) 8,954,195 1/25/2036 0.05% SG RESIDENTIAL MORTGAGE TRUST 2019-3 78432BAA7 Residential MBS (non-agency) 1,642,598 4/27/2048 0.01% SG RESIDENTIAL MORTGAGE LOAN TRUST 83511MAD1	POPULAR ABS MORTGAGE PASS-THROUGH TRUST 2005-A	73316PDA5	Residential MBS (non-agency)	46,174	6/25/2035	0.00%
RAMP SERIES 2005-RS6 TRUST 76112BTU4 Residential MBS (non-agency) 1,552,159 6/25/2035 0.01% RASC SERIES 2004-KS10 TRUST 76110WG34 Residential MBS (non-agency) 5,349,045 11/25/2034 0.03% RASC SERIES 2004-KS12 TRUST 76110WK88 Residential MBS (non-agency) 926,725 1/25/2035 0.01% RASC SERIES 2005-KS11 TRUST 76110WTD2 Residential MBS (non-agency) 60,136 12/25/2035 0.00% RASC SERIES 2006-KS7 TRUST 7510WADD1 Residential MBS (non-agency) 60,366 9/25/2036 0.00% RESIDENTIAL MORTGAGE LOAN TRUST 2019-3 76119NAA5 Residential MBS (non-agency) 13,546,440 9/25/2036 0.05% SG RESIDENTIAL MORTGAGE TRUST 2018-1 81375WHF6 Residential MBS (non-agency) 8,954,195 1/25/2036 0.05% SG RESIDENTIAL MORTGAGE TRUST 2018-1 81880KAA8 Residential MBS (non-agency) 1,642,598 4/27/2048 0.01% SG RESIDENTIAL MORTGAGE TRUST 2019-3 78432BAA7 Residential MBS (non-agency) 2,406,247 9/25/2059 0.01% SOUNDVIEW HOME LOAN TRUST 2006-2 836111MNH7	RAMP SERIES 2005-RS1 TRUST	76112BJG6	Residential MBS (non-agency)	201,697	1/25/2035	0.00%
RASC SERIES 2004-KS10 TRUST 76110WG34 Residential MBS (non-agency) 5,349,045 11/25/2034 0.03% RASC SERIES 2004-KS12 TRUST 76110WK88 Residential MBS (non-agency) 926,725 1/25/2035 0.01% RASC SERIES 2005-KS11 TRUST 76110W7D2 Residential MBS (non-agency) 60,136 12/25/2035 0.00% RASC SERIES 2006-KS7 TRUST 75406XAD1 Residential MBS (non-agency) 663,866 9/25/2036 0.00% RESIDENTIAL MORTGAGE LOAN TRUST 2019-3 76119NAA5 Residential MBS (non-agency) 13,546,440 9/25/2059 0.08% SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-CB1 81375WHF6 Residential MBS (non-agency) 8,954,195 1/25/2036 0.05% SG RESIDENTIAL MORTGAGE TRUST 2018-1 81880KAA8 Residential MBS (non-agency) 1,642,598 4/27/2048 0.01% SG RESIDENTIAL MORTGAGE TRUST 2019-3 78432BAA7 Residential MBS (non-agency) 2,406,247 9/25/2059 0.01% SG RESIDENTIAL MORTGAGE TRUST 2006-2 83611MNH7 Residential MBS (non-agency) 843,923 3/25/2036 0.00% SPRUCE HILL MORTGAGE LOAN TRUST 2006-2 83611MNH7 Residential MBS (non-agency) 11,469,452 4/29/2049 0.07% STACR TRUST 2018-DNA2 35563TAA9 Residential MBS (non-agency) 11,469,452 4/29/2049 0.07% STACR TRUST 2018-DNA2 35563WAA2 Residential MBS (non-agency) 14,600,000 2/25/2047 0.08% STACR TRUST 2018-DNA3 35564ABN0 Residential MBS (non-agency) 14,000,000 2/25/2047 0.08% STACR TRUST 2018-DNA3 35564ABN0 Residential MBS (non-agency) 5,134,207 2/25/2047 0.08% STACR TRUST 2018-DNA2 35564ABN0 Residential MBS (non-agency) 5,134,207 2/25/2047 0.08% STACR TRUST 2018-DNA2 35564ABN0 Residential MBS (non-agency) 5,134,207 2/25/2047 0.08% STACR TRUST 2018-DNA2 35564ABN0 Residential MBS (non-agency) 5,134,207 2/25/2047 0.08% STACR TRUST 2018-DNA2 35564ABN0 Residential MBS (non-agency) 5,134,207 2/25/2047 0.08% STACR TRUST 2018-DNA2 35564ABN0 Residential MBS (non-agency) 5,134,207 2/25/2047 0.08% STACR TRUST 2018-DNA2 35564ABN0 Residential MBS (non-agency) 5,134,207 2/25/2047 0.08% STACR TRUST 2018-DNA2 35564ABN0 Residential MBS (non-agency) 5,134,207 2/25/2047 0.08% STACR TRUST 2018-DNA2 35564ABN0 Residential MBS (non-agency) 5,134,207 2/25/2047 0.08	RAMP SERIES 2005-RS2 TRUST	76112BKE9	Residential MBS (non-agency)	3,443,035	2/25/2035	0.02%
RASC SERIES 2004-KS12 TRUST 76110WK88 Residential MBS (non-agency) 926,725 1/25/2035 0.01% RASC SERIES 2005-KS11 TRUST 76110W7D2 Residential MBS (non-agency) 60,136 12/25/2035 0.00% RASC SERIES 2006-KS7 TRUST 75406XAD1 Residential MBS (non-agency) 663,866 9/25/2036 0.00% RESIDENTIAL MORTGAGE LOAN TRUST 2019-3 76119NAA5 Residential MBS (non-agency) 13,546,440 9/25/2059 0.08% SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-CB1 81375WHF6 Residential MBS (non-agency) 8,954,195 1/25/2036 0.05% SG RESIDENTIAL MORTGAGE TRUST 2018-1 81880KAA8 Residential MBS (non-agency) 1,642,598 4/27/2048 0.01% SG RESIDENTIAL MORTGAGE TRUST 2019-3 78432BAA7 Residential MBS (non-agency) 2,406,247 9/25/2059 0.01% SOUNDVIEW HOME LOAN TRUST 2006-2 83611MNH7 Residential MBS (non-agency) 843,923 3/25/2036 0.00% SPRUCE HILL MORTGAGE LOAN TRUST 206-2 8511XAA1 Residential MBS (non-agency) 11,469,452 4/29/2049 0.07% STACR TRUST 2018-DNA2 35563WAA2 Residential MBS (non-agency) 12,406, 40 9/25/2059 0.01% STACR TRUST 2018-DNA2 35563WAA2 Residential MBS (non-agency) 14,263 9/25/2048 0.00% STACR TRUST 2018-DNA3 35564ABN0 Residential MBS (non-agency) 14,000,000 2/25/2047 0.08% STACR TRUST 2018-HRP2 35564ABN0 Residential MBS (non-agency) 5,134,207 2/25/2047 0.03%	RAMP SERIES 2005-RS6 TRUST	76112BTU4	Residential MBS (non-agency)	1,552,159	6/25/2035	0.01%
RASC SERIES 2005-KS11 TRUST 76110W7D2 Residential MBS (non-agency) 60,136 12/25/2035 0.00% RASC SERIES 2006-KS7 TRUST 75406XAD1 Residential MBS (non-agency) 663,866 9/25/2036 0.00% RESIDENTIAL MORTGAGE LOAN TRUST 2019-3 76119NAA5 Residential MBS (non-agency) 13,546,440 9/25/2059 0.08% SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-CB1 81375WHF6 Residential MBS (non-agency) 8,954,195 1/25/2036 0.05% SG RESIDENTIAL MORTGAGE TRUST 2018-1 81880KAA8 Residential MBS (non-agency) 1,642,598 4/27/2048 0.01% SG RESIDENTIAL MORTGAGE TRUST 2019-3 78432BAA7 Residential MBS (non-agency) 2,406,247 9/25/2059 0.01% SOUNDVIEW HOME LOAN TRUST 2006-2 83611MNH7 Residential MBS (non-agency) 843,923 3/25/2036 0.00% SPRUCE HILL MORTGAGE LOAN TRUST 85211XAA1 Residential MBS (non-agency) 11,469,452 4/29/2049 0.07% STACR TRUST 2018-DNA2 35563TAA9 Residential MBS (non-agency) 187,187 12/25/2030 0.00% STACR TRUST 2018-DNA3 35564ABN0 Residential MBS (non-agency) 14,000,000 2/25/2047 0.08% STACR TRUST 2018-HRP2 35564ABN0 Residential MBS (non-agency) 5,134,207 2/25/2047 0.08%	RASC SERIES 2004-KS10 TRUST	76110WG34	Residential MBS (non-agency)	5,349,045	11/25/2034	0.03%
RASC SERIES 2006-KS7 TRUST 75406XAD1 Residential MBS (non-agency) 663,866 9/25/2036 0.00% RESIDENTIAL MORTGAGE LOAN TRUST 2019-3 76119NAA5 Residential MBS (non-agency) 13,546,440 9/25/2059 0.08% SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-CB1 81375WHF6 Residential MBS (non-agency) 8,954,195 1/25/2036 0.05% SG RESIDENTIAL MORTGAGE TRUST 2018-1 81880KAA8 Residential MBS (non-agency) 1,642,598 4/27/2048 0.01% SG RESIDENTIAL MORTGAGE TRUST 2019-3 78432BAA7 Residential MBS (non-agency) 2,406,247 9/25/2059 0.01% SOUNDVIEW HOME LOAN TRUST 2006-2 83611MNH7 Residential MBS (non-agency) 843,923 3/25/2036 0.00% SPRUCE HILL MORTGAGE LOAN TRUST 85211XAA1 Residential MBS (non-agency) 11,469,452 4/29/2049 0.07% STACR TRUST 2018-DNA2 35563TAA9 Residential MBS (non-agency) 187,187 12/25/2030 0.00% STACR TRUST 2018-DNA3 Residential MBS (non-agency) 14,263 9/25/2048 0.00% STACR TRUST 2018-HRP2 35564ABN0 Residential MBS (non-agency) 14,000,000 2/25/2047 0.08% STACR TRUST 2018-HRP2 35564AAK7 Residential MBS (non-agency) 5,134,207 2/25/2047 0.03%	RASC SERIES 2004-KS12 TRUST	76110WK88	Residential MBS (non-agency)	926,725	1/25/2035	0.01%
RESIDENTIAL MORTGAGE LOAN TRUST 2019-3 76119NAA5 Residential MBS (non-agency) 13,546,440 9/25/2059 0.08% SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-CB1 81375WHF6 Residential MBS (non-agency) 8,954,195 1/25/2036 0.05% SG RESIDENTIAL MORTGAGE TRUST 2018-1 81880KAA8 Residential MBS (non-agency) 1,642,598 4/27/2048 0.01% SG RESIDENTIAL MORTGAGE TRUST 2019-3 78432BAA7 Residential MBS (non-agency) 2,406,247 9/25/2059 0.01% SOUNDVIEW HOME LOAN TRUST 2006-2 83611MNH7 Residential MBS (non-agency) 843,923 3/25/2036 0.00% SPRUCE HILL MORTGAGE LOAN TRUST 85211XAA1 Residential MBS (non-agency) 11,469,452 4/29/2049 0.07% STACR TRUST 2018-DNA2 35563TAA9 Residential MBS (non-agency) 187,187 12/25/2030 0.00% STACR TRUST 2018-DNA3 35563WAA2 Residential MBS (non-agency) 4,263 9/25/2048 0.00% STACR TRUST 2018-HRP2 35564ABN0 Residential MBS (non-agency) 14,000,000 2/25/2047 0.08% STACR TRUST 2018-HRP2 35564ABN0 Residential MBS (non-agency) 5,134,207 2/25/2047 <	RASC SERIES 2005-KS11 TRUST	76110W7D2	Residential MBS (non-agency)	60,136	12/25/2035	0.00%
SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-CB1 81375WHF6 Residential MBS (non-agency) 8,954,195 1/25/2036 0.05% SG RESIDENTIAL MORTGAGE TRUST 2018-1 81880KAA8 Residential MBS (non-agency) 1,642,598 4/27/2048 0.01% SG RESIDENTIAL MORTGAGE TRUST 2019-3 78432BAA7 Residential MBS (non-agency) 2,406,247 9/25/2059 0.01% SOUNDVIEW HOME LOAN TRUST 2006-2 83611MNH7 Residential MBS (non-agency) 843,923 3/25/2036 0.00% SPRUCE HILL MORTGAGE LOAN TRUST 85211XAA1 Residential MBS (non-agency) 11,469,452 4/29/2049 0.07% STACR TRUST 2018-DNA2 35563TAA9 Residential MBS (non-agency) 187,187 12/25/2030 0.00% STACR TRUST 2018-DNA3 35564ABN0 Residential MBS (non-agency) 4,263 9/25/2048 0.00% STACR TRUST 2018-HRP2 35564ABN0 Residential MBS (non-agency) 14,000,000 2/25/2047 0.08% STACR TRUST 2018-HRP2 35564ABK7 Residential MBS (non-agency) 5,134,207 2/25/2047 0.03%	RASC SERIES 2006-KS7 TRUST	75406XAD1	Residential MBS (non-agency)	663,866	9/25/2036	0.00%
SG RESIDENTIAL MORTGAGE TRUST 2018-1 81880KAA8 Residential MBS (non-agency) 1,642,598 4/27/2048 0.01% SG RESIDENTIAL MORTGAGE TRUST 2019-3 78432BAA7 Residential MBS (non-agency) 2,406,247 9/25/2059 0.01% SOUNDVIEW HOME LOAN TRUST 2006-2 83611MNH7 Residential MBS (non-agency) 843,923 3/25/2036 0.00% SPRUCE HILL MORTGAGE LOAN TRUST 85211XAA1 Residential MBS (non-agency) 11,469,452 4/29/2049 0.07% STACR TRUST 2018-DNA2 35563TAA9 Residential MBS (non-agency) 187,187 12/25/2030 0.00% STACR TRUST 2018-DNA3 35563WAA2 Residential MBS (non-agency) 4,263 9/25/2048 0.00% STACR TRUST 2018-HRP2 35564ABNO Residential MBS (non-agency) 14,000,000 2/25/2047 0.08% STACR TRUST 2018-HRP2 35564AAK7 Residential MBS (non-agency) 5,134,207 2/25/2047 0.03%	RESIDENTIAL MORTGAGE LOAN TRUST 2019-3	76119NAA5	Residential MBS (non-agency)	13,546,440	9/25/2059	0.08%
SG RESIDENTIAL MORTGAGE TRUST 2019-3 78432BAA7 Residential MBS (non-agency) 2,406,247 9/25/2059 0.01% SOUNDVIEW HOME LOAN TRUST 2006-2 83611MNH7 Residential MBS (non-agency) 843,923 3/25/2036 0.0% SPRUCE HILL MORTGAGE LOAN TRUST 85211XAA1 Residential MBS (non-agency) 11,469,452 4/29/2049 0.07% STACR TRUST 2018-DNA2 35563TAA9 Residential MBS (non-agency) 187,187 12/25/2030 0.0% STACR TRUST 2018-DNA3 35563WAA2 Residential MBS (non-agency) 4,263 9/25/2048 0.0% STACR TRUST 2018-HRP2 35564ABN0 Residential MBS (non-agency) 14,000,000 2/25/2047 0.08% STACR TRUST 2018-HRP2 35564AAK7 Residential MBS (non-agency) 5,134,207 2/25/2047 0.03%	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-CB1	81375WHF6	Residential MBS (non-agency)	8,954,195	1/25/2036	0.05%
SOUNDVIEW HOME LOAN TRUST 2006-2 83611MNH7 Residential MBS (non-agency) 843,923 3/25/2036 0.0% SPRUCE HILL MORTGAGE LOAN TRUST 85211XAA1 Residential MBS (non-agency) 11,469,452 4/29/2049 0.07% STACR TRUST 2018-DNA2 35563TAA9 Residential MBS (non-agency) 187,187 12/25/2030 0.0% STACR TRUST 2018-DNA3 35563WAA2 Residential MBS (non-agency) 4,263 9/25/2048 0.0% STACR TRUST 2018-HRP2 35564ABN0 Residential MBS (non-agency) 14,000,000 2/25/2047 0.08% STACR TRUST 2018-HRP2 35564AAK7 Residential MBS (non-agency) 5,134,207 2/25/2047 0.03%	SG RESIDENTIAL MORTGAGE TRUST 2018-1	81880KAA8	Residential MBS (non-agency)	1,642,598	4/27/2048	0.01%
SPRUCE HILL MORTGAGE LOAN TRUST 85211XAA1 Residential MBS (non-agency) 11,469,452 4/29/2049 0.07% STACR TRUST 2018-DNA2 35563TAA9 Residential MBS (non-agency) 187,187 12/25/2030 0.00% STACR TRUST 2018-DNA3 35563WAA2 Residential MBS (non-agency) 4,263 9/25/2048 0.00% STACR TRUST 2018-HRP2 35564ABN0 Residential MBS (non-agency) 14,000,000 2/25/2047 0.08% STACR TRUST 2018-HRP2 35564AAK7 Residential MBS (non-agency) 5,134,207 2/25/2047 0.03%	SG RESIDENTIAL MORTGAGE TRUST 2019-3	78432BAA7	Residential MBS (non-agency)	2,406,247	9/25/2059	0.01%
STACR TRUST 2018-DNA2 35563TAA9 Residential MBS (non-agency) 187,187 12/25/2030 0.00% STACR TRUST 2018-DNA3 35563WAA2 Residential MBS (non-agency) 4,263 9/25/2048 0.00% STACR TRUST 2018-HRP2 35564ABN0 Residential MBS (non-agency) 14,000,000 2/25/2047 0.08% STACR TRUST 2018-HRP2 35564AAK7 Residential MBS (non-agency) 5,134,207 2/25/2047 0.03%	SOUNDVIEW HOME LOAN TRUST 2006-2	83611MNH7	Residential MBS (non-agency)	843,923	3/25/2036	0.00%
STACR TRUST 2018-DNA3 35563WAA2 Residential MBS (non-agency) 4,263 9/25/2048 0.00% STACR TRUST 2018-HRP2 35564ABN0 Residential MBS (non-agency) 14,000,000 2/25/2047 0.08% STACR TRUST 2018-HRP2 35564AAK7 Residential MBS (non-agency) 5,134,207 2/25/2047 0.03%	SPRUCE HILL MORTGAGE LOAN TRUST	85211XAA1	Residential MBS (non-agency)	11,469,452	4/29/2049	0.07%
STACR TRUST 2018-HRP2 35564ABN0 Residential MBS (non-agency) 14,000,000 2/25/2047 0.08% STACR TRUST 2018-HRP2 35564AAK7 Residential MBS (non-agency) 5,134,207 2/25/2047 0.03%	STACR TRUST 2018-DNA2	35563TAA9	Residential MBS (non-agency)	187,187	12/25/2030	0.00%
STACR TRUST 2018-HRP2 35564AAK7 Residential MBS (non-agency) 5,134,207 2/25/2047 0.03%	STACR TRUST 2018-DNA3	35563WAA2	Residential MBS (non-agency)	4,263	9/25/2048	0.00%
	STACR TRUST 2018-HRP2	35564ABN0	Residential MBS (non-agency)	14,000,000	2/25/2047	0.08%
STARWOOD MORTGAGE RESIDENTIAL TRUST 2018-IMC1 85572KAA2 Residential MBS (non-agency) 11,005,273 3/25/2048 0.07%	STACR TRUST 2018-HRP2	35564AAK7	Residential MBS (non-agency)	5,134,207	2/25/2047	0.03%
	STARWOOD MORTGAGE RESIDENTIAL TRUST 2018-IMC1	85572KAA2	Residential MBS (non-agency)	11,005,273	3/25/2048	0.07%



Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
STARWOOD MORTGAGE RESIDENTIAL TRUST 2018-IMC2	85572PAA1	Residential MBS (non-agency)	13,314,876	10/25/2048	0.08%
STARWOOD MORTGAGE RESIDENTIAL TRUST 2019-1	85571KAA3	Residential MBS (non-agency)	19,527,872	6/25/2049	0.12%
STARWOOD MORTGAGE RESIDENTIAL TRUST 2019-INV1	85572JAA5	Residential MBS (non-agency)	11,648,059	9/27/2049	0.07%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2004-7	86358EKH8	Residential MBS (non-agency)	1,580,196	8/25/2034	0.01%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-1	86358EQJ8	Residential MBS (non-agency)	1,987,178	2/25/2035	0.01%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE1	86358EUV6	Residential MBS (non-agency)	264,708	7/25/2035	0.00%
STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE3	86358EWX0	Residential MBS (non-agency)	7,262,855	9/25/2035	0.04%
STRUCTURED ASSET SECURITIES CORP 2005-WF1	86359BV73	Residential MBS (non-agency)	3,855,719	2/25/2035	0.02%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-G	86360XAC4	Residential MBS (non-agency)	1,618,058	7/25/2036	0.01%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-N	86360PAD9	Residential MBS (non-agency)	52,568	5/25/2036	0.00%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-O	86359UAE9	Residential MBS (non-agency)	1,565,602	4/25/2036	0.01%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-W	863576FL3	Residential MBS (non-agency)	1,953,000	2/25/2036	0.01%
TOWD POINT HE TRUST 2019-HE1	89178AAA4	Residential MBS (non-agency)	7,921,097	4/25/2048	0.05%
TOWD POINT MORTGAGE TRUST 2019-HY1	89177EAA7	Residential MBS (non-agency)	12,336,242	10/25/2048	0.07%
TOWD POINT MORTGAGE TRUST 2019-HY2	89177HAA0	Residential MBS (non-agency)	1,501,815	5/25/2058	0.01%
VERUS SECURITIZATION TRUST	92537JAA5	Residential MBS (non-agency)	12,433,080	7/25/2059	0.07%
VERUS SECURITIZATION TRUST 2018-2	92535TAA5	Residential MBS (non-agency)	12,879,332	6/1/2058	0.08%
VERUS SECURITIZATION TRUST 2019-2	92537GAA1	Residential MBS (non-agency)	16,825,308	5/25/2059	0.10%
VERUS SECURITIZATION TRUST 2019-INV2	92537HAA9	Residential MBS (non-agency)	16,398,544	7/25/2059	0.10%
VERUS SECURITIZATION TRUST 2019-INV3	92537MAA8	Residential MBS (non-agency)	9,405,077	11/25/2059	0.06%
VERUS SECURITIZATION TRUST 2020-1	92536PAA2	Residential MBS (non-agency)	7,585,904	1/25/2060	0.05%
WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2005-2 TRUS	9497ENAF0	Residential MBS (non-agency)	1,585,000	11/25/2035	0.01%
ALLY AUTO RECEIVABLES TRUST 2017-2	02007HAD3	Short-term asset-backed securities	6,768,478	3/15/2022	0.04%
ALLY AUTO RECEIVABLES TRUST 2019-1	02004WAB7	Short-term asset-backed securities	951,635	3/15/2022	0.01%
BANK OF THE WEST AUTO TRUST 2018-1	065603AC6	Short-term asset-backed securities	10,255,029	12/15/2022	0.06%
BANK OF THE WEST AUTO TRUST 2019-1	065606AB1	Short-term asset-backed securities	1,625,046	10/17/2022	0.01%
BMW VEHICLE OWNER TRUST 2020-A	09661RAB7	Short-term asset-backed securities	7,250,000	2/27/2023	0.04%
CANADIAN PACER AUTO RECEIVABLES TRUST 2020-1	13645YAB5	Short-term asset-backed securities	17,282,386	11/21/2022	0.10%
CAPITAL ONE MULTI-ASSET EXECUTION TRUST	14041NFN6	Short-term asset-backed securities	20,000,000	7/17/2023	0.12%
CARMAX AUTO OWNER TRUST 2016-3	14314EAD3	Short-term asset-backed securities	2,434,561	1/18/2022	0.01%
CARMAX AUTO OWNER TRUST 2018-1	14314AAC3	Short-term asset-backed securities	8,568,821	11/15/2022	0.05%
CARMAX AUTO OWNER TRUST 2020-1	14315XAB4	Short-term asset-backed securities	13,302,530	4/17/2023	0.08%
DISCOVER CARD EXECUTION NOTE TRUST	254683BR5	Short-term asset-backed securities	15,366,000	4/17/2023	0.09%
FORD CREDIT AUTO LEASE TRUST 2019-A	34532FAB8	Short-term asset-backed securities	1,343,276	9/15/2021	0.01%
FORD CREDIT AUTO OWNER TRUST 2020-B	34533GAB5	Short-term asset-backed securities	14,000,000	2/15/2023	0.08%
FORD CREDIT FLOORPLAN MASTER OWNER TRUST A	34528QFP4	Short-term asset-backed securities	33,230,000	9/15/2022	0.20%
GM FINANCIAL AUTOMOBILE LEASING TRUST 2020-1	36259KAA5	Short-term asset-backed securities	1,878,764	2/22/2021	0.01%
GM FINANCIAL CONSUMER AUTOMOBILE RECEIVABLES TRUST 2018-1	36255PAD2	Short-term asset-backed securities	6,513,925	7/18/2022	0.04%
GM FINANCIAL CONSUMER AUTOMOBILE RECEIVABLES TRUST 2018-3	36255JAD6	Short-term asset-backed securities	7,215,688	5/16/2023	0.04%
GM FINANCIAL CONSUMER AUTOMOBILE RECEIVABLES TRUST 2018-4	38013FAD3	Short-term asset-backed securities	27,986,637	10/16/2023	0.17%
	362590AB7	Short-term asset-backed securities	10,000,000	7/17/2023	0.06%



Issuer Name	Cusip	Security Type	Principal Amount	Maturity Date ¹	Percent of Portfolio
GOLDEN CREDIT CARD TRUST	380881EK4	Short-term asset-backed securities	69,002,000	1/15/2023	0.41%
HONDA AUTO RECEIVABLES 2017-1 OWNER TRUST	43814TAD4	Short-term asset-backed securities	12,138,000	6/21/2023	0.07%
HONDA AUTO RECEIVABLES 2018-3 OWNER TRUST	43815HAC1	Short-term asset-backed securities	6,322,255	8/22/2022	0.04%
HONDA AUTO RECEIVABLES 2019-3 OWNER TRUST	43815NAB0	Short-term asset-backed securities	11,643,029	4/15/2022	0.07%
HONDA AUTO RECEIVABLES 2019-4 OWNER TRUST	43813VAB4	Short-term asset-backed securities	30,177,089	6/20/2022	0.18%
HYUNDAI AUTO RECEIVABLES TRUST 2016-B	44891EAD1	Short-term asset-backed securities	3,259,929	11/15/2022	0.02%
HYUNDAI AUTO RECEIVABLES TRUST 2016-B	44891EAG4	Short-term asset-backed securities	5,490,000	9/15/2023	0.03%
HYUNDAI AUTO RECEIVABLES TRUST 2017-A	44931PAE6	Short-term asset-backed securities	6,858,232	4/17/2023	0.04%
HYUNDAI AUTO RECEIVABLES TRUST 2020-B	44933FAB2	Short-term asset-backed securities	15,000,000	3/15/2023	0.09%
MRA ISSUANCE TRUST 2020-2	55346HAA7	Short-term asset-backed securities	21,602,261	10/22/2020	0.13%
NISSAN AUTO RECEIVABLES 2017-A OWNER TRUST	654747AE4	Short-term asset-backed securities	22,300,000	5/15/2023	0.13%
NISSAN AUTO RECEIVABLES 2017-B OWNER TRUST	65478GAE0	Short-term asset-backed securities	18,120,000	10/16/2023	0.11%
NISSAN AUTO RECEIVABLES 2017-C OWNER TRUST	65478HAD0	Short-term asset-backed securities	4,430,061	4/18/2022	0.03%
SECURITIZED TERM AUTO RECEIVABLES TRUST 2018-1	81376QAD0	Short-term asset-backed securities	8,523,527	1/25/2022	0.05%
SECURITIZED TERM AUTO RECEIVABLES TRUST 2019-1	81377DAC0	Short-term asset-backed securities	10,100,000	2/27/2023	0.06%
STATION PLACE SECURITIZATION TRUST	85771LAA9	Short-term asset-backed securities	49,174,000	3/26/2021	0.29%
STATION PLACE SECURITIZATION TRUST SERIES 2019-11	85771JAA4	Short-term asset-backed securities	38,829,000	10/24/2020	0.23%
STATION PLACE SECURITIZATION TRUST SERIES 2019-7	85775CAA5	Short-term asset-backed securities	19,288,000	9/24/2020	0.11%
TOYOTA AUTO RECEIVABLES 2017-C OWNER TRUST	89237RAE8	Short-term asset-backed securities	1,775,000	12/15/2022	0.01%
TOYOTA AUTO RECEIVABLES 2019-B OWNER TRUST	89239JAB0	Short-term asset-backed securities	6,057,770	2/15/2022	0.04%
TOYOTA AUTO RECEIVABLES 2020-C OWNER TRUST	89237VAA7	Short-term asset-backed securities	17,000,000	2/15/2023	0.10%
USAA AUTO OWNER TRUST 2019-1	90290EAB5	Short-term asset-backed securities	3,004,355	2/15/2022	0.02%
WORLD OMNI AUTO RECEIVABLES TRUST 2016-B	98161PAE3	Short-term asset-backed securities	10,855,000	11/15/2022	0.06%
WORLD OMNI AUTO RECEIVABLES TRUST 2018-A	98161VAC4	Short-term asset-backed securities	3,339,545	4/17/2023	0.02%
WORLD OMNI AUTO RECEIVABLES TRUST 2018-C	98163EAD8	Short-term asset-backed securities	32,078,443	11/15/2023	0.19%
FEDERAL FARM CREDIT BANKS FUNDING CORP	3133EK6W1	U.S. Treasury/agency	93,000,000	11/7/2022	0.55%

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

Putnam Retail Management HL736 319612 9/20